



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 18/02/2009

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
18/02/2009	\$ / R 2009/03/16			Currency Future	10.3334	10.3089	(0.237)	10.3500	10.2200	171,568
18/02/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	128.0000	133.0000	3.906	0	0	0
18/02/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,353.0000	1,371.0000	1.330	0	0	0
18/02/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
18/02/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	457.0000	439.0000	(3.939)	0	0	0
18/02/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	545.0000	526.0000	(3.486)	0	0	0
18/02/2009	\$ / R 2009/03/16	9.50	Put	Currency Future	48.0000	52.0000	8.333	0	0	0
18/02/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	390.0000	399.0000	2.308	0	0	0
18/02/2009	\$ / R 2009/03/16	8.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	161.0000	167.0000	3.727	0	0	0
18/02/2009	\$ / R 2009/03/16	9.50	Call	Currency Future	882.0000	861.0000	(2.381)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,488.0000	1,465.0000	(1.546)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	359.0000	368.0000	2.507	0	0	0
18/02/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	749.0000	763.0000	1.869	0	0	0
18/02/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	323.0000	308.0000	(4.644)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	243.0000	230.0000	(5.350)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
18/02/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	343.0000	327.0000	(4.665)	0	0	5,000
18/02/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	524.0000	535.0000	2.099	0	0	0
18/02/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	273.0000	281.0000	2.930	0	0	0
18/02/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	183.0000	172.0000	(6.011)	0	0	3,500
18/02/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	560.0000	571.0000	1.964	0	0	0
18/02/2009	\$ / R 2009/03/16	11.45	Call	Currency Future	101.0000	93.0000	(7.921)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.50	Call	Currency Future	1,834.0000	1,810.0000	(1.309)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.95	Call	Currency Future	1,391.0000	1,367.0000	(1.725)	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
18/02/2009	\$ / R 2009/03/16	10.50	Put	Currency Future	455.0000	465.0000	2.198	0	0	0
18/02/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	144.0000	149.0000	3.472	0	0	0
18/02/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,537.0000	1,513.0000	(1.561)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.95	Put	Currency Future	8.0000	8.0000	-	0	0	0
18/02/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	258.0000	244.0000	(5.426)	0	0	2,500
18/02/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	248.0000	255.0000	2.823	0	0	0
18/02/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	489.0000	500.0000	2.249	0	0	0
18/02/2009	\$ / R 2009/03/16	8.75	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
18/02/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,884.0000	1,860.0000	(1.274)	0	0	0
18/02/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	760.0000	740.0000	(2.632)	0	0	0
18/02/2009	\$ / R 2009/03/16	11.40	Call	Currency Future	106.0000	98.0000	(7.547)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
18/02/2009	\$ / R 2009/03/16	10.50	Call	Currency Future	288.0000	274.0000	(4.861)	0	0	10,000
18/02/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	87.0000	80.0000	(8.046)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.75	Call	Currency Future	1,587.0000	1,563.0000	(1.512)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	323.0000	308.0000	(4.644)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	431.0000	413.0000	(4.176)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	273.0000	259.0000	(5.128)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
18/02/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	1,152.0000	1,130.0000	(1.910)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	390.0000	399.0000	2.308	0	0	0
18/02/2009	\$ / R 2009/03/16	11.40	Put	Currency Future	1,173.0000	1,189.0000	1.364	0	0	0
18/02/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	2,034.0000	2,009.0000	(1.229)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,984.0000	1,959.0000	(1.260)	0	0	0
18/02/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
18/02/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	223.0000	230.0000	3.139	0	0	0
18/02/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	612.0000	592.0000	(3.268)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	710.0000	723.0000	1.831	0	0	0
18/02/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,488.0000	1,465.0000	(1.546)	0	0	0
18/02/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
18/02/2009	\$ / R 2009/03/16	10.00	Put	Currency Future	180.0000	185.0000	2.778	0	0	0
18/02/2009	\$ / R 2009/03/16	10.70	Call	Currency Future	230.0000	217.0000	(5.652)	0	0	0
18/02/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	1,152.0000	1,130.0000	(1.910)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.25	Call	Currency Future	2,084.0000	2,059.0000	(1.200)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
18/02/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	13.0000	15.0000	15.385	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	612.0000	592.0000	(3.268)	0	0	0
18/02/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
18/02/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/02/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/02/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,247.0000	1,224.0000	(1.844)	0	0	0
18/02/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	66.0000	70.0000	6.061	0	0	0
18/02/2009	\$ / R 2009/03/16	10.00	Call	Currency Future	513.0000	494.0000	(3.704)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	2,184.0000	2,159.0000	(1.145)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,636.0000	1,612.0000	(1.467)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	363.0000	347.0000	(4.408)	0	0	1,500
18/02/2009	\$ / R 2009/03/16	11.45	Put	Currency Future	1,218.0000	1,234.0000	1.314	0	0	0
18/02/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
18/02/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,247.0000	1,224.0000	(1.844)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	407.0000	390.0000	(4.177)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	363.0000	347.0000	(4.408)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	\$ / R 2009/03/16	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/02/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,440.0000	1,416.0000	(1.667)	0	0	0
18/02/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	913.0000	928.0000	1.643	0	0	0
18/02/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	799.0000	779.0000	(2.503)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	330.0000	338.0000	2.424	0	0	0
18/02/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
18/02/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	2,134.0000	2,109.0000	(1.172)	0	0	0
18/02/2009	\$ / R 2009/03/16	9.75	Put	Currency Future	100.0000	105.0000	5.000	0	0	2,550
18/02/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	146.0000	137.0000	(6.164)	0	0	2,500
18/02/2009	\$ / R 2009/03/16	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/02/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,984.0000	1,959.0000	(1.260)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	2,234.0000	2,209.0000	(1.119)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	484.0000	466.0000	(3.719)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
18/02/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/02/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	248.0000	255.0000	2.823	0	0	0
18/02/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	201.0000	207.0000	2.985	0	0	0
18/02/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	128.0000	133.0000	3.906	0	0	0
18/02/2009	\$ / R 2009/03/16	10.70	Put	Currency Future	596.0000	608.0000	2.013	0	0	0
18/02/2009	\$ / R 2009/03/16	7.90	Call	Currency Future	2,433.0000	2,409.0000	(0.986)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,685.0000	1,661.0000	(1.424)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.00	Call	Currency Future	2,333.0000	2,309.0000	(1.029)	0	0	0
18/02/2009	\$ / R 2009/03/16	12.30	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.40	Call	Currency Future	1,934.0000	1,910.0000	(1.241)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/02/2009	\$ / R 2009/03/16	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/02/2009	\$ / R 2009/03/16	12.30	Put	Currency Future	1,994.0000	2,016.0000	1.103	0	0	0
18/02/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	330.0000	338.0000	2.424	0	0	0
18/02/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,785.0000	1,760.0000	(1.401)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,283.0000	2,259.0000	(1.051)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,537.0000	1,513.0000	(1.561)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	431.0000	413.0000	(4.176)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	343.0000	327.0000	(4.665)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.75	Call	Currency Future	217.0000	205.0000	(5.530)	0	0	0
18/02/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
18/02/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	969.0000	948.0000	(2.167)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.75	Put	Currency Future	633.0000	646.0000	2.054	0	0	0
18/02/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	925.0000	904.0000	(2.270)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,636.0000	1,612.0000	(1.467)	0	0	0
18/02/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	578.0000	558.0000	(3.460)	0	0	0
18/02/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	144.0000	149.0000	3.472	0	0	0
18/02/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
18/02/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/02/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	840.0000	820.0000	(2.381)	0	0	0
18/02/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	66.0000	70.0000	6.061	0	0	0
18/02/2009	\$ / R 2009/03/16	10.95	Call	Currency Future	173.0000	162.0000	(6.358)	0	0	0
18/02/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	1,014.0000	993.0000	(2.071)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,735.0000	1,711.0000	(1.383)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,283.0000	2,259.0000	(1.051)	0	0	0
18/02/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	76.0000	81.0000	6.579	0	0	0
18/02/2009	\$ / R 2009/03/16	11.00	Call	Currency Future	163.0000	153.0000	(6.135)	0	0	2,500
18/02/2009	\$ / R 2009/03/16	10.95	Put	Currency Future	789.0000	803.0000	1.774	0	0	0
18/02/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	578.0000	558.0000	(3.460)	0	0	0
18/02/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	647.0000	627.0000	(3.091)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	\$ / R 2009/03/16	11.00	Put	Currency Future	830.0000	844.0000	1.687	0	0	0
18/02/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,884.0000	1,860.0000	(1.274)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.45	Put	Currency Future	422.0000	432.0000	2.370	0	0	0
18/02/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,735.0000	1,711.0000	(1.383)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	2,184.0000	2,159.0000	(1.145)	0	0	0
18/02/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	113.0000	118.0000	4.425	0	0	0
18/02/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	183.0000	172.0000	(6.011)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	359.0000	368.0000	2.507	0	0	0
18/02/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	57.0000	61.0000	7.018	0	0	0
18/02/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,685.0000	1,661.0000	(1.424)	0	0	0
18/02/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
18/02/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
18/02/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/02/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	1,060.0000	1,038.0000	(2.075)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	273.0000	281.0000	2.930	0	0	0
18/02/2009	\$ / R 2009/03/16	10.45	Call	Currency Future	305.0000	291.0000	(4.590)	0	0	10,000
18/02/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	193.0000	182.0000	(5.699)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
18/02/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	749.0000	763.0000	1.869	0	0	0
18/02/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	407.0000	390.0000	(4.177)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,785.0000	1,760.0000	(1.401)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
18/02/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	721.0000	701.0000	(2.774)	0	0	0
18/02/2009	\$ / R 2009/03/16	11.70	Call	Currency Future	74.0000	68.0000	(8.108)	0	0	0
18/02/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	799.0000	779.0000	(2.503)	0	0	0
18/02/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	545.0000	526.0000	(3.486)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
18/02/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	87.0000	92.0000	5.747	0	0	0
18/02/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	205.0000	193.0000	(5.854)	0	0	0
18/02/2009	\$ / R 2009/03/16	11.90	Put	Currency Future	1,621.0000	1,640.0000	1.172	0	0	0
18/02/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
18/02/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	\$ / R 2009/03/16	11.90	Call	Currency Future	54.0000	49.0000	(9.259)	0	0	0
18/02/2009	\$ / R 2009/03/16	11.75	Put	Currency Future	1,486.0000	1,504.0000	1.211	0	0	0
18/02/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	146.0000	137.0000	(6.164)	0	0	0
18/02/2009	\$ / R 2009/03/16	12.00	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	955.0000	970.0000	1.571	0	0	0
18/02/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	721.0000	701.0000	(2.774)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/02/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,440.0000	1,416.0000	(1.667)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	2,134.0000	2,109.0000	(1.172)	0	0	0
18/02/2009	\$ / R 2009/03/16	12.00	Put	Currency Future	1,713.0000	1,733.0000	1.168	0	0	0
18/02/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	484.0000	466.0000	(3.719)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/02/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/02/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	671.0000	684.0000	1.937	0	0	0
18/02/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	36.0000	39.0000	8.333	0	0	0
18/02/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	489.0000	500.0000	2.249	0	0	0
18/02/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,530.0000	1,549.0000	1.242	0	0	0
18/02/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	161.0000	167.0000	3.727	0	0	0
18/02/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	2,234.0000	2,209.0000	(1.119)	0	0	0
18/02/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	913.0000	928.0000	1.643	0	0	0
18/02/2009	\$ / R 2009/03/16	11.70	Put	Currency Future	1,441.0000	1,459.0000	1.249	0	0	0
18/02/2009	\$ / R 2009/03/16	11.25	Call	Currency Future	124.0000	115.0000	(7.258)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	201.0000	207.0000	2.985	0	0	0
18/02/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
18/02/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	273.0000	259.0000	(5.128)	0	0	0
18/02/2009	\$ / R 2009/03/16	9.75	Call	Currency Future	683.0000	664.0000	(2.782)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	457.0000	439.0000	(3.939)	0	0	0
18/02/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	118.0000	109.0000	(7.627)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	258.0000	244.0000	(5.426)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	243.0000	230.0000	(5.350)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.25	Call	Currency Future	384.0000	368.0000	(4.167)	0	0	0
18/02/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	64.0000	58.0000	(9.375)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	524.0000	535.0000	2.099	0	0	0
18/02/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	969.0000	948.0000	(2.167)	0	0	0
18/02/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	2,034.0000	2,009.0000	(1.229)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	560.0000	571.0000	1.964	0	0	0
18/02/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	223.0000	230.0000	3.139	0	0	0
18/02/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,085.0000	1,100.0000	1.382	0	0	0
18/02/2009	\$ / R 2009/03/16	11.25	Put	Currency Future	1,041.0000	1,057.0000	1.537	0	0	0
18/02/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	155.0000	144.0000	(7.097)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	\$ / R 2009/03/16	11.50	Put	Currency Future	1,263.0000	1,279.0000	1.267	0	0	0
18/02/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	112.0000	104.0000	(7.143)	0	0	0
18/02/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	87.0000	92.0000	5.747	0	0	0
18/02/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	955.0000	970.0000	1.571	0	0	0
18/02/2009	\$ / R 2009/03/16	11.50	Call	Currency Future	96.0000	88.0000	(8.333)	0	0	0
18/02/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	1,129.0000	1,145.0000	1.417	0	0	0
18/02/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	1,060.0000	1,038.0000	(2.075)	0	0	0
18/02/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	139.0000	129.0000	(7.194)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.25	Put	Currency Future	301.0000	309.0000	2.658	0	0	0
18/02/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,530.0000	1,549.0000	1.242	0	0	0
18/02/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	36.0000	39.0000	8.333	0	0	0
18/02/2009	\$ / R 2009/03/16	9.15	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
18/02/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	871.0000	886.0000	1.722	0	0	0
18/02/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	64.0000	58.0000	(9.375)	0	0	0
18/02/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,085.0000	1,100.0000	1.382	0	0	0
18/02/2009	\$ / R 2009/03/16	11.85	Put	Currency Future	1,575.0000	1,595.0000	1.270	0	0	0
18/02/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	647.0000	627.0000	(3.091)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	205.0000	193.0000	(5.854)	0	0	0
18/02/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	671.0000	684.0000	1.937	0	0	0
18/02/2009	\$ / R 2009/03/16	11.75	Call	Currency Future	69.0000	63.0000	(8.696)	0	0	0
18/02/2009	\$ / R 2009/03/16	11.65	Call	Currency Future	80.0000	74.0000	(7.500)	0	0	0
18/02/2009	\$ / R 2009/03/16	11.65	Put	Currency Future	1,397.0000	1,415.0000	1.288	0	0	0
18/02/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	113.0000	118.0000	4.425	0	0	0
18/02/2009	\$ / R 2009/03/16	11.55	Call	Currency Future	91.0000	84.0000	(7.692)	0	0	0
18/02/2009	\$ / R 2009/03/16	11.20	Call	Currency Future	131.0000	122.0000	(6.870)	0	0	0
18/02/2009	\$ / R 2009/03/16	11.55	Put	Currency Future	1,308.0000	1,325.0000	1.300	0	0	0
18/02/2009	\$ / R 2009/03/16	11.85	Call	Currency Future	59.0000	53.0000	(10.169)	0	0	0
18/02/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
18/02/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	118.0000	109.0000	(7.627)	0	0	0
18/02/2009	\$ / R 2009/03/16	11.20	Put	Currency Future	998.0000	1,013.0000	1.503	0	0	0
18/02/2009	\$ / R 2009/03/16	9.15	Call	Currency Future	1,199.0000	1,176.0000	(1.918)	0	0	0
18/02/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	840.0000	820.0000	(2.381)	0	0	0
18/02/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	1,014.0000	993.0000	(2.071)	0	0	0
18/02/2009	\$ / R 2009/03/16	9.25	Put	Currency Future	22.0000	25.0000	13.636	0	0	0
18/02/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
18/02/2009	\$ / R 2009/03/16	9.25	Call	Currency Future	1,106.0000	1,083.0000	(2.080)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	\$ / R	2009/03/16	9.45	Call	Currency Future	925.0000	904.0000	(2.270)	0	0	0
18/02/2009	\$ / R	2009/03/16	9.45	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
18/02/2009	\$ / R	2009/03/16	11.15	Call	Currency Future	139.0000	129.0000	(7.194)	0	0	0
18/02/2009	\$ / R	2009/03/16	11.05	Call	Currency Future	155.0000	144.0000	(7.097)	0	0	0
18/02/2009	\$ / R	2009/03/16	11.05	Put	Currency Future	871.0000	886.0000	1.722	0	0	0
18/02/2009	\$ / R	2009/03/16	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/02/2009	\$ / R	2009/03/16	9.00	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
18/02/2009	\$ / R	2009/03/16	9.00	Call	Currency Future	1,343.0000	1,319.0000	(1.787)	0	0	0
18/02/2009	\$ / R	2009/03/16	9.55	Put	Currency Future	57.0000	61.0000	7.018	0	0	0
18/02/2009	\$ / R	2009/03/16	10.85	Call	Currency Future	193.0000	182.0000	(5.699)	0	0	0
18/02/2009	\$ / R	2009/03/16	10.85	Put	Currency Future	710.0000	723.0000	1.831	0	0	0
18/02/2009	\$ / R	2009/03/16	11.60	Call	Currency Future	0.0000	80.0000	100.000	0	0	0
18/02/2009	\$ / R	2009/03/16	11.60	Put	Currency Future	0.0000	1,371.0000	100.000	0	0	0
18/02/2009	\$ / R	2009/03/16	9.65	Call	Currency Future	760.0000	740.0000	(2.632)	0	0	0
18/02/2009	\$ / R	2009/03/16	9.65	Put	Currency Future	76.0000	81.0000	6.579	0	0	0
18/02/2009	\$ / R	2009/06/12			Currency Future	10.4986	10.4737	(0.237)	10.5800	10.3200	16,943
18/02/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	650.0000	630.0000	(3.077)	0	0	0
18/02/2009	\$ / R	2009/06/12	9.75	Call	Currency Future	1,071.0000	1,045.0000	(2.428)	0	0	0
18/02/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	515.0000	497.0000	(3.495)	0	0	0
18/02/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	1,880.0000	1,853.0000	(1.436)	0	0	0
18/02/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	110.0000	109.0000	(0.909)	0	0	0
18/02/2009	\$ / R	2009/06/12	11.85	Put	Currency Future	1,640.0000	1,652.0000	0.732	0	0	0
18/02/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	64.0000	62.0000	(3.125)	0	0	0
18/02/2009	\$ / R	2009/06/12	11.85	Call	Currency Future	288.0000	275.0000	(4.514)	0	0	0
18/02/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	1,667.0000	1,641.0000	(1.560)	0	0	0
18/02/2009	\$ / R	2009/06/12	9.00	Call	Currency Future	1,626.0000	1,599.0000	(1.661)	0	0	0
18/02/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	1,269.0000	1,277.0000	0.630	0	0	0
18/02/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	119.0000	117.0000	(1.681)	0	0	0
18/02/2009	\$ / R	2009/06/12	9.00	Put	Currency Future	128.0000	126.0000	(1.563)	0	0	0
18/02/2009	\$ / R	2009/06/12	10.25	Put	Currency Future	557.0000	558.0000	0.180	0	0	0
18/02/2009	\$ / R	2009/06/12	9.70	Call	Currency Future	1,104.0000	1,077.0000	(2.446)	0	0	0
18/02/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	1,545.0000	1,518.0000	(1.748)	0	0	0
18/02/2009	\$ / R	2009/06/12	10.70	Put	Currency Future	835.0000	839.0000	0.479	0	0	0
18/02/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	417.0000	401.0000	(3.837)	0	0	0
18/02/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	1,709.0000	1,682.0000	(1.580)	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
18/02/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	806.0000	782.0000	(2.978)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	322.0000	321.0000	(0.311)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	464.0000	447.0000	(3.664)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	2,057.0000	2,031.0000	(1.264)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	802.0000	806.0000	0.499	0	0	0
18/02/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	449.0000	449.0000	-	0	0	0
18/02/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	633.0000	613.0000	(3.160)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	59.0000	57.0000	(3.390)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	707.0000	710.0000	0.424	0	0	0
18/02/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	738.0000	741.0000	0.407	0	0	0
18/02/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	668.0000	647.0000	(3.144)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	2,286.0000	2,260.0000	(1.137)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	2,148.0000	2,122.0000	(1.210)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,389.0000	1,362.0000	(1.944)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	705.0000	684.0000	(2.979)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	305.0000	304.0000	(0.328)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	323.0000	309.0000	(4.334)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	81.0000	80.0000	(1.235)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	49.0000	48.0000	(2.041)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	898.0000	873.0000	(2.784)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	501.0000	502.0000	0.200	0	0	0
18/02/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	1,524.0000	1,535.0000	0.722	0	0	0
18/02/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	75.0000	73.0000	(2.667)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	147.0000	145.0000	(1.361)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	335.0000	321.0000	(4.179)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	686.0000	665.0000	(3.061)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	1,487.0000	1,497.0000	0.672	0	0	0
18/02/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	1,165.0000	1,173.0000	0.687	0	0	0
18/02/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,924.0000	1,897.0000	(1.403)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,389.0000	1,362.0000	(1.944)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	616.0000	618.0000	0.325	0	0	0
18/02/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	216.0000	214.0000	(0.926)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	2,194.0000	2,167.0000	(1.231)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	449.0000	449.0000	-	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
18/02/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	902.0000	907.0000	0.554	0	0	0
18/02/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,466.0000	1,439.0000	(1.842)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	785.0000	762.0000	(2.930)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	765.0000	742.0000	(3.007)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	971.0000	977.0000	0.618	0	0	0
18/02/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,667.0000	1,641.0000	(1.560)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,794.0000	1,767.0000	(1.505)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	769.0000	773.0000	0.520	0	0	0
18/02/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	585.0000	566.0000	(3.248)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	119.0000	117.0000	(1.681)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	168.0000	166.0000	(1.190)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	586.0000	588.0000	0.341	0	0	0
18/02/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	898.0000	873.0000	(2.784)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	570.0000	551.0000	(3.333)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	936.0000	942.0000	0.641	0	0	0
18/02/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	1,837.0000	1,810.0000	(1.470)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	95.0000	93.0000	(2.105)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	850.0000	826.0000	(2.824)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	88.0000	86.0000	(2.273)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	147.0000	145.0000	(1.361)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	949.0000	923.0000	(2.740)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	668.0000	647.0000	(3.144)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	600.0000	581.0000	(3.167)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	585.0000	566.0000	(3.248)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,545.0000	1,518.0000	(1.748)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	400.0000	400.0000	-	0	0	0
18/02/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	769.0000	773.0000	0.520	0	0	0
18/02/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,132.0000	1,139.0000	0.618	0	0	0
18/02/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	191.0000	189.0000	(1.047)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	191.0000	189.0000	(1.047)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	874.0000	849.0000	(2.860)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	64.0000	62.0000	(3.125)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	2,240.0000	2,213.0000	(1.205)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	533.0000	514.0000	(3.565)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	475.0000	475.0000	-	0	0	0
18/02/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	647.0000	649.0000	0.309	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	2,012.0000	1,986.0000	(1.292)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	273.0000	271.0000	(0.733)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,132.0000	1,139.0000	0.618	0	0	0
18/02/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	745.0000	723.0000	(2.953)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	75.0000	73.0000	(2.667)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	305.0000	304.0000	(0.328)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	481.0000	463.0000	(3.742)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,924.0000	1,897.0000	(1.403)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	1,104.0000	1,077.0000	(2.446)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	448.0000	431.0000	(3.795)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,968.0000	1,941.0000	(1.372)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	1,585.0000	1,559.0000	(1.640)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	570.0000	551.0000	(3.333)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	686.0000	665.0000	(3.061)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	874.0000	849.0000	(2.860)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	137.0000	135.0000	(1.460)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	2,380.0000	2,354.0000	(1.092)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,172.0000	1,145.0000	(2.304)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	1,199.0000	1,207.0000	0.667	0	0	0
18/02/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	923.0000	898.0000	(2.709)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	528.0000	529.0000	0.189	0	0	0
18/02/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	340.0000	339.0000	(0.294)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	377.0000	376.0000	(0.265)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	424.0000	424.0000	-	0	0	0
18/02/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	827.0000	803.0000	(2.902)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,314.0000	1,288.0000	(1.979)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	340.0000	339.0000	(0.294)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	1,505.0000	1,479.0000	(1.728)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	868.0000	873.0000	0.576	0	0	0
18/02/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	216.0000	214.0000	(0.926)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	1,751.0000	1,724.0000	(1.542)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,099.0000	1,106.0000	0.637	0	0	0
18/02/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	1,038.0000	1,012.0000	(2.505)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	975.0000	949.0000	(2.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,794.0000	1,767.0000	(1.505)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	157.0000	155.0000	(1.274)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	2,012.0000	1,986.0000	(1.292)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	650.0000	630.0000	(3.077)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,066.0000	1,073.0000	0.657	0	0	0
18/02/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	475.0000	475.0000	-	0	0	0
18/02/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	95.0000	93.0000	(2.105)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	617.0000	597.0000	(3.241)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	738.0000	741.0000	0.407	0	0	0
18/02/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	69.0000	68.0000	(1.449)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	103.0000	101.0000	(1.942)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	481.0000	463.0000	(3.742)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	1,038.0000	1,012.0000	(2.505)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,466.0000	1,439.0000	(1.842)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	497.0000	480.0000	(3.421)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,002.0000	1,009.0000	0.699	0	0	0
18/02/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	289.0000	287.0000	(0.692)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,314.0000	1,288.0000	(1.979)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	54.0000	52.0000	(3.704)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	168.0000	166.0000	(1.190)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	1,034.0000	1,041.0000	0.677	0	0	0
18/02/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1,137.0000	1,111.0000	(2.287)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	827.0000	803.0000	(2.902)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	497.0000	480.0000	(3.421)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	432.0000	416.0000	(3.704)	0	0	0
18/02/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	1,963.0000	1,977.0000	0.713	0	0	0
18/02/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	850.0000	826.0000	(2.824)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	243.0000	242.0000	(0.412)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,234.0000	1,242.0000	0.648	0	0	0
18/02/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	81.0000	80.0000	(1.235)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	971.0000	977.0000	0.618	0	0	0
18/02/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	211.0000	200.0000	(5.213)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	258.0000	256.0000	(0.775)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	403.0000	387.0000	(3.970)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,880.0000	1,853.0000	(1.436)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	586.0000	588.0000	0.341	0	0	0
18/02/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	403.0000	387.0000	(3.970)	0	0	0
18/02/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	1,880.0000	1,893.0000	0.691	0	0	0
18/02/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	902.0000	907.0000	0.554	0	0	0
18/02/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,206.0000	1,180.0000	(2.156)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	2,102.0000	2,076.0000	(1.237)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,304.0000	1,313.0000	0.690	0	0	0
18/02/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	2,474.0000	2,448.0000	(1.051)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	785.0000	762.0000	(2.930)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	802.0000	806.0000	0.499	0	0	0
18/02/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	229.0000	217.0000	(5.240)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	600.0000	581.0000	(3.167)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	377.0000	376.0000	(0.265)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	432.0000	416.0000	(3.704)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,968.0000	1,941.0000	(1.372)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,099.0000	1,106.0000	0.637	0	0	0
18/02/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	501.0000	502.0000	0.200	0	0	0
18/02/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	975.0000	949.0000	(2.667)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	528.0000	529.0000	0.189	0	0	0
18/02/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	110.0000	109.0000	(0.909)	0	0	0
18/02/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	247.0000	235.0000	(4.858)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	54.0000	52.0000	(3.704)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	2,102.0000	2,076.0000	(1.237)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,709.0000	1,682.0000	(1.580)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	745.0000	723.0000	(2.953)	0	0	0
18/02/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,799.0000	1,811.0000	0.667	0	0	0
18/02/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	1,006.0000	981.0000	(2.485)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	551.0000	532.0000	(3.448)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	1,242.0000	1,215.0000	(2.174)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	49.0000	48.0000	(2.041)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	358.0000	357.0000	(0.279)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	936.0000	942.0000	0.641	0	0	0
18/02/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	2,333.0000	2,307.0000	(1.114)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,304.0000	1,313.0000	0.690	0	0	0
18/02/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	69.0000	68.0000	(1.449)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,234.0000	1,242.0000	0.648	0	0	0
18/02/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	1,719.0000	1,731.0000	0.698	0	0	0
18/02/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	616.0000	618.0000	0.325	0	0	0
18/02/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	647.0000	649.0000	0.309	0	0	0
18/02/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	676.0000	679.0000	0.444	0	0	0
18/02/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	374.0000	359.0000	(4.011)	0	0	0
18/02/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	725.0000	703.0000	(3.034)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	1,449.0000	1,460.0000	0.759	0	0	0
18/02/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	765.0000	742.0000	(3.007)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	348.0000	333.0000	(4.310)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	273.0000	271.0000	(0.733)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,172.0000	1,145.0000	(2.304)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	1,376.0000	1,385.0000	0.654	0	0	0
18/02/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	267.0000	255.0000	(4.494)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	311.0000	297.0000	(4.502)	0	0	0
18/02/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	238.0000	226.0000	(5.042)	0	0	0
18/02/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	1,758.0000	1,771.0000	0.739	0	0	0
18/02/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	257.0000	245.0000	(4.669)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	1,563.0000	1,574.0000	0.704	0	0	0
18/02/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	1,839.0000	1,852.0000	0.707	0	0	0
18/02/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,412.0000	1,422.0000	0.708	0	0	0
18/02/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	361.0000	346.0000	(4.155)	0	0	0
18/02/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,799.0000	1,811.0000	0.667	0	0	0
18/02/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	247.0000	235.0000	(4.858)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	278.0000	265.0000	(4.676)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	1,679.0000	1,691.0000	0.715	0	0	0
18/02/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	300.0000	286.0000	(4.667)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	1,601.0000	1,612.0000	0.687	0	0	0
18/02/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	388.0000	373.0000	(3.866)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	361.0000	346.0000	(4.155)	0	0	0
18/02/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,412.0000	1,422.0000	0.708	0	0	0
18/02/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	1,340.0000	1,349.0000	0.672	0	0	0
18/02/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	258.0000	256.0000	(0.775)	0	0	0
18/02/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	2,148.0000	2,122.0000	(1.210)	0	0	0
18/02/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	400.0000	400.0000	-	0	0	0
18/02/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	1,352.0000	1,325.0000	(1.997)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	203.0000	201.0000	(0.985)	0	0	0
18/02/2009	\$ / R	2009/06/12	9.65	Call	Currency Future	1,137.0000	1,111.0000	(2.287)	0	0	0
18/02/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	358.0000	357.0000	(0.279)	0	0	0
18/02/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	1,006.0000	981.0000	(2.485)	0	0	0
18/02/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	949.0000	923.0000	(2.740)	0	0	0
18/02/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	289.0000	287.0000	(0.692)	0	0	0
18/02/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	1,278.0000	1,251.0000	(2.113)	0	0	0
18/02/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	229.0000	227.0000	(0.873)	0	0	0
18/02/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	1,206.0000	1,180.0000	(2.156)	0	0	0
18/02/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	1,269.0000	1,277.0000	0.630	0	0	0
18/02/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	417.0000	401.0000	(3.837)	0	0	0
18/02/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	515.0000	497.0000	(3.495)	0	0	0
18/02/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	1,066.0000	1,073.0000	0.657	0	0	0
18/02/2009	\$ / R	2009/09/14			Currency Future	10.6484	10.6217	(0.251)	10.6000	10.6000	267
18/02/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	931.0000	922.0000	(0.967)	0	0	0
18/02/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	690.0000	705.0000	2.174	0	0	0
18/02/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	996.0000	1,014.0000	1.807	0	0	0
18/02/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	1,029.0000	1,018.0000	(1.069)	0	0	0
18/02/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	1,068.0000	1,057.0000	(1.030)	0	0	0
18/02/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	781.0000	796.0000	1.921	0	0	0
18/02/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	895.0000	886.0000	(1.006)	0	0	0
18/02/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	703.0000	696.0000	(0.996)	0	0	0
18/02/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	933.0000	950.0000	1.822	0	0	0
18/02/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	495.0000	507.0000	2.424	0	0	0
18/02/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	1,293.0000	1,279.0000	(1.083)	0	0	0
18/02/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	720.0000	735.0000	2.083	0	0	0
18/02/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	1,062.0000	1,080.0000	1.695	0	0	0
18/02/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	1,153.0000	1,140.0000	(1.127)	0	0	0
18/02/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	860.0000	852.0000	(0.930)	0	0	0
18/02/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	1,089.0000	1,077.0000	(1.102)	0	0	0
18/02/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	604.0000	618.0000	2.318	0	0	0
18/02/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	661.0000	676.0000	2.269	0	0	0
18/02/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	1,109.0000	1,097.0000	(1.082)	0	0	0
18/02/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	841.0000	857.0000	1.902	0	0	0
18/02/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	950.0000	940.0000	(1.053)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	1,355.0000	1,375.0000	1.476	0	0	0
18/02/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	556.0000	569.0000	2.338	0	0	0
18/02/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,263.0000	1,249.0000	(1.108)	0	0	0
18/02/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	902.0000	919.0000	1.885	0	0	0
18/02/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	970.0000	959.0000	(1.134)	0	0	0
18/02/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	871.0000	888.0000	1.952	0	0	0
18/02/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	515.0000	527.0000	2.330	0	0	0
18/02/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	990.0000	979.0000	(1.111)	0	0	0
18/02/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1,131.0000	1,118.0000	(1.149)	0	0	0
18/02/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	950.0000	940.0000	(1.053)	0	0	0
18/02/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	1,204.0000	1,191.0000	(1.080)	0	0	0
18/02/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,062.0000	1,080.0000	1.695	0	0	0
18/02/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	871.0000	888.0000	1.952	0	0	0
18/02/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	860.0000	852.0000	(0.930)	0	0	0
18/02/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	902.0000	919.0000	1.885	0	0	0
18/02/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	632.0000	647.0000	2.373	0	0	0
18/02/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	812.0000	828.0000	1.970	0	0	0
18/02/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	1,010.0000	999.0000	(1.089)	0	0	0
18/02/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	370.0000	380.0000	2.703	0	0	0
18/02/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,387.0000	1,372.0000	(1.081)	0	0	0
18/02/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	1,233.0000	1,220.0000	(1.054)	0	0	0
18/02/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	1,518.0000	1,502.0000	(1.054)	0	0	0
18/02/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	535.0000	548.0000	2.430	0	0	0
18/02/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	970.0000	959.0000	(1.134)	0	0	0
18/02/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,029.0000	1,047.0000	1.749	0	0	0
18/02/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	844.0000	835.0000	(1.066)	0	0	0
18/02/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	877.0000	868.0000	(1.026)	0	0	0
18/02/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,095.0000	1,114.0000	1.735	0	0	0
18/02/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	1,163.0000	1,182.0000	1.634	0	0	0
18/02/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	812.0000	804.0000	(0.985)	0	0	0
18/02/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	796.0000	789.0000	(0.879)	0	0	0
18/02/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	439.0000	450.0000	2.506	0	0	0
18/02/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	1,109.0000	1,097.0000	(1.082)	0	0	0
18/02/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	661.0000	676.0000	2.269	0	0	0
18/02/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	1,049.0000	1,038.0000	(1.049)	0	0	0
18/02/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	750.0000	766.0000	2.133	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	632.0000	647.0000	2.373	0	0	0
18/02/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	828.0000	819.0000	(1.087)	0	0	0
18/02/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	1,129.0000	1,148.0000	1.683	0	0	0
18/02/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1,131.0000	1,118.0000	(1.149)	0	0	0
18/02/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	1,068.0000	1,057.0000	(1.030)	0	0	0
18/02/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	476.0000	488.0000	2.521	0	0	0
18/02/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,324.0000	1,310.0000	(1.057)	0	0	0
18/02/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	439.0000	450.0000	2.506	0	0	0
18/02/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	720.0000	735.0000	2.083	0	0	0
18/02/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,387.0000	1,372.0000	(1.081)	0	0	0
18/02/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	1,029.0000	1,018.0000	(1.069)	0	0	0
18/02/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	1,260.0000	1,279.0000	1.508	0	0	0
18/02/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	781.0000	796.0000	1.921	0	0	0
18/02/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	403.0000	414.0000	2.730	0	0	0
18/02/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,324.0000	1,310.0000	(1.057)	0	0	0
18/02/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	1,452.0000	1,436.0000	(1.102)	0	0	0
18/02/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	515.0000	527.0000	2.330	0	0	0
18/02/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	913.0000	903.0000	(1.095)	0	0	0
18/02/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	476.0000	488.0000	2.521	0	0	0
18/02/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	604.0000	618.0000	2.318	0	0	0
18/02/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,153.0000	1,140.0000	(1.127)	0	0	0
18/02/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,263.0000	1,249.0000	(1.108)	0	0	0
18/02/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	964.0000	982.0000	1.867	0	0	0
18/02/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,198.0000	1,217.0000	1.586	0	0	0
18/02/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	758.0000	751.0000	(0.923)	0	0	0
18/02/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	386.0000	397.0000	2.850	0	0	0
18/02/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	1,419.0000	1,404.0000	(1.057)	0	0	0
18/02/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	421.0000	432.0000	2.613	0	0	0
18/02/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	1,485.0000	1,469.0000	(1.077)	0	0	0
18/02/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	457.0000	469.0000	2.626	0	0	0
18/02/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	1,355.0000	1,340.0000	(1.107)	0	0	0
18/02/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	750.0000	766.0000	2.133	0	0	0
18/02/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	577.0000	590.0000	2.253	0	0	0
18/02/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	1,049.0000	1,038.0000	(1.049)	0	0	0
18/02/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	1,175.0000	1,162.0000	(1.106)	0	0	0
18/02/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,095.0000	1,114.0000	1.735	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	844.0000	835.0000	(1.066)	0	0	0
18/02/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	1,229.0000	1,248.0000	1.546	0	0	0
18/02/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	777.0000	769.0000	(1.030)	0	0	0
18/02/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	577.0000	590.0000	2.253	0	0	0
18/02/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	1,175.0000	1,162.0000	(1.106)	0	0	0
18/02/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	877.0000	868.0000	(1.026)	0	0	0
18/02/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,029.0000	1,047.0000	1.749	0	0	0
18/02/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	1,323.0000	1,342.0000	1.436	0	0	0
18/02/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	721.0000	714.0000	(0.971)	0	0	0
18/02/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,198.0000	1,217.0000	1.586	0	0	0
18/02/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	796.0000	789.0000	(0.879)	0	0	0
18/02/2009	\$ / R 2009/12/14			Currency Future	10.7804	10.7535	(0.250)	0.0000	0.0000	0
18/02/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	1,056.0000	1,069.0000	1.231	0	0	0
18/02/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	990.0000	1,003.0000	1.313	0	0	0
18/02/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,111.0000	1,150.0000	3.510	0	0	0
18/02/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	828.0000	866.0000	4.589	0	0	0
18/02/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	1,309.0000	1,349.0000	3.056	0	0	0
18/02/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,176.0000	1,215.0000	3.316	0	0	0
18/02/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	1,258.0000	1,270.0000	0.954	0	0	0
18/02/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	583.0000	617.0000	5.832	0	0	0
18/02/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,013.0000	1,053.0000	3.949	0	0	0
18/02/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	1,592.0000	1,633.0000	2.575	0	0	0
18/02/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	858.0000	897.0000	4.545	0	0	0
18/02/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	873.0000	886.0000	1.489	0	0	0
18/02/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	742.0000	779.0000	4.987	0	0	0
18/02/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	1,414.0000	1,423.0000	0.636	0	0	0
18/02/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	1,199.0000	1,211.0000	1.001	0	0	0
18/02/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	1,143.0000	1,156.0000	1.137	0	0	0
18/02/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	1,218.0000	1,230.0000	0.985	0	0	0
18/02/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	919.0000	958.0000	4.244	0	0	0
18/02/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,322.0000	1,333.0000	0.832	0	0	0
18/02/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	691.0000	704.0000	1.881	0	0	84
18/02/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	929.0000	942.0000	1.399	0	0	0
18/02/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,448.0000	1,489.0000	2.831	0	0	0
18/02/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,091.0000	1,104.0000	1.192	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	1,378.0000	1,418.0000	2.903	0	0	0
18/02/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,886.0000	1,883.0000	(0.159)	0	0	0
18/02/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	799.0000	837.0000	4.756	0	0	0
18/02/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	1,238.0000	1,250.0000	0.969	0	0	0
18/02/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	950.0000	989.0000	4.105	0	0	0
18/02/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	1,390.0000	1,399.0000	0.647	0	0	0
18/02/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	1,242.0000	1,282.0000	3.221	0	0	0
18/02/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	660.0000	696.0000	5.455	0	0	0
18/02/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	305.0000	329.0000	7.869	0	0	1,000
18/02/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	888.0000	927.0000	4.392	0	0	0
18/02/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,210.0000	2,251.0000	1.855	0	0	0
18/02/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	1,078.0000	1,118.0000	3.711	0	0	0
18/02/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	634.0000	669.0000	5.521	0	0	0
18/02/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	2,790.0000	2,830.0000	1.434	0	0	0
18/02/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	570.0000	583.0000	2.281	0	0	9,530
18/02/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	1,666.0000	1,707.0000	2.461	0	0	0
18/02/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1,180.0000	1,193.0000	1.102	0	0	9,530
18/02/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	1,022.0000	1,035.0000	1.272	0	0	0
18/02/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	1,463.0000	1,470.0000	0.478	0	0	10,184
18/02/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	691.0000	704.0000	1.881	0	0	10,100
18/02/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	847.0000	860.0000	1.535	0	0	0
18/02/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	687.0000	723.0000	5.240	0	0	0
18/02/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,210.0000	2,251.0000	1.855	0	0	0
18/02/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,367.0000	1,377.0000	0.732	0	0	0
18/02/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	1,108.0000	1,122.0000	1.264	0	0	0
18/02/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,111.0000	1,150.0000	3.510	0	0	0
18/02/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	1,161.0000	1,174.0000	1.120	0	0	0
18/02/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	1,126.0000	1,139.0000	1.155	0	0	0
18/02/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	1,279.0000	1,290.0000	0.860	0	0	0
18/02/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	974.0000	987.0000	1.335	0	0	0
18/02/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	981.0000	1,021.0000	4.077	0	0	0
18/02/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	1,344.0000	1,384.0000	2.976	0	0	0
18/02/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,045.0000	1,085.0000	3.828	0	0	0
18/02/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,091.0000	1,104.0000	1.192	0	0	0
18/02/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	443.0000	473.0000	6.772	0	0	0
18/02/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	337.0000	362.0000	7.418	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1,623.0000	1,626.0000	0.185	0	0	0
18/02/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	1,704.0000	1,744.0000	2.347	0	0	0
18/02/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	1,039.0000	1,052.0000	1.251	0	0	0
18/02/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	1,413.0000	1,453.0000	2.831	0	0	0
18/02/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	248.0000	269.0000	8.468	0	0	0
18/02/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	700.0000	714.0000	2.000	0	0	0
18/02/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	510.0000	543.0000	6.471	0	0	0
18/02/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,322.0000	1,333.0000	0.832	0	0	0
18/02/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	959.0000	972.0000	1.356	0	0	0
18/02/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	834.0000	848.0000	1.679	0	0	0
18/02/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,208.0000	1,248.0000	3.311	0	0	0
18/02/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	2,028.0000	2,022.0000	(0.296)	0	0	0
18/02/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,682.0000	2,666.0000	(0.597)	0	0	0
18/02/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	1,629.0000	1,670.0000	2.517	0	0	0
18/02/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	742.0000	779.0000	4.987	0	0	0
18/02/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	466.0000	478.0000	2.575	0	0	0
18/02/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,275.0000	1,315.0000	3.137	0	0	0
18/02/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	860.0000	873.0000	1.512	0	0	0
18/02/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,367.0000	1,377.0000	0.732	0	0	0
18/02/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	1,520.0000	1,560.0000	2.632	0	0	0
18/02/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	687.0000	723.0000	5.240	0	0	0
18/02/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,183.0000	2,174.0000	(0.412)	0	0	0
18/02/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	2,456.0000	2,496.0000	1.629	0	0	0
18/02/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	637.0000	650.0000	2.041	0	0	0
18/02/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	900.0000	914.0000	1.556	0	0	0
18/02/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	129.0000	143.0000	10.853	0	0	0
18/02/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	2,510.0000	2,496.0000	(0.558)	0	0	0
18/02/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,170.0000	2,210.0000	1.843	0	0	0
18/02/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	3,047.0000	3,086.0000	1.280	0	0	0
18/02/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	594.0000	607.0000	2.189	0	0	0
18/02/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	2,426.0000	2,414.0000	(0.495)	0	0	0
18/02/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	2,663.0000	2,703.0000	1.502	0	0	0
18/02/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	555.0000	568.0000	2.342	0	0	0
18/02/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	3,441.0000	3,480.0000	1.133	0	0	0
18/02/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	578.0000	591.0000	2.249	0	0	0
18/02/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	721.0000	734.0000	1.803	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	2,539.0000	2,579.0000	1.575	0	0	0
18/02/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	914.0000	928.0000	1.532	0	0	0
18/02/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	2,748.0000	2,787.0000	1.419	0	0	0
18/02/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	1,541.0000	1,546.0000	0.324	0	0	0
18/02/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	146.0000	160.0000	9.589	0	0	0
18/02/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	1,484.0000	1,524.0000	2.695	0	0	0
18/02/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	495.0000	507.0000	2.424	0	0	0
18/02/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	1,921.0000	1,917.0000	(0.208)	0	0	0
18/02/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,956.0000	1,951.0000	(0.256)	0	0	0
18/02/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	763.0000	777.0000	1.835	0	0	0
18/02/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	3,264.0000	3,304.0000	1.225	0	0	0
18/02/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	52.0000	59.0000	13.462	0	0	0
18/02/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	276.0000	298.0000	7.971	0	0	0
18/02/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	1,933.0000	1,973.0000	2.069	0	0	0
18/02/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	290.0000	313.0000	7.931	0	0	0
18/02/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	1,568.0000	1,572.0000	0.255	0	0	0
18/02/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	645.0000	658.0000	2.016	0	0	0
18/02/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	101.0000	113.0000	11.881	0	0	0
18/02/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	73.0000	83.0000	13.699	0	0	0
18/02/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	527.0000	540.0000	2.467	0	0	0
18/02/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	2,251.0000	2,291.0000	1.777	0	0	0
18/02/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	154.0000	169.0000	9.740	0	0	0
18/02/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	202.0000	221.0000	9.406	0	0	0
18/02/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	471.0000	483.0000	2.548	0	0	0
18/02/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,183.0000	2,174.0000	(0.412)	0	0	0
18/02/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	2,385.0000	2,373.0000	(0.503)	0	0	0
18/02/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,051.0000	2,091.0000	1.950	0	0	0
18/02/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	797.0000	811.0000	1.757	0	0	0
18/02/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,090.0000	2,131.0000	1.962	0	0	0
18/02/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	487.0000	519.0000	6.571	0	0	0
18/02/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	714.0000	751.0000	5.182	0	0	0
18/02/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,817.0000	1,816.0000	(0.055)	0	0	0
18/02/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	534.0000	547.0000	2.434	0	0	0
18/02/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	731.0000	744.0000	1.778	0	0	0
18/02/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	943.0000	957.0000	1.485	0	0	0
18/02/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	89.0000	100.0000	12.360	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	3,004.0000	3,043.0000	1.298	0	0	0
18/02/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	619.0000	632.0000	2.100	0	0	0
18/02/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	2,105.0000	2,097.0000	(0.380)	0	0	0
18/02/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	2,303.0000	2,292.0000	(0.478)	0	0	0
18/02/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1,751.0000	1,751.0000	-	0	0	0
18/02/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,814.0000	2,797.0000	(0.604)	0	0	0
18/02/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	797.0000	811.0000	1.757	0	0	0
18/02/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	1,855.0000	1,896.0000	2.210	0	0	0
18/02/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	84.0000	94.0000	11.905	0	0	0
18/02/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,817.0000	1,816.0000	(0.055)	0	0	0
18/02/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	786.0000	799.0000	1.654	0	0	0
18/02/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	2,770.0000	2,753.0000	(0.614)	0	0	0
18/02/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,595.0000	2,581.0000	(0.539)	0	0	0
18/02/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	182.0000	199.0000	9.341	0	0	0
18/02/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	108.0000	120.0000	11.111	0	0	0
18/02/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	172.0000	189.0000	9.884	0	0	0
18/02/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	2,262.0000	2,252.0000	(0.442)	0	0	0
18/02/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	2,144.0000	2,136.0000	(0.373)	0	0	0
18/02/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1,851.0000	1,849.0000	(0.108)	0	0	0
18/02/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	115.0000	127.0000	10.435	0	0	0
18/02/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	337.0000	362.0000	7.418	0	0	0
18/02/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	213.0000	232.0000	8.920	0	0	0
18/02/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,817.0000	1,858.0000	2.256	0	0	0
18/02/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	929.0000	942.0000	1.399	0	0	0
18/02/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	3,397.0000	3,436.0000	1.148	0	0	0
18/02/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1,718.0000	1,719.0000	0.058	0	0	0
18/02/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1,006.0000	1,019.0000	1.292	0	0	0
18/02/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,448.0000	1,489.0000	2.831	0	0	0
18/02/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	821.0000	835.0000	1.705	0	0	0
18/02/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	388.0000	415.0000	6.959	0	0	0
18/02/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	558.0000	592.0000	6.093	0	0	0
18/02/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	586.0000	599.0000	2.218	0	0	0
18/02/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	2,638.0000	2,623.0000	(0.569)	0	0	0
18/02/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	1,489.0000	1,495.0000	0.403	0	0	0
18/02/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	3,221.0000	3,260.0000	1.211	0	0	0
18/02/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	321.0000	345.0000	7.477	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	501.0000	514.0000	2.595	0	0	0
18/02/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	48.0000	55.0000	14.583	0	0	0
18/02/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	224.0000	244.0000	8.929	0	0	0
18/02/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	202.0000	221.0000	9.406	0	0	0
18/02/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	2,705.0000	2,745.0000	1.479	0	0	0
18/02/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	774.0000	788.0000	1.809	0	0	0
18/02/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	1,741.0000	1,782.0000	2.355	0	0	0
18/02/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	1,894.0000	1,934.0000	2.112	0	0	0
18/02/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	681.0000	695.0000	2.056	0	0	0
18/02/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	477.0000	489.0000	2.516	0	0	0
18/02/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	3,568.0000	3,607.0000	1.093	0	0	0
18/02/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	809.0000	823.0000	1.731	0	0	0
18/02/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	449.0000	461.0000	2.673	0	0	0
18/02/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	514.0000	526.0000	2.335	0	0	0
18/02/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	2,904.0000	2,886.0000	(0.620)	0	0	0
18/02/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,133.0000	3,173.0000	1.277	0	0	0
18/02/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,051.0000	2,091.0000	1.950	0	0	0
18/02/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,622.0000	2,662.0000	1.526	0	0	0
18/02/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1,344.0000	1,354.0000	0.744	0	0	0
18/02/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	602.0000	615.0000	2.159	0	0	0
18/02/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	2,415.0000	2,455.0000	1.656	0	0	0
18/02/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,130.0000	2,170.0000	1.878	0	0	0
18/02/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	1,654.0000	1,657.0000	0.181	0	0	0
18/02/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	710.0000	724.0000	1.972	0	0	0
18/02/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	2,343.0000	2,332.0000	(0.469)	0	0	0
18/02/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	1,779.0000	1,819.0000	2.248	0	0	0
18/02/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	163.0000	179.0000	9.816	0	0	0
18/02/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	534.0000	567.0000	6.180	0	0	0
18/02/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	1,514.0000	1,520.0000	0.396	0	0	0
18/02/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	276.0000	298.0000	7.971	0	0	0
18/02/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	424.0000	453.0000	6.840	0	0	0
18/02/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	731.0000	744.0000	1.778	0	0	0
18/02/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	2,859.0000	2,842.0000	(0.595)	0	0	0
18/02/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	69.0000	77.0000	11.594	0	0	0
18/02/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,886.0000	1,883.0000	(0.159)	0	0	0
18/02/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,784.0000	1,783.0000	(0.056)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	192.0000	210.0000	9.375	0	0	0
18/02/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	353.0000	379.0000	7.365	0	0	0
18/02/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	3,225.0000	3,205.0000	(0.620)	0	0	0
18/02/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	608.0000	643.0000	5.757	0	0	0
18/02/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	3,132.0000	3,113.0000	(0.607)	0	0	0
18/02/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	45.0000	51.0000	13.333	0	0	0
18/02/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	1,438.0000	1,446.0000	0.556	0	0	0
18/02/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,956.0000	1,951.0000	(0.256)	0	0	0
18/02/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	2,222.0000	2,213.0000	(0.405)	0	0	0
18/02/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	2,949.0000	2,931.0000	(0.610)	0	0	0
18/02/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	305.0000	329.0000	7.869	0	0	0
18/02/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	78.0000	88.0000	12.821	0	0	0
18/02/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	2,875.0000	2,915.0000	1.391	0	0	0
18/02/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	555.0000	568.0000	2.342	0	0	0
18/02/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	3,308.0000	3,348.0000	1.209	0	0	0
18/02/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	489.0000	501.0000	2.454	0	0	0
18/02/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,817.0000	1,858.0000	2.256	0	0	0
18/02/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	122.0000	135.0000	10.656	0	0	0
18/02/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	236.0000	256.0000	8.475	0	0	0
18/02/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	2,552.0000	2,538.0000	(0.549)	0	0	0
18/02/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	2,105.0000	2,097.0000	(0.380)	0	0	0
18/02/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	2,066.0000	2,060.0000	(0.290)	0	0	0
18/02/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	224.0000	244.0000	8.929	0	0	0
18/02/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	3,179.0000	3,159.0000	(0.629)	0	0	0
18/02/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	2,373.0000	2,414.0000	1.728	0	0	0
18/02/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	370.0000	397.0000	7.297	0	0	0
18/02/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	654.0000	667.0000	1.988	0	0	0
18/02/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,686.0000	1,688.0000	0.119	0	0	0
18/02/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	406.0000	434.0000	6.897	0	0	0
18/02/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	1,894.0000	1,934.0000	2.112	0	0	0
18/02/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	2,875.0000	2,915.0000	1.391	0	0	0
18/02/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	2,961.0000	3,000.0000	1.317	0	0	0
18/02/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	752.0000	766.0000	1.862	0	0	0
18/02/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	774.0000	788.0000	1.809	0	0	0
18/02/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	1,972.0000	2,012.0000	2.028	0	0	0
18/02/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	2,292.0000	2,332.0000	1.745	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
18/02/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	672.0000	685.0000	1.935	0	0	0
18/02/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	2,622.0000	2,662.0000	1.526	0	0	0
18/02/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	541.0000	554.0000	2.403	0	0	0
18/02/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	602.0000	615.0000	2.159	0	0	0
18/02/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	3,485.0000	3,524.0000	1.119	0	0	0
18/02/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	3,132.0000	3,113.0000	(0.607)	0	0	0
18/02/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	52.0000	59.0000	13.462	0	0	0
18/02/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	2,682.0000	2,666.0000	(0.597)	0	0	0
18/02/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	115.0000	127.0000	10.435	0	0	0
18/02/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	2,595.0000	2,581.0000	(0.539)	0	0	0
18/02/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	95.0000	106.0000	11.579	0	0	0
18/02/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	2,726.0000	2,709.0000	(0.624)	0	0	0
18/02/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	101.0000	113.0000	11.881	0	0	0
18/02/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	2,144.0000	2,136.0000	(0.373)	0	0	0
18/02/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	213.0000	232.0000	8.920	0	0	0
18/02/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	2,332.0000	2,373.0000	1.758	0	0	0
18/02/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	663.0000	676.0000	1.961	0	0	0
18/02/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	483.0000	495.0000	2.484	0	0	0
18/02/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	1,855.0000	1,896.0000	2.210	0	0	0
18/02/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	786.0000	799.0000	1.654	0	0	0
18/02/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	432.0000	444.0000	2.778	0	0	0
18/02/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	3,352.0000	3,392.0000	1.193	0	0	0
18/02/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	3,652.0000	3,691.0000	1.068	0	0	0
18/02/2009	\$ / R	2010/03/15			Currency Future	11.2263	11.1672	(0.526)	0.0000	0.0000	0
18/02/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	880.0000	923.0000	4.886	0	0	0
18/02/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	1,499.0000	1,551.0000	3.469	0	0	0
18/02/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	1,275.0000	1,268.0000	(0.549)	0	0	0
18/02/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	1,474.0000	1,463.0000	(0.746)	0	0	0
18/02/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	1,367.0000	1,418.0000	3.731	0	0	0
18/02/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	1,148.0000	1,196.0000	4.181	0	0	0
18/02/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	1,309.0000	1,301.0000	(0.611)	0	0	0
18/02/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	1,343.0000	1,335.0000	(0.596)	0	0	0
18/02/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	1,432.0000	1,484.0000	3.631	0	0	0
18/02/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	1,592.0000	1,578.0000	(0.879)	0	0	0
18/02/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	1,657.0000	1,640.0000	(1.026)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	1,178.0000	1,227.0000	4.160	0	0	0
18/02/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	1,259.0000	1,252.0000	(0.556)	0	0	0
18/02/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	1,533.0000	1,585.0000	3.392	0	0	0
18/02/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	1,492.0000	1,544.0000	3.485	0	0	0
18/02/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	1,705.0000	1,759.0000	3.167	0	0	0
18/02/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	1,455.0000	1,444.0000	(0.756)	0	0	0
18/02/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,309.0000	1,301.0000	(0.611)	0	0	0
18/02/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,432.0000	1,484.0000	3.631	0	0	0
18/02/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	1,435.0000	1,425.0000	(0.697)	0	0	0
18/02/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	1,181.0000	1,176.0000	(0.423)	0	0	0
18/02/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	1,209.0000	1,258.0000	4.053	0	0	0
18/02/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,240.0000	1,289.0000	3.952	0	0	0
18/02/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	1,361.0000	1,352.0000	(0.661)	0	0	0
18/02/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	1,567.0000	1,619.0000	3.318	0	0	0
18/02/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	1,552.0000	1,538.0000	(0.902)	0	0	0
18/02/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	1,243.0000	1,236.0000	(0.563)	0	0	0
18/02/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	1,416.0000	1,406.0000	(0.706)	0	0	0
18/02/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	1,335.0000	1,385.0000	3.745	0	0	0
18/02/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	1,025.0000	1,071.0000	4.488	0	0	0
18/02/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	1,032.0000	1,029.0000	(0.291)	0	0	27,500
18/02/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	1,951.0000	1,926.0000	(1.281)	0	0	27,500
18/02/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	1,211.0000	1,206.0000	(0.413)	0	0	0
18/02/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	966.0000	1,011.0000	4.658	0	0	0
18/02/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,465.0000	1,517.0000	3.549	0	0	0
18/02/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,086.0000	1,133.0000	4.328	0	0	0
18/02/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	574.0000	609.0000	6.098	0	0	0
18/02/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	2,106.0000	2,162.0000	2.659	0	0	0
18/02/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	1,278.0000	1,271.0000	(0.548)	0	0	0
18/02/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	1,635.0000	1,688.0000	3.242	0	0	0
18/02/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,227.0000	1,221.0000	(0.489)	0	0	0
18/02/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,601.0000	1,654.0000	3.310	0	0	0
18/02/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	1,379.0000	1,370.0000	(0.653)	0	0	0
18/02/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	1,292.0000	1,284.0000	(0.619)	0	0	0
18/02/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	3,226.0000	3,286.0000	1.860	0	0	0
18/02/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,271.0000	1,321.0000	3.934	0	0	0
18/02/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,397.0000	1,388.0000	(0.644)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,399.0000	1,450.0000	3.645	0	0	0
18/02/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,326.0000	1,318.0000	(0.603)	0	0	0
18/02/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,303.0000	1,353.0000	3.837	0	0	0
18/02/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,512.0000	1,500.0000	(0.794)	0	0	0
18/02/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	1,152.0000	1,147.0000	(0.434)	0	0	0
18/02/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	3,580.0000	3,641.0000	1.704	0	0	0
18/02/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	3,023.0000	3,083.0000	1.985	0	0	0
18/02/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	1,776.0000	1,830.0000	3.041	0	0	0
18/02/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,086.0000	1,133.0000	4.328	0	0	0
18/02/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,512.0000	1,500.0000	(0.794)	0	0	0
18/02/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	1,196.0000	1,191.0000	(0.418)	0	0	0
18/02/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	318.0000	343.0000	7.862	0	0	0
18/02/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	698.0000	699.0000	0.143	0	0	0
18/02/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	2,034.0000	2,008.0000	(1.278)	0	0	0
18/02/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	508.0000	540.0000	6.299	0	0	0
18/02/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	2,153.0000	2,123.0000	(1.393)	0	0	0
18/02/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	1,166.0000	1,161.0000	(0.429)	0	0	0
18/02/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	426.0000	456.0000	7.042	0	0	0
18/02/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	800.0000	800.0000	-	0	0	0
18/02/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	1,740.0000	1,794.0000	3.103	0	0	0
18/02/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,227.0000	1,221.0000	(0.489)	0	0	0
18/02/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,601.0000	1,654.0000	3.310	0	0	0
18/02/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	753.0000	754.0000	0.133	0	0	0
18/02/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	2,297.0000	2,354.0000	2.481	0	0	0
18/02/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	973.0000	972.0000	(0.103)	0	0	0
18/02/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	3,421.0000	3,482.0000	1.783	0	0	0
18/02/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	1,701.0000	1,684.0000	(0.999)	0	0	0
18/02/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	708.0000	710.0000	0.282	0	0	0
18/02/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	3,382.0000	3,443.0000	1.804	0	0	0
18/02/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	825.0000	866.0000	4.970	0	0	0
18/02/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	2,899.0000	2,958.0000	2.035	0	0	0
18/02/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	1,152.0000	1,147.0000	(0.434)	0	0	0
18/02/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	621.0000	657.0000	5.797	0	0	0
18/02/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	1,897.0000	1,874.0000	(1.212)	0	0	0
18/02/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	2,246.0000	2,214.0000	(1.425)	0	0	0
18/02/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	3,107.0000	3,167.0000	1.931	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	825.0000	825.0000	-	0	0	0
18/02/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	784.0000	784.0000	-	0	0	0
18/02/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,117.0000	1,164.0000	4.208	0	0	0
18/02/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,493.0000	1,482.0000	(0.737)	0	0	0
18/02/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	370.0000	397.0000	7.297	0	0	0
18/02/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	293.0000	317.0000	8.191	0	0	0
18/02/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	1,776.0000	1,830.0000	3.041	0	0	0
18/02/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	656.0000	659.0000	0.457	0	0	0
18/02/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	621.0000	657.0000	5.797	0	0	0
18/02/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	1,920.0000	1,975.0000	2.865	0	0	0
18/02/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	1,748.0000	1,729.0000	(1.087)	0	0	0
18/02/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	1,096.0000	1,093.0000	(0.274)	0	0	0
18/02/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	2,420.0000	2,384.0000	(1.488)	0	0	0
18/02/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	720.0000	758.0000	5.278	0	0	0
18/02/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	1,124.0000	1,119.0000	(0.445)	0	0	0
18/02/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	1,796.0000	1,775.0000	(1.169)	0	0	0
18/02/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	1,847.0000	1,902.0000	2.978	0	0	0
18/02/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	1,897.0000	1,874.0000	(1.212)	0	0	0
18/02/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	1,846.0000	1,824.0000	(1.192)	0	0	0
18/02/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	530.0000	563.0000	6.226	0	0	0
18/02/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	1,670.0000	1,723.0000	3.174	0	0	0
18/02/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	771.0000	811.0000	5.188	0	0	0
18/02/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	2,006.0000	1,980.0000	(1.296)	0	0	0
18/02/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	669.0000	707.0000	5.680	0	0	0
18/02/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,117.0000	1,164.0000	4.208	0	0	0
18/02/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	2,345.0000	2,310.0000	(1.493)	0	0	0
18/02/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	1,056.0000	1,102.0000	4.356	0	0	0
18/02/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,397.0000	1,388.0000	(0.644)	0	0	0
18/02/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,271.0000	1,321.0000	3.934	0	0	0
18/02/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	808.0000	808.0000	-	0	0	0
18/02/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	2,982.0000	3,041.0000	1.979	0	0	0
18/02/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,493.0000	1,482.0000	(0.737)	0	0	0
18/02/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	2,311.0000	2,278.0000	(1.428)	0	0	0
18/02/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	1,532.0000	1,519.0000	(0.849)	0	0	0
18/02/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	335.0000	360.0000	7.463	0	0	0
18/02/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	792.0000	792.0000	-	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
18/02/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	3,065.0000	3,125.0000	1.958	0	0	0
18/02/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	2,653.0000	2,614.0000	(1.470)	0	0	0
18/02/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	352.0000	379.0000	7.670	0	0	0
18/02/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	1,635.0000	1,619.0000	(0.979)	0	0	0
18/02/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	227.0000	247.0000	8.811	0	0	0
18/02/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	2,279.0000	2,246.0000	(1.448)	0	0	0
18/02/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	388.0000	416.0000	7.216	0	0	0
18/02/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	2,215.0000	2,183.0000	(1.445)	0	0	0
18/02/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	909.0000	952.0000	4.730	0	0	0
18/02/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	0.0000	776.0000	100.000	0	0	0
18/02/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	1,592.0000	1,578.0000	(0.879)	0	0	0
18/02/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	843.0000	843.0000	-	0	0	0
18/02/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	2,940.0000	3,000.0000	2.041	0	0	0
18/02/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	0.0000	1,463.0000	100.000	0	0	0
18/02/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	0.0000	1,196.0000	100.000	0	0	0
18/02/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	816.0000	817.0000	0.123	0	0	0
18/02/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	0.0000	1,517.0000	100.000	0	0	0
18/02/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	0.0000	1,284.0000	100.000	0	0	0
18/02/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,303.0000	1,353.0000	3.837	0	0	0
18/02/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	1,379.0000	1,370.0000	(0.653)	0	0	0
18/02/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,240.0000	1,289.0000	3.952	0	0	0
18/02/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	2,816.0000	2,875.0000	2.095	0	0	0
18/02/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	966.0000	1,011.0000	4.658	0	0	0
18/02/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	2,535.0000	2,497.0000	(1.499)	0	0	0
18/02/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	1,572.0000	1,558.0000	(0.891)	0	0	0
18/02/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	259.0000	280.0000	8.108	0	0	0
18/02/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	1,416.0000	1,406.0000	(0.706)	0	0	0
18/02/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	996.0000	1,041.0000	4.518	0	0	0
18/02/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	0.0000	3,209.0000	100.000	0	0	0
18/02/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	1,811.0000	1,866.0000	3.037	0	0	0
18/02/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	1,138.0000	1,133.0000	(0.439)	0	0	0
18/02/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	2,093.0000	2,064.0000	(1.386)	0	0	0
18/02/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	466.0000	497.0000	6.652	0	0	0
18/02/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	730.0000	731.0000	0.137	0	0	0
18/02/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	687.0000	689.0000	0.291	0	0	0
18/02/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	3,461.0000	3,522.0000	1.762	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	3,304.0000	3,364.0000	1.816	0	0	0
18/02/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	1,166.0000	1,161.0000	(0.429)	0	0	0
18/02/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	1,399.0000	1,450.0000	3.645	0	0	0
18/02/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	1,326.0000	1,318.0000	(0.603)	0	0	0
18/02/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	552.0000	586.0000	6.159	0	0	0
18/02/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	1,978.0000	1,953.0000	(1.264)	0	0	0
18/02/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	1,740.0000	1,794.0000	3.103	0	0	0
18/02/2009	£ / R	2009/03/16			Currency Future	14.7246	14.6333	(0.620)	14.6500	14.6500	14,213
18/02/2009	£ / R	2009/03/16	16.10	Put	Currency Future	1,481.0000	1,556.0000	5.064	0	0	0
18/02/2009	£ / R	2009/03/16	18.95	Put	Currency Future	4,226.0000	4,317.0000	2.153	0	0	0
18/02/2009	£ / R	2009/03/16	18.05	Put	Currency Future	3,330.0000	3,420.0000	2.703	0	0	0
18/02/2009	£ / R	2009/03/16	14.90	Call	Currency Future	383.0000	338.0000	(11.749)	0	0	0
18/02/2009	£ / R	2009/03/16	18.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	£ / R	2009/03/16	16.10	Call	Currency Future	106.0000	89.0000	(16.038)	0	0	0
18/02/2009	£ / R	2009/03/16	14.90	Put	Currency Future	558.0000	605.0000	8.423	0	0	0
18/02/2009	£ / R	2009/03/16	16.70	Put	Currency Future	2,020.0000	2,103.0000	4.109	0	0	0
18/02/2009	£ / R	2009/03/16	15.25	Call	Currency Future	280.0000	245.0000	(12.500)	0	0	0
18/02/2009	£ / R	2009/03/16	18.85	Put	Currency Future	4,126.0000	4,217.0000	2.206	0	0	0
18/02/2009	£ / R	2009/03/16	15.40	Call	Currency Future	246.0000	214.0000	(13.008)	0	0	0
18/02/2009	£ / R	2009/03/16	14.90	Put	Currency Future	558.0000	605.0000	8.423	0	0	0
18/02/2009	£ / R	2009/03/16	16.70	Call	Currency Future	45.0000	37.0000	(17.778)	0	0	0
18/02/2009	£ / R	2009/03/16	15.25	Put	Currency Future	805.0000	862.0000	7.081	0	0	0
18/02/2009	£ / R	2009/03/16	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	£ / R	2009/03/16	13.90	Put	Currency Future	124.0000	140.0000	12.903	0	0	0
18/02/2009	£ / R	2009/03/16	16.60	Call	Currency Future	52.0000	43.0000	(17.308)	0	0	0
18/02/2009	£ / R	2009/03/16	14.20	Call	Currency Future	730.0000	663.0000	(9.178)	0	0	0
18/02/2009	£ / R	2009/03/16	18.95	Put	Currency Future	4,226.0000	4,317.0000	2.153	0	0	0
18/02/2009	£ / R	2009/03/16	13.90	Call	Currency Future	949.0000	873.0000	(8.008)	0	0	0
18/02/2009	£ / R	2009/03/16	16.85	Put	Currency Future	2,161.0000	2,246.0000	3.933	0	0	0
18/02/2009	£ / R	2009/03/16	14.20	Put	Currency Future	205.0000	229.0000	11.707	0	0	0
18/02/2009	£ / R	2009/03/16	19.05	Put	Currency Future	4,326.0000	4,417.0000	2.104	0	0	0
18/02/2009	£ / R	2009/03/16	14.90	Call	Currency Future	383.0000	338.0000	(11.749)	0	0	0
18/02/2009	£ / R	2009/03/16	14.40	Put	Currency Future	277.0000	307.0000	10.830	0	0	0
18/02/2009	£ / R	2009/03/16	15.05	Put	Currency Future	660.0000	711.0000	7.727	0	0	0
18/02/2009	£ / R	2009/03/16	18.45	Put	Currency Future	3,728.0000	3,818.0000	2.414	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,114.0000	2,198.0000	3.974	0	0	0
18/02/2009	£ / R 2009/03/16	16.75	Call	Currency Future	42.0000	34.0000	(19.048)	0	0	0
18/02/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,397.0000	1,469.0000	5.154	0	0	0
18/02/2009	£ / R 2009/03/16	18.65	Put	Currency Future	3,927.0000	4,018.0000	2.317	0	0	0
18/02/2009	£ / R 2009/03/16	16.30	Call	Currency Future	81.0000	67.0000	(17.284)	0	0	0
18/02/2009	£ / R 2009/03/16	14.30	Call	Currency Future	664.0000	599.0000	(9.789)	0	0	0
18/02/2009	£ / R 2009/03/16	15.15	Put	Currency Future	731.0000	785.0000	7.387	0	0	0
18/02/2009	£ / R 2009/03/16	19.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/02/2009	£ / R 2009/03/16	16.75	Put	Currency Future	2,067.0000	2,151.0000	4.064	0	0	0
18/02/2009	£ / R 2009/03/16	15.45	Call	Currency Future	235.0000	205.0000	(12.766)	0	0	0
18/02/2009	£ / R 2009/03/16	18.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
18/02/2009	£ / R 2009/03/16	16.30	Put	Currency Future	1,656.0000	1,734.0000	4.710	0	0	0
18/02/2009	£ / R 2009/03/16	14.65	Call	Currency Future	480.0000	428.0000	(10.833)	0	0	0
18/02/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,326.0000	4,417.0000	2.104	0	0	0
18/02/2009	£ / R 2009/03/16	16.80	Call	Currency Future	39.0000	31.0000	(20.513)	0	0	0
18/02/2009	£ / R 2009/03/16	16.00	Call	Currency Future	121.0000	103.0000	(14.876)	0	0	0
18/02/2009	£ / R 2009/03/16	17.65	Put	Currency Future	2,935.0000	3,024.0000	3.032	0	0	0
18/02/2009	£ / R 2009/03/16	14.65	Put	Currency Future	405.0000	445.0000	9.877	0	0	0
18/02/2009	£ / R 2009/03/16	15.15	Call	Currency Future	306.0000	269.0000	(12.092)	0	0	0
18/02/2009	£ / R 2009/03/16	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	£ / R 2009/03/16	16.60	Call	Currency Future	52.0000	43.0000	(17.308)	0	0	0
18/02/2009	£ / R 2009/03/16	17.20	Put	Currency Future	2,496.0000	2,583.0000	3.486	0	0	0
18/02/2009	£ / R 2009/03/16	19.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/02/2009	£ / R 2009/03/16	16.85	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
18/02/2009	£ / R 2009/03/16	15.05	Call	Currency Future	334.0000	295.0000	(11.677)	0	0	0
18/02/2009	£ / R 2009/03/16	18.55	Put	Currency Future	3,827.0000	3,918.0000	2.378	0	0	0
18/02/2009	£ / R 2009/03/16	16.45	Put	Currency Future	1,791.0000	1,871.0000	4.467	0	0	0
18/02/2009	£ / R 2009/03/16	13.85	Call	Currency Future	988.0000	912.0000	(7.692)	0	0	0
18/02/2009	£ / R 2009/03/16	17.20	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
18/02/2009	£ / R 2009/03/16	16.60	Put	Currency Future	1,928.0000	2,010.0000	4.253	0	0	0
18/02/2009	£ / R 2009/03/16	19.25	Put	Currency Future	4,526.0000	4,617.0000	2.011	0	0	0
18/02/2009	£ / R 2009/03/16	16.55	Call	Currency Future	56.0000	46.0000	(17.857)	0	0	0
18/02/2009	£ / R 2009/03/16	15.40	Put	Currency Future	921.0000	981.0000	6.515	0	0	0
18/02/2009	£ / R 2009/03/16	15.55	Call	Currency Future	212.0000	184.0000	(13.208)	0	0	0
18/02/2009	£ / R 2009/03/16	19.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
18/02/2009	£ / R 2009/03/16	15.45	Put	Currency Future	961.0000	1,022.0000	6.348	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	£ / R 2009/03/16	18.10	Put	Currency Future	3,380.0000	3,470.0000	2.663	0	0	0
18/02/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,038.0000	1,101.0000	6.069	0	0	0
18/02/2009	£ / R 2009/03/16	19.15	Put	Currency Future	4,426.0000	4,517.0000	2.056	0	0	0
18/02/2009	£ / R 2009/03/16	13.85	Put	Currency Future	114.0000	128.0000	12.281	0	0	0
18/02/2009	£ / R 2009/03/16	18.50	Put	Currency Future	3,777.0000	3,868.0000	2.409	0	0	0
18/02/2009	£ / R 2009/03/16	18.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
18/02/2009	£ / R 2009/03/16	14.80	Put	Currency Future	494.0000	538.0000	8.907	0	0	0
18/02/2009	£ / R 2009/03/16	15.75	Call	Currency Future	167.0000	143.0000	(14.371)	0	0	0
18/02/2009	£ / R 2009/03/16	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
18/02/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,429.0000	3,520.0000	2.654	0	0	0
18/02/2009	£ / R 2009/03/16	16.95	Put	Currency Future	2,256.0000	2,341.0000	3.768	0	0	0
18/02/2009	£ / R 2009/03/16	18.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
18/02/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,114.0000	1,179.0000	5.835	0	0	0
18/02/2009	£ / R 2009/03/16	18.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/02/2009	£ / R 2009/03/16	18.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
18/02/2009	£ / R 2009/03/16	17.95	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
18/02/2009	£ / R 2009/03/16	15.20	Put	Currency Future	768.0000	823.0000	7.161	0	0	0
18/02/2009	£ / R 2009/03/16	15.10	Call	Currency Future	320.0000	281.0000	(12.188)	0	0	0
18/02/2009	£ / R 2009/03/16	17.65	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
18/02/2009	£ / R 2009/03/16	14.80	Call	Currency Future	419.0000	372.0000	(11.217)	0	0	0
18/02/2009	£ / R 2009/03/16	14.30	Put	Currency Future	239.0000	266.0000	11.297	0	0	0
18/02/2009	£ / R 2009/03/16	18.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/02/2009	£ / R 2009/03/16	18.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
18/02/2009	£ / R 2009/03/16	15.95	Put	Currency Future	1,355.0000	1,427.0000	5.314	0	0	0
18/02/2009	£ / R 2009/03/16	15.20	Call	Currency Future	293.0000	257.0000	(12.287)	0	0	0
18/02/2009	£ / R 2009/03/16	15.10	Put	Currency Future	695.0000	748.0000	7.626	0	0	0
18/02/2009	£ / R 2009/03/16	18.30	Put	Currency Future	3,578.0000	3,669.0000	2.543	0	0	0
18/02/2009	£ / R 2009/03/16	18.25	Put	Currency Future	3,529.0000	3,619.0000	2.550	0	0	0
18/02/2009	£ / R 2009/03/16	15.15	Call	Currency Future	306.0000	269.0000	(12.092)	0	0	0
18/02/2009	£ / R 2009/03/16	18.45	Put	Currency Future	3,728.0000	3,818.0000	2.414	0	0	0
18/02/2009	£ / R 2009/03/16	15.65	Call	Currency Future	188.0000	163.0000	(13.298)	0	0	0
18/02/2009	£ / R 2009/03/16	15.65	Call	Currency Future	188.0000	163.0000	(13.298)	0	0	0
18/02/2009	£ / R 2009/03/16	14.75	Put	Currency Future	464.0000	506.0000	9.052	0	0	0
18/02/2009	£ / R 2009/03/16	18.35	Put	Currency Future	3,628.0000	3,719.0000	2.508	0	0	0
18/02/2009	£ / R 2009/03/16	15.95	Call	Currency Future	129.0000	110.0000	(14.729)	0	0	0
18/02/2009	£ / R 2009/03/16	14.05	Call	Currency Future	836.0000	764.0000	(8.612)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	£ / R 2009/03/16	17.85	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
18/02/2009	£ / R 2009/03/16	14.40	Call	Currency Future	601.0000	540.0000	(10.150)	0	0	0
18/02/2009	£ / R 2009/03/16	15.80	Call	Currency Future	157.0000	134.0000	(14.650)	0	0	0
18/02/2009	£ / R 2009/03/16	18.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/02/2009	£ / R 2009/03/16	15.00	Put	Currency Future	625.0000	675.0000	8.000	0	0	0
18/02/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,132.0000	3,222.0000	2.874	0	0	0
18/02/2009	£ / R 2009/03/16	18.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
18/02/2009	£ / R 2009/03/16	15.15	Put	Currency Future	731.0000	785.0000	7.387	0	0	0
18/02/2009	£ / R 2009/03/16	15.35	Call	Currency Future	257.0000	224.0000	(12.840)	0	0	0
18/02/2009	£ / R 2009/03/16	15.90	Call	Currency Future	138.0000	118.0000	(14.493)	0	0	0
18/02/2009	£ / R 2009/03/16	15.00	Call	Currency Future	350.0000	309.0000	(11.714)	0	0	0
18/02/2009	£ / R 2009/03/16	18.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/02/2009	£ / R 2009/03/16	15.35	Put	Currency Future	882.0000	941.0000	6.689	0	0	0
18/02/2009	£ / R 2009/03/16	18.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
18/02/2009	£ / R 2009/03/16	14.60	Call	Currency Future	502.0000	448.0000	(10.757)	0	0	0
18/02/2009	£ / R 2009/03/16	15.85	Call	Currency Future	147.0000	126.0000	(14.286)	0	0	0
18/02/2009	£ / R 2009/03/16	18.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/02/2009	£ / R 2009/03/16	16.00	Call	Currency Future	121.0000	103.0000	(14.876)	0	0	0
18/02/2009	£ / R 2009/03/16	14.55	Put	Currency Future	350.0000	386.0000	10.286	0	0	0
18/02/2009	£ / R 2009/03/16	18.35	Put	Currency Future	3,628.0000	3,719.0000	2.508	0	0	0
18/02/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,568.0000	1,644.0000	4.847	0	0	0
18/02/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,232.0000	1,301.0000	5.601	0	0	0
18/02/2009	£ / R 2009/03/16	18.40	Put	Currency Future	3,678.0000	3,768.0000	2.447	0	0	0
18/02/2009	£ / R 2009/03/16	16.10	Call	Currency Future	106.0000	89.0000	(16.038)	0	0	0
18/02/2009	£ / R 2009/03/16	14.45	Call	Currency Future	575.0000	515.0000	(10.435)	0	0	0
18/02/2009	£ / R 2009/03/16	16.20	Call	Currency Future	93.0000	78.0000	(16.129)	0	0	0
18/02/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,192.0000	1,260.0000	5.705	0	0	0
18/02/2009	£ / R 2009/03/16	18.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/02/2009	£ / R 2009/03/16	17.95	Put	Currency Future	3,231.0000	3,321.0000	2.786	0	0	0
18/02/2009	£ / R 2009/03/16	15.40	Call	Currency Future	246.0000	214.0000	(13.008)	0	0	0
18/02/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,429.0000	3,520.0000	2.654	0	0	0
18/02/2009	£ / R 2009/03/16	14.60	Put	Currency Future	377.0000	415.0000	10.080	0	0	0
18/02/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,313.0000	1,384.0000	5.407	0	0	0
18/02/2009	£ / R 2009/03/16	18.60	Put	Currency Future	3,877.0000	3,968.0000	2.347	0	0	0
18/02/2009	£ / R 2009/03/16	16.50	Put	Currency Future	1,836.0000	1,917.0000	4.412	0	0	0
18/02/2009	£ / R 2009/03/16	14.15	Put	Currency Future	190.0000	212.0000	11.579	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,272.0000	1,342.0000	5.503	0	0	0
18/02/2009	£ / R 2009/03/16	18.90	Put	Currency Future	4,176.0000	4,267.0000	2.179	0	0	0
18/02/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,397.0000	1,469.0000	5.154	0	0	0
18/02/2009	£ / R 2009/03/16	16.50	Call	Currency Future	61.0000	50.0000	(18.033)	0	0	0
18/02/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,114.0000	1,179.0000	5.835	0	0	0
18/02/2009	£ / R 2009/03/16	14.05	Put	Currency Future	161.0000	181.0000	12.422	0	0	0
18/02/2009	£ / R 2009/03/16	17.65	Put	Currency Future	2,935.0000	3,024.0000	3.032	0	0	0
18/02/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,313.0000	1,384.0000	5.407	0	0	0
18/02/2009	£ / R 2009/03/16	14.15	Call	Currency Future	765.0000	696.0000	(9.020)	0	0	0
18/02/2009	£ / R 2009/03/16	18.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
18/02/2009	£ / R 2009/03/16	14.45	Put	Currency Future	300.0000	332.0000	10.667	0	0	0
18/02/2009	£ / R 2009/03/16	18.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	£ / R 2009/03/16	15.60	Call	Currency Future	200.0000	173.0000	(13.500)	0	0	0
18/02/2009	£ / R 2009/03/16	16.15	Call	Currency Future	99.0000	83.0000	(16.162)	0	0	0
18/02/2009	£ / R 2009/03/16	18.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,481.0000	1,556.0000	5.064	0	0	0
18/02/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,525.0000	1,600.0000	4.918	0	0	0
18/02/2009	£ / R 2009/03/16	18.70	Put	Currency Future	3,977.0000	4,068.0000	2.288	0	0	0
18/02/2009	£ / R 2009/03/16	18.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/02/2009	£ / R 2009/03/16	15.85	Call	Currency Future	147.0000	126.0000	(14.286)	0	0	0
18/02/2009	£ / R 2009/03/16	14.85	Call	Currency Future	400.0000	355.0000	(11.250)	0	0	0
18/02/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,272.0000	1,342.0000	5.503	0	0	0
18/02/2009	£ / R 2009/03/16	16.40	Call	Currency Future	70.0000	58.0000	(17.143)	0	0	0
18/02/2009	£ / R 2009/03/16	16.60	Put	Currency Future	1,928.0000	2,010.0000	4.253	0	0	0
18/02/2009	£ / R 2009/03/16	14.80	Put	Currency Future	494.0000	538.0000	8.907	0	0	0
18/02/2009	£ / R 2009/03/16	16.95	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
18/02/2009	£ / R 2009/03/16	14.70	Put	Currency Future	434.0000	475.0000	9.447	0	0	0
18/02/2009	£ / R 2009/03/16	14.50	Call	Currency Future	549.0000	492.0000	(10.383)	0	0	0
18/02/2009	£ / R 2009/03/16	17.35	Put	Currency Future	2,641.0000	2,729.0000	3.332	0	0	0
18/02/2009	£ / R 2009/03/16	18.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	£ / R 2009/03/16	13.50	Call	Currency Future	1,281.0000	1,198.0000	(6.479)	0	0	0
18/02/2009	£ / R 2009/03/16	15.05	Put	Currency Future	660.0000	711.0000	7.727	0	0	0
18/02/2009	£ / R 2009/03/16	14.30	Call	Currency Future	664.0000	599.0000	(9.789)	0	0	0
18/02/2009	£ / R 2009/03/16	16.40	Put	Currency Future	1,745.0000	1,825.0000	4.585	0	0	0
18/02/2009	£ / R 2009/03/16	14.80	Call	Currency Future	419.0000	372.0000	(11.217)	0	0	0
18/02/2009	£ / R 2009/03/16	18.05	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,076.0000	1,140.0000	5.948	0	0	0
18/02/2009	£ / R 2009/03/16	15.05	Call	Currency Future	334.0000	295.0000	(11.677)	0	0	0
18/02/2009	£ / R 2009/03/16	14.85	Put	Currency Future	526.0000	571.0000	8.555	0	0	0
18/02/2009	£ / R 2009/03/16	13.80	Put	Currency Future	104.0000	117.0000	12.500	0	0	0
18/02/2009	£ / R 2009/03/16	14.85	Put	Currency Future	526.0000	571.0000	8.555	0	0	0
18/02/2009	£ / R 2009/03/16	14.70	Call	Currency Future	459.0000	408.0000	(11.111)	0	0	0
18/02/2009	£ / R 2009/03/16	18.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	£ / R 2009/03/16	15.90	Call	Currency Future	138.0000	118.0000	(14.493)	0	0	0
18/02/2009	£ / R 2009/03/16	14.85	Call	Currency Future	400.0000	355.0000	(11.250)	0	0	0
18/02/2009	£ / R 2009/03/16	14.60	Call	Currency Future	502.0000	448.0000	(10.757)	0	0	0
18/02/2009	£ / R 2009/03/16	13.80	Call	Currency Future	1,028.0000	950.0000	(7.588)	0	0	0
18/02/2009	£ / R 2009/03/16	14.55	Call	Currency Future	525.0000	470.0000	(10.476)	0	0	0
18/02/2009	£ / R 2009/03/16	18.75	Put	Currency Future	4,027.0000	4,118.0000	2.260	0	0	0
18/02/2009	£ / R 2009/03/16	17.40	Put	Currency Future	2,690.0000	2,778.0000	3.271	0	0	0
18/02/2009	£ / R 2009/03/16	16.40	Put	Currency Future	1,745.0000	1,825.0000	4.585	0	0	0
18/02/2009	£ / R 2009/03/16	17.50	Put	Currency Future	2,788.0000	2,876.0000	3.156	0	0	0
18/02/2009	£ / R 2009/03/16	13.60	Call	Currency Future	1,195.0000	1,113.0000	(6.862)	0	0	0
18/02/2009	£ / R 2009/03/16	18.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	£ / R 2009/03/16	16.25	Call	Currency Future	86.0000	72.0000	(16.279)	0	0	0
18/02/2009	£ / R 2009/03/16	18.65	Put	Currency Future	3,927.0000	4,018.0000	2.317	0	0	0
18/02/2009	£ / R 2009/03/16	14.95	Call	Currency Future	366.0000	323.0000	(11.749)	0	0	0
18/02/2009	£ / R 2009/03/16	13.50	Put	Currency Future	57.0000	65.0000	14.035	0	0	0
18/02/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,192.0000	1,260.0000	5.705	0	0	0
18/02/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,126.0000	4,217.0000	2.206	0	0	0
18/02/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,439.0000	1,513.0000	5.142	0	0	0
18/02/2009	£ / R 2009/03/16	16.25	Put	Currency Future	1,612.0000	1,689.0000	4.777	0	0	0
18/02/2009	£ / R 2009/03/16	14.95	Put	Currency Future	591.0000	640.0000	8.291	0	0	0
18/02/2009	£ / R 2009/03/16	13.60	Put	Currency Future	70.0000	80.0000	14.286	0	0	0
18/02/2009	£ / R 2009/03/16	16.55	Put	Currency Future	1,882.0000	1,963.0000	4.304	0	0	0
18/02/2009	£ / R 2009/03/16	14.35	Call	Currency Future	632.0000	569.0000	(9.968)	0	0	0
18/02/2009	£ / R 2009/03/16	16.35	Call	Currency Future	75.0000	63.0000	(16.000)	0	0	0
18/02/2009	£ / R 2009/03/16	14.35	Call	Currency Future	632.0000	569.0000	(9.968)	0	0	0
18/02/2009	£ / R 2009/03/16	17.50	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
18/02/2009	£ / R 2009/03/16	14.50	Put	Currency Future	325.0000	358.0000	10.154	0	0	0
18/02/2009	£ / R 2009/03/16	16.55	Put	Currency Future	1,882.0000	1,963.0000	4.304	0	0	0
18/02/2009	£ / R 2009/03/16	14.35	Put	Currency Future	258.0000	286.0000	10.853	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	£ / R 2009/03/16	14.60	Put	Currency Future	377.0000	415.0000	10.080	0	0	0
18/02/2009	£ / R 2009/03/16	17.40	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
18/02/2009	£ / R 2009/03/16	13.45	Call	Currency Future	1,325.0000	1,241.0000	(6.340)	0	0	0
18/02/2009	£ / R 2009/03/16	16.40	Call	Currency Future	70.0000	58.0000	(17.143)	0	0	0
18/02/2009	£ / R 2009/03/16	16.65	Call	Currency Future	49.0000	40.0000	(18.367)	0	0	0
18/02/2009	£ / R 2009/03/16	14.65	Call	Currency Future	480.0000	428.0000	(10.833)	0	0	0
18/02/2009	£ / R 2009/03/16	14.40	Call	Currency Future	601.0000	540.0000	(10.150)	0	0	0
18/02/2009	£ / R 2009/03/16	16.65	Put	Currency Future	1,974.0000	2,056.0000	4.154	0	0	0
18/02/2009	£ / R 2009/03/16	14.65	Put	Currency Future	405.0000	445.0000	9.877	0	0	0
18/02/2009	£ / R 2009/03/16	14.55	Call	Currency Future	525.0000	470.0000	(10.476)	0	0	0
18/02/2009	£ / R 2009/03/16	14.00	Call	Currency Future	873.0000	800.0000	(8.362)	0	0	0
18/02/2009	£ / R 2009/03/16	17.55	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
18/02/2009	£ / R 2009/03/16	14.75	Call	Currency Future	439.0000	390.0000	(11.162)	0	0	0
18/02/2009	£ / R 2009/03/16	13.45	Put	Currency Future	51.0000	58.0000	13.725	0	0	0
18/02/2009	£ / R 2009/03/16	16.30	Call	Currency Future	81.0000	67.0000	(17.284)	0	0	0
18/02/2009	£ / R 2009/03/16	14.35	Put	Currency Future	258.0000	286.0000	10.853	0	0	0
18/02/2009	£ / R 2009/03/16	16.45	Call	Currency Future	65.0000	54.0000	(16.923)	0	0	0
18/02/2009	£ / R 2009/03/16	14.25	Put	Currency Future	222.0000	247.0000	11.261	0	0	0
18/02/2009	£ / R 2009/03/16	13.80	Put	Currency Future	104.0000	117.0000	12.500	0	0	0
18/02/2009	£ / R 2009/03/16	16.55	Call	Currency Future	56.0000	46.0000	(17.857)	0	0	0
18/02/2009	£ / R 2009/03/16	17.75	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
18/02/2009	£ / R 2009/03/16	14.30	Put	Currency Future	239.0000	266.0000	11.297	0	0	0
18/02/2009	£ / R 2009/03/16	13.55	Put	Currency Future	63.0000	72.0000	14.286	0	0	0
18/02/2009	£ / R 2009/03/16	16.35	Put	Currency Future	1,701.0000	1,779.0000	4.586	0	0	0
18/02/2009	£ / R 2009/03/16	14.25	Call	Currency Future	697.0000	631.0000	(9.469)	0	0	0
18/02/2009	£ / R 2009/03/16	18.80	Put	Currency Future	4,076.0000	4,167.0000	2.233	0	0	0
18/02/2009	£ / R 2009/03/16	13.80	Call	Currency Future	1,028.0000	950.0000	(7.588)	0	0	0
18/02/2009	£ / R 2009/03/16	15.75	Call	Currency Future	167.0000	143.0000	(14.371)	0	0	0
18/02/2009	£ / R 2009/03/16	18.20	Put	Currency Future	3,479.0000	3,569.0000	2.587	0	0	0
18/02/2009	£ / R 2009/03/16	13.70	Put	Currency Future	85.0000	97.0000	14.118	0	0	0
18/02/2009	£ / R 2009/03/16	16.90	Call	Currency Future	33.0000	27.0000	(18.182)	0	0	0
18/02/2009	£ / R 2009/03/16	17.65	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
18/02/2009	£ / R 2009/03/16	14.00	Put	Currency Future	148.0000	166.0000	12.162	0	0	0
18/02/2009	£ / R 2009/03/16	17.55	Put	Currency Future	2,837.0000	2,925.0000	3.102	0	0	0
18/02/2009	£ / R 2009/03/16	18.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	£ / R 2009/03/16	14.55	Put	Currency Future	350.0000	386.0000	10.286	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	£ / R 2009/03/16	15.85	Call	Currency Future	147.0000	126.0000	(14.286)	0	0	0
18/02/2009	£ / R 2009/03/16	17.75	Put	Currency Future	3,033.0000	3,123.0000	2.967	0	0	0
18/02/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,272.0000	1,342.0000	5.503	0	0	0
18/02/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,132.0000	3,222.0000	2.874	0	0	0
18/02/2009	£ / R 2009/03/16	14.10	Call	Currency Future	800.0000	729.0000	(8.875)	0	0	0
18/02/2009	£ / R 2009/03/16	17.85	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
18/02/2009	£ / R 2009/03/16	15.40	Put	Currency Future	921.0000	981.0000	6.515	0	0	0
18/02/2009	£ / R 2009/03/16	13.55	Call	Currency Future	1,238.0000	1,155.0000	(6.704)	0	0	0
18/02/2009	£ / R 2009/03/16	13.65	Call	Currency Future	1,152.0000	1,071.0000	(7.031)	0	0	0
18/02/2009	£ / R 2009/03/16	14.40	Put	Currency Future	277.0000	307.0000	10.830	0	0	0
18/02/2009	£ / R 2009/03/16	14.10	Put	Currency Future	175.0000	196.0000	12.000	0	0	0
18/02/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,209.0000	2,293.0000	3.803	0	0	0
18/02/2009	£ / R 2009/03/16	17.30	Put	Currency Future	2,593.0000	2,680.0000	3.355	0	0	0
18/02/2009	£ / R 2009/03/16	15.30	Call	Currency Future	268.0000	234.0000	(12.687)	0	0	0
18/02/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,400.0000	2,486.0000	3.583	0	0	0
18/02/2009	£ / R 2009/03/16	15.30	Put	Currency Future	843.0000	901.0000	6.880	0	0	0
18/02/2009	£ / R 2009/03/16	13.70	Call	Currency Future	1,110.0000	1,030.0000	(7.207)	0	0	0
18/02/2009	£ / R 2009/03/16	16.85	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
18/02/2009	£ / R 2009/03/16	16.30	Put	Currency Future	1,656.0000	1,734.0000	4.710	0	0	0
18/02/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,114.0000	2,198.0000	3.974	0	0	0
18/02/2009	£ / R 2009/03/16	16.05	Call	Currency Future	113.0000	96.0000	(15.044)	0	0	0
18/02/2009	£ / R 2009/03/16	16.80	Call	Currency Future	39.0000	31.0000	(20.513)	0	0	0
18/02/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,232.0000	1,301.0000	5.601	0	0	0
18/02/2009	£ / R 2009/03/16	17.00	Put	Currency Future	2,304.0000	2,389.0000	3.689	0	0	0
18/02/2009	£ / R 2009/03/16	17.60	Put	Currency Future	2,886.0000	2,975.0000	3.084	0	0	0
18/02/2009	£ / R 2009/03/16	13.65	Put	Currency Future	77.0000	88.0000	14.286	0	0	0
18/02/2009	£ / R 2009/03/16	17.30	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
18/02/2009	£ / R 2009/03/16	17.60	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
18/02/2009	£ / R 2009/03/16	15.55	Call	Currency Future	212.0000	184.0000	(13.208)	0	0	0
18/02/2009	£ / R 2009/03/16	18.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,400.0000	2,486.0000	3.583	0	0	0
18/02/2009	£ / R 2009/03/16	17.10	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
18/02/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,038.0000	1,101.0000	6.069	0	0	0
18/02/2009	£ / R 2009/03/16	17.15	Put	Currency Future	2,448.0000	2,534.0000	3.513	0	0	0
18/02/2009	£ / R 2009/03/16	17.00	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
18/02/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,439.0000	1,513.0000	5.142	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	£ / R 2009/03/16	17.15	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
18/02/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,209.0000	2,293.0000	3.803	0	0	0
18/02/2009	£ / R 2009/03/16	17.05	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
18/02/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,161.0000	2,246.0000	3.933	0	0	0
18/02/2009	£ / R 2009/03/16	15.30	Put	Currency Future	843.0000	901.0000	6.880	0	0	0
18/02/2009	£ / R 2009/03/16	17.25	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
18/02/2009	£ / R 2009/03/16	16.90	Call	Currency Future	33.0000	27.0000	(18.182)	0	0	0
18/02/2009	£ / R 2009/03/16	15.30	Call	Currency Future	268.0000	234.0000	(12.687)	0	0	0
18/02/2009	£ / R 2009/03/16	17.05	Put	Currency Future	2,352.0000	2,438.0000	3.656	0	0	0
18/02/2009	£ / R 2009/03/16	15.90	Call	Currency Future	138.0000	118.0000	(14.493)	0	0	0
18/02/2009	£ / R 2009/03/16	15.35	Call	Currency Future	257.0000	224.0000	(12.840)	0	0	0
18/02/2009	£ / R 2009/03/16	17.35	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
18/02/2009	£ / R 2009/03/16	15.35	Put	Currency Future	882.0000	941.0000	6.689	0	0	0
18/02/2009	£ / R 2009/03/16	17.25	Put	Currency Future	2,544.0000	2,632.0000	3.459	0	0	0
18/02/2009	£ / R 2009/03/16	18.55	Put	Currency Future	3,827.0000	3,918.0000	2.378	0	0	0
18/02/2009	£ / R 2009/03/16	16.35	Call	Currency Future	75.0000	63.0000	(16.000)	0	0	0
18/02/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,313.0000	1,384.0000	5.407	0	0	0
18/02/2009	£ / R 2009/03/16	15.50	Call	Currency Future	225.0000	196.0000	(12.889)	0	0	0
18/02/2009	£ / R 2009/03/16	13.75	Put	Currency Future	94.0000	107.0000	13.830	0	0	0
18/02/2009	£ / R 2009/03/16	16.35	Put	Currency Future	1,701.0000	1,779.0000	4.586	0	0	0
18/02/2009	£ / R 2009/03/16	15.50	Put	Currency Future	1,001.0000	1,063.0000	6.194	0	0	0
18/02/2009	£ / R 2009/03/16	15.70	Call	Currency Future	177.0000	153.0000	(13.559)	0	0	0
18/02/2009	£ / R 2009/03/16	13.75	Call	Currency Future	1,069.0000	990.0000	(7.390)	0	0	0
18/02/2009	£ / R 2009/03/16	16.05	Call	Currency Future	113.0000	96.0000	(15.044)	0	0	0
18/02/2009	£ / R 2009/03/16	16.20	Call	Currency Future	93.0000	78.0000	(16.129)	0	0	0
18/02/2009	£ / R 2009/03/16	13.95	Call	Currency Future	911.0000	836.0000	(8.233)	0	0	0
18/02/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,568.0000	1,644.0000	4.847	0	0	0
18/02/2009	£ / R 2009/03/16	13.95	Put	Currency Future	136.0000	153.0000	12.500	0	0	0
18/02/2009	£ / R 2009/03/16	15.80	Call	Currency Future	157.0000	134.0000	(14.650)	0	0	0
18/02/2009	£ / R 2009/03/16	14.05	Put	Currency Future	161.0000	181.0000	12.422	0	0	0
18/02/2009	£ / R 2009/03/16	15.70	Put	Currency Future	1,153.0000	1,219.0000	5.724	0	0	0
18/02/2009	£ / R 2009/03/16	14.05	Call	Currency Future	836.0000	764.0000	(8.612)	0	0	0
18/02/2009	£ / R 2009/03/16	18.00	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
18/02/2009	£ / R 2009/03/16	18.00	Put	Currency Future	3,280.0000	3,370.0000	2.744	0	0	0
18/02/2009	£ / R 2009/03/16	17.10	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
18/02/2009	£ / R 2009/03/16	17.90	Put	Currency Future	3,181.0000	3,271.0000	2.829	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	£ / R	2009/03/16	17.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
18/02/2009	£ / R	2009/03/16	17.80	Put	Currency Future	3,083.0000	3,172.0000	2.887	0	0	0
18/02/2009	£ / R	2009/03/16	17.80	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
18/02/2009	£ / R	2009/03/16	17.60	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
18/02/2009	£ / R	2009/03/16	17.60	Put	Currency Future	2,886.0000	2,975.0000	3.084	0	0	0
18/02/2009	£ / R	2009/03/16	17.70	Put	Currency Future	2,984.0000	3,073.0000	2.983	0	0	0
18/02/2009	£ / R	2009/03/16	17.70	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
18/02/2009	£ / R	2009/03/16	15.60	Call	Currency Future	200.0000	173.0000	(13.500)	0	0	0
18/02/2009	£ / R	2009/03/16	15.60	Put	Currency Future	1,076.0000	1,140.0000	5.948	0	0	0
18/02/2009	£ / R	2009/03/16	16.15	Call	Currency Future	99.0000	83.0000	(16.162)	0	0	0
18/02/2009	£ / R	2009/03/16	15.10	Call	Currency Future	320.0000	281.0000	(12.188)	0	0	0
18/02/2009	£ / R	2009/03/16	15.10	Put	Currency Future	695.0000	748.0000	7.626	0	0	0
18/02/2009	£ / R	2009/03/16	16.15	Put	Currency Future	1,525.0000	1,600.0000	4.918	0	0	0
18/02/2009	£ / R	2009/06/12			Currency Future	14.9588	14.8648	(0.628)	0.0000	0.0000	404
18/02/2009	£ / R	2009/06/12	14.80	Call	Currency Future	980.0000	933.0000	(4.796)	0	0	0
18/02/2009	£ / R	2009/06/12	17.95	Put	Currency Future	3,173.0000	3,256.0000	2.616	0	0	0
18/02/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,005.0000	1,057.0000	5.174	0	0	0
18/02/2009	£ / R	2009/06/12	16.10	Call	Currency Future	548.0000	520.0000	(5.109)	0	0	0
18/02/2009	£ / R	2009/06/12	14.60	Call	Currency Future	1,061.0000	1,012.0000	(4.618)	0	0	0
18/02/2009	£ / R	2009/06/12	15.90	Put	Currency Future	1,551.0000	1,615.0000	4.126	0	0	0
18/02/2009	£ / R	2009/06/12	16.85	Call	Currency Future	358.0000	338.0000	(5.587)	0	0	0
18/02/2009	£ / R	2009/06/12	14.10	Call	Currency Future	1,352.0000	1,295.0000	(4.216)	0	0	0
18/02/2009	£ / R	2009/06/12	15.80	Put	Currency Future	1,484.0000	1,546.0000	4.178	0	0	0
18/02/2009	£ / R	2009/06/12	17.95	Call	Currency Future	182.0000	171.0000	(6.044)	0	0	0
18/02/2009	£ / R	2009/06/12	15.90	Call	Currency Future	610.0000	579.0000	(5.082)	0	0	0
18/02/2009	£ / R	2009/06/12	14.60	Put	Currency Future	702.0000	748.0000	6.553	0	0	0
18/02/2009	£ / R	2009/06/12	15.90	Call	Currency Future	610.0000	579.0000	(5.082)	0	0	0
18/02/2009	£ / R	2009/06/12	16.85	Put	Currency Future	2,249.0000	2,324.0000	3.335	0	0	0
18/02/2009	£ / R	2009/06/12	17.15	Call	Currency Future	300.0000	283.0000	(5.667)	0	0	0
18/02/2009	£ / R	2009/06/12	18.15	Put	Currency Future	3,351.0000	3,435.0000	2.507	0	0	0
18/02/2009	£ / R	2009/06/12	15.50	Put	Currency Future	1,275.0000	1,333.0000	4.549	0	0	0
18/02/2009	£ / R	2009/06/12	17.35	Call	Currency Future	265.0000	250.0000	(5.660)	0	0	0
18/02/2009	£ / R	2009/06/12	18.35	Call	Currency Future	140.0000	131.0000	(6.429)	0	0	0
18/02/2009	£ / R	2009/06/12	15.35	Call	Currency Future	779.0000	741.0000	(4.878)	0	0	0
18/02/2009	£ / R	2009/06/12	17.85	Put	Currency Future	3,085.0000	3,168.0000	2.690	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	£ / R 2009/06/12	16.35	Put	Currency Future	1,868.0000	1,937.0000	3.694	0	0	0
18/02/2009	£ / R 2009/06/12	18.35	Put	Currency Future	3,531.0000	3,617.0000	2.436	0	0	0
18/02/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,171.0000	1,226.0000	4.697	0	0	0
18/02/2009	£ / R 2009/06/12	18.15	Call	Currency Future	160.0000	150.0000	(6.250)	0	0	0
18/02/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,205.0000	1,262.0000	4.730	0	0	0
18/02/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,055.0000	2,127.0000	3.504	0	0	0
18/02/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,484.0000	1,546.0000	4.178	0	0	0
18/02/2009	£ / R 2009/06/12	16.15	Put	Currency Future	1,724.0000	1,791.0000	3.886	0	0	0
18/02/2009	£ / R 2009/06/12	17.25	Put	Currency Future	2,573.0000	2,651.0000	3.031	0	0	0
18/02/2009	£ / R 2009/06/12	18.05	Call	Currency Future	171.0000	160.0000	(6.433)	0	0	0
18/02/2009	£ / R 2009/06/12	14.80	Call	Currency Future	980.0000	933.0000	(4.796)	0	0	0
18/02/2009	£ / R 2009/06/12	16.80	Call	Currency Future	369.0000	349.0000	(5.420)	0	0	0
18/02/2009	£ / R 2009/06/12	15.80	Call	Currency Future	643.0000	611.0000	(4.977)	0	0	0
18/02/2009	£ / R 2009/06/12	16.90	Call	Currency Future	348.0000	329.0000	(5.460)	0	0	0
18/02/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,491.0000	2,568.0000	3.091	0	0	0
18/02/2009	£ / R 2009/06/12	17.25	Call	Currency Future	282.0000	266.0000	(5.674)	0	0	0
18/02/2009	£ / R 2009/06/12	18.05	Put	Currency Future	3,262.0000	3,345.0000	2.544	0	0	0
18/02/2009	£ / R 2009/06/12	14.80	Put	Currency Future	821.0000	868.0000	5.725	0	0	0
18/02/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,210.0000	2,284.0000	3.348	0	0	0
18/02/2009	£ / R 2009/06/12	14.20	Put	Currency Future	531.0000	570.0000	7.345	0	0	0
18/02/2009	£ / R 2009/06/12	15.15	Call	Currency Future	846.0000	805.0000	(4.846)	0	0	0
18/02/2009	£ / R 2009/06/12	15.30	Call	Currency Future	795.0000	757.0000	(4.780)	0	0	0
18/02/2009	£ / R 2009/06/12	16.35	Call	Currency Future	477.0000	452.0000	(5.241)	0	0	0
18/02/2009	£ / R 2009/06/12	14.20	Call	Currency Future	1,290.0000	1,234.0000	(4.341)	0	0	0
18/02/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,205.0000	1,262.0000	4.730	0	0	0
18/02/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,310.0000	1,369.0000	4.504	0	0	0
18/02/2009	£ / R 2009/06/12	17.05	Call	Currency Future	318.0000	300.0000	(5.660)	0	0	0
18/02/2009	£ / R 2009/06/12	15.40	Call	Currency Future	764.0000	726.0000	(4.974)	0	0	0
18/02/2009	£ / R 2009/06/12	15.95	Put	Currency Future	1,585.0000	1,649.0000	4.038	0	0	0
18/02/2009	£ / R 2009/06/12	16.30	Put	Currency Future	1,832.0000	1,900.0000	3.712	0	0	0
18/02/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,171.0000	1,226.0000	4.697	0	0	0
18/02/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,622.0000	3,708.0000	2.374	0	0	0
18/02/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,136.0000	1,192.0000	4.930	0	0	0
18/02/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,289.0000	2,364.0000	3.277	0	0	0
18/02/2009	£ / R 2009/06/12	15.55	Call	Currency Future	719.0000	684.0000	(4.868)	0	0	0
18/02/2009	£ / R 2009/06/12	16.15	Call	Currency Future	533.0000	505.0000	(5.253)	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
18/02/2009	£ / R 2009/06/12	14.15	Put	Currency Future	512.0000	550.0000	7.422	0	0	0
18/02/2009	£ / R 2009/06/12	16.30	Call	Currency Future	490.0000	465.0000	(5.102)	0	0	0
18/02/2009	£ / R 2009/06/12	14.50	Put	Currency Future	657.0000	700.0000	6.545	0	0	0
18/02/2009	£ / R 2009/06/12	18.65	Call	Currency Future	115.0000	107.0000	(6.957)	0	0	0
18/02/2009	£ / R 2009/06/12	15.40	Call	Currency Future	764.0000	726.0000	(4.974)	0	0	0
18/02/2009	£ / R 2009/06/12	17.00	Call	Currency Future	328.0000	309.0000	(5.793)	0	0	0
18/02/2009	£ / R 2009/06/12	14.90	Put	Currency Future	881.0000	929.0000	5.448	0	0	0
18/02/2009	£ / R 2009/06/12	14.50	Call	Currency Future	1,115.0000	1,065.0000	(4.484)	0	0	0
18/02/2009	£ / R 2009/06/12	18.45	Call	Currency Future	131.0000	123.0000	(6.107)	0	0	0
18/02/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,136.0000	1,192.0000	4.930	0	0	0
18/02/2009	£ / R 2009/06/12	17.00	Put	Currency Future	2,369.0000	2,445.0000	3.208	0	0	0
18/02/2009	£ / R 2009/06/12	14.90	Call	Currency Future	939.0000	894.0000	(4.792)	0	0	0
18/02/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,037.0000	1,090.0000	5.111	0	0	0
18/02/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,409.0000	2,485.0000	3.155	0	0	0
18/02/2009	£ / R 2009/06/12	15.35	Call	Currency Future	779.0000	741.0000	(4.878)	0	0	0
18/02/2009	£ / R 2009/06/12	18.65	Put	Currency Future	3,806.0000	3,893.0000	2.286	0	0	0
18/02/2009	£ / R 2009/06/12	15.50	Call	Currency Future	734.0000	698.0000	(4.905)	0	0	0
18/02/2009	£ / R 2009/06/12	16.90	Call	Currency Future	348.0000	329.0000	(5.460)	0	0	0
18/02/2009	£ / R 2009/06/12	17.35	Put	Currency Future	2,656.0000	2,735.0000	2.974	0	0	0
18/02/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,321.0000	1,264.0000	(4.315)	0	0	0
18/02/2009	£ / R 2009/06/12	18.80	Call	Currency Future	104.0000	97.0000	(6.731)	0	0	0
18/02/2009	£ / R 2009/06/12	15.30	Call	Currency Future	795.0000	757.0000	(4.780)	0	0	0
18/02/2009	£ / R 2009/06/12	16.60	Call	Currency Future	414.0000	392.0000	(5.314)	0	0	0
18/02/2009	£ / R 2009/06/12	15.05	Call	Currency Future	882.0000	839.0000	(4.875)	0	0	0
18/02/2009	£ / R 2009/06/12	17.45	Call	Currency Future	249.0000	235.0000	(5.622)	0	0	0
18/02/2009	£ / R 2009/06/12	15.80	Call	Currency Future	643.0000	611.0000	(4.977)	0	0	0
18/02/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,132.0000	2,205.0000	3.424	0	0	0
18/02/2009	£ / R 2009/06/12	15.05	Put	Currency Future	973.0000	1,024.0000	5.242	0	0	0
18/02/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,210.0000	2,284.0000	3.348	0	0	0
18/02/2009	£ / R 2009/06/12	14.80	Put	Currency Future	821.0000	868.0000	5.725	0	0	0
18/02/2009	£ / R 2009/06/12	14.90	Call	Currency Future	939.0000	894.0000	(4.792)	0	0	0
18/02/2009	£ / R 2009/06/12	16.20	Call	Currency Future	518.0000	492.0000	(5.019)	0	0	0
18/02/2009	£ / R 2009/06/12	16.05	Call	Currency Future	563.0000	534.0000	(5.151)	0	0	0
18/02/2009	£ / R 2009/06/12	15.65	Call	Currency Future	691.0000	657.0000	(4.920)	0	0	0
18/02/2009	£ / R 2009/06/12	15.45	Put	Currency Future	1,240.0000	1,297.0000	4.597	0	0	0
18/02/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,351.0000	3,435.0000	2.507	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	£ / R 2009/06/12	15.10	Call	Currency Future	864.0000	822.0000	(4.861)	0	0	0
18/02/2009	£ / R 2009/06/12	16.05	Put	Currency Future	1,654.0000	1,719.0000	3.930	0	0	0
18/02/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,382.0000	1,443.0000	4.414	0	0	0
18/02/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,037.0000	1,090.0000	5.111	0	0	0
18/02/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,173.0000	3,256.0000	2.616	0	0	0
18/02/2009	£ / R 2009/06/12	14.90	Put	Currency Future	881.0000	929.0000	5.448	0	0	0
18/02/2009	£ / R 2009/06/12	15.15	Call	Currency Future	846.0000	805.0000	(4.846)	0	0	0
18/02/2009	£ / R 2009/06/12	18.85	Call	Currency Future	100.0000	94.0000	(6.000)	0	0	0
18/02/2009	£ / R 2009/06/12	15.25	Call	Currency Future	812.0000	772.0000	(4.926)	0	0	0
18/02/2009	£ / R 2009/06/12	14.85	Call	Currency Future	959.0000	913.0000	(4.797)	0	0	0
18/02/2009	£ / R 2009/06/12	16.70	Call	Currency Future	391.0000	370.0000	(5.371)	0	0	0
18/02/2009	£ / R 2009/06/12	18.50	Call	Currency Future	127.0000	119.0000	(6.299)	0	0	0
18/02/2009	£ / R 2009/06/12	18.75	Put	Currency Future	3,898.0000	3,986.0000	2.258	0	0	0
18/02/2009	£ / R 2009/06/12	15.90	Call	Currency Future	610.0000	579.0000	(5.082)	0	0	0
18/02/2009	£ / R 2009/06/12	14.85	Put	Currency Future	851.0000	898.0000	5.523	0	0	0
18/02/2009	£ / R 2009/06/12	16.30	Put	Currency Future	1,832.0000	1,900.0000	3.712	0	0	0
18/02/2009	£ / R 2009/06/12	15.00	Call	Currency Future	901.0000	857.0000	(4.883)	0	0	0
18/02/2009	£ / R 2009/06/12	16.20	Put	Currency Future	1,760.0000	1,827.0000	3.807	0	0	0
18/02/2009	£ / R 2009/06/12	18.50	Put	Currency Future	3,668.0000	3,754.0000	2.345	0	0	0
18/02/2009	£ / R 2009/06/12	18.75	Call	Currency Future	107.0000	100.0000	(6.542)	0	0	0
18/02/2009	£ / R 2009/06/12	14.45	Call	Currency Future	1,143.0000	1,092.0000	(4.462)	0	0	0
18/02/2009	£ / R 2009/06/12	18.15	Call	Currency Future	160.0000	150.0000	(6.250)	0	0	0
18/02/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,551.0000	1,615.0000	4.126	0	0	0
18/02/2009	£ / R 2009/06/12	18.60	Call	Currency Future	119.0000	111.0000	(6.723)	0	0	0
18/02/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,289.0000	2,364.0000	3.277	0	0	0
18/02/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,005.0000	1,057.0000	5.174	0	0	0
18/02/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,619.0000	1,684.0000	4.015	0	0	0
18/02/2009	£ / R 2009/06/12	15.00	Put	Currency Future	942.0000	992.0000	5.308	0	0	0
18/02/2009	£ / R 2009/06/12	18.25	Put	Currency Future	3,441.0000	3,526.0000	2.470	0	0	0
18/02/2009	£ / R 2009/06/12	15.65	Call	Currency Future	691.0000	657.0000	(4.920)	0	0	0
18/02/2009	£ / R 2009/06/12	18.25	Call	Currency Future	150.0000	140.0000	(6.667)	0	0	0
18/02/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,382.0000	1,443.0000	4.414	0	0	0
18/02/2009	£ / R 2009/06/12	17.95	Call	Currency Future	182.0000	171.0000	(6.044)	0	0	0
18/02/2009	£ / R 2009/06/12	17.45	Put	Currency Future	2,741.0000	2,820.0000	2.882	0	0	0
18/02/2009	£ / R 2009/06/12	15.45	Call	Currency Future	749.0000	712.0000	(4.940)	0	0	0
18/02/2009	£ / R 2009/06/12	15.10	Call	Currency Future	864.0000	822.0000	(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
18/02/2009	£ / R 2009/06/12	16.30	Call	Currency Future	490.0000	465.0000	(5.102)	0	0	0
18/02/2009	£ / R 2009/06/12	17.55	Call	Currency Future	234.0000	221.0000	(5.556)	0	0	0
18/02/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,518.0000	1,580.0000	4.084	0	0	0
18/02/2009	£ / R 2009/06/12	17.85	Call	Currency Future	194.0000	182.0000	(6.186)	0	0	0
18/02/2009	£ / R 2009/06/12	14.95	Put	Currency Future	911.0000	960.0000	5.379	0	0	0
18/02/2009	£ / R 2009/06/12	16.40	Put	Currency Future	1,905.0000	1,975.0000	3.675	0	0	0
18/02/2009	£ / R 2009/06/12	14.40	Put	Currency Future	613.0000	655.0000	6.852	0	0	0
18/02/2009	£ / R 2009/06/12	15.25	Put	Currency Future	1,103.0000	1,157.0000	4.896	0	0	0
18/02/2009	£ / R 2009/06/12	14.65	Call	Currency Future	1,040.0000	992.0000	(4.615)	0	0	0
18/02/2009	£ / R 2009/06/12	16.40	Call	Currency Future	464.0000	439.0000	(5.388)	0	0	0
18/02/2009	£ / R 2009/06/12	18.60	Put	Currency Future	3,760.0000	3,846.0000	2.287	0	0	0
18/02/2009	£ / R 2009/06/12	17.55	Put	Currency Future	2,826.0000	2,906.0000	2.831	0	0	0
18/02/2009	£ / R 2009/06/12	14.10	Put	Currency Future	493.0000	530.0000	7.505	0	0	0
18/02/2009	£ / R 2009/06/12	16.25	Put	Currency Future	1,795.0000	1,863.0000	3.788	0	0	0
18/02/2009	£ / R 2009/06/12	15.85	Call	Currency Future	626.0000	595.0000	(4.952)	0	0	0
18/02/2009	£ / R 2009/06/12	14.05	Put	Currency Future	475.0000	511.0000	7.579	0	0	0
18/02/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,689.0000	1,755.0000	3.908	0	0	0
18/02/2009	£ / R 2009/06/12	13.90	Put	Currency Future	422.0000	456.0000	8.057	0	0	0
18/02/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,132.0000	2,205.0000	3.424	0	0	0
18/02/2009	£ / R 2009/06/12	17.65	Put	Currency Future	2,911.0000	2,992.0000	2.783	0	0	0
18/02/2009	£ / R 2009/06/12	15.05	Call	Currency Future	882.0000	839.0000	(4.875)	0	0	0
18/02/2009	£ / R 2009/06/12	16.25	Call	Currency Future	504.0000	478.0000	(5.159)	0	0	0
18/02/2009	£ / R 2009/06/12	14.45	Put	Currency Future	635.0000	677.0000	6.614	0	0	0
18/02/2009	£ / R 2009/06/12	18.65	Put	Currency Future	3,806.0000	3,893.0000	2.286	0	0	0
18/02/2009	£ / R 2009/06/12	15.95	Call	Currency Future	594.0000	564.0000	(5.051)	0	0	0
18/02/2009	£ / R 2009/06/12	16.80	Call	Currency Future	369.0000	349.0000	(5.420)	0	0	0
18/02/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,551.0000	1,615.0000	4.126	0	0	0
18/02/2009	£ / R 2009/06/12	18.65	Call	Currency Future	115.0000	107.0000	(6.957)	0	0	0
18/02/2009	£ / R 2009/06/12	14.95	Call	Currency Future	920.0000	875.0000	(4.891)	0	0	0
18/02/2009	£ / R 2009/06/12	16.00	Call	Currency Future	578.0000	549.0000	(5.017)	0	0	0
18/02/2009	£ / R 2009/06/12	17.65	Call	Currency Future	220.0000	207.0000	(5.909)	0	0	0
18/02/2009	£ / R 2009/06/12	18.85	Put	Currency Future	3,991.0000	4,079.0000	2.205	0	0	0
18/02/2009	£ / R 2009/06/12	16.70	Call	Currency Future	391.0000	370.0000	(5.371)	0	0	0
18/02/2009	£ / R 2009/06/12	18.70	Call	Currency Future	111.0000	104.0000	(6.306)	0	0	0
18/02/2009	£ / R 2009/06/12	17.10	Call	Currency Future	309.0000	291.0000	(5.825)	0	0	0
18/02/2009	£ / R 2009/06/12	18.80	Put	Currency Future	3,945.0000	4,032.0000	2.205	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	£ / R 2009/06/12	14.35	Call	Currency Future	1,201.0000	1,148.0000	(4.413)	0	0	0
18/02/2009	£ / R 2009/06/12	18.95	Put	Currency Future	4,085.0000	4,173.0000	2.154	0	0	0
18/02/2009	£ / R 2009/06/12	14.65	Put	Currency Future	731.0000	777.0000	6.293	0	0	0
18/02/2009	£ / R 2009/06/12	18.70	Put	Currency Future	3,852.0000	3,939.0000	2.259	0	0	0
18/02/2009	£ / R 2009/06/12	16.15	Call	Currency Future	533.0000	505.0000	(5.253)	0	0	0
18/02/2009	£ / R 2009/06/12	14.25	Call	Currency Future	1,260.0000	1,205.0000	(4.365)	0	0	0
18/02/2009	£ / R 2009/06/12	14.35	Put	Currency Future	592.0000	633.0000	6.926	0	0	0
18/02/2009	£ / R 2009/06/12	18.95	Call	Currency Future	93.0000	87.0000	(6.452)	0	0	0
18/02/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,172.0000	1,120.0000	(4.437)	0	0	0
18/02/2009	£ / R 2009/06/12	16.75	Call	Currency Future	380.0000	359.0000	(5.526)	0	0	0
18/02/2009	£ / R 2009/06/12	18.90	Call	Currency Future	97.0000	91.0000	(6.186)	0	0	0
18/02/2009	£ / R 2009/06/12	15.05	Put	Currency Future	973.0000	1,024.0000	5.242	0	0	0
18/02/2009	£ / R 2009/06/12	16.15	Put	Currency Future	1,724.0000	1,791.0000	3.886	0	0	0
18/02/2009	£ / R 2009/06/12	18.55	Put	Currency Future	3,714.0000	3,800.0000	2.316	0	0	0
18/02/2009	£ / R 2009/06/12	19.20	Put	Currency Future	4,320.0000	4,409.0000	2.060	0	0	0
18/02/2009	£ / R 2009/06/12	16.55	Call	Currency Future	426.0000	403.0000	(5.399)	0	0	0
18/02/2009	£ / R 2009/06/12	13.75	Call	Currency Future	1,583.0000	1,519.0000	(4.043)	0	0	0
18/02/2009	£ / R 2009/06/12	18.55	Call	Currency Future	123.0000	115.0000	(6.504)	0	0	0
18/02/2009	£ / R 2009/06/12	14.70	Call	Currency Future	1,019.0000	973.0000	(4.514)	0	0	0
18/02/2009	£ / R 2009/06/12	16.45	Call	Currency Future	451.0000	427.0000	(5.322)	0	0	0
18/02/2009	£ / R 2009/06/12	19.10	Put	Currency Future	4,225.0000	4,314.0000	2.107	0	0	0
18/02/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,450.0000	2,527.0000	3.143	0	0	0
18/02/2009	£ / R 2009/06/12	19.00	Put	Currency Future	4,131.0000	4,220.0000	2.154	0	0	0
18/02/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,310.0000	1,369.0000	4.504	0	0	0
18/02/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,622.0000	3,708.0000	2.374	0	0	0
18/02/2009	£ / R 2009/06/12	14.70	Put	Currency Future	760.0000	808.0000	6.316	0	0	0
18/02/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,481.0000	1,420.0000	(4.119)	0	0	0
18/02/2009	£ / R 2009/06/12	16.75	Put	Currency Future	2,171.0000	2,244.0000	3.363	0	0	0
18/02/2009	£ / R 2009/06/12	19.20	Call	Currency Future	79.0000	73.0000	(7.595)	0	0	0
18/02/2009	£ / R 2009/06/12	16.55	Put	Currency Future	2,017.0000	2,088.0000	3.520	0	0	0
18/02/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,518.0000	1,580.0000	4.084	0	0	0
18/02/2009	£ / R 2009/06/12	19.00	Call	Currency Future	90.0000	84.0000	(6.667)	0	0	0
18/02/2009	£ / R 2009/06/12	15.70	Call	Currency Future	678.0000	644.0000	(5.015)	0	0	0
18/02/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,038.0000	4,126.0000	2.179	0	0	0
18/02/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,094.0000	2,166.0000	3.438	0	0	0
18/02/2009	£ / R 2009/06/12	17.80	Put	Currency Future	3,041.0000	3,124.0000	2.729	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	£ / R 2009/06/12	19.10	Call	Currency Future	84.0000	79.0000	(5.952)	0	0	0
18/02/2009	£ / R 2009/06/12	16.65	Call	Currency Future	402.0000	381.0000	(5.224)	0	0	0
18/02/2009	£ / R 2009/06/12	15.85	Call	Currency Future	626.0000	595.0000	(4.952)	0	0	0
18/02/2009	£ / R 2009/06/12	18.85	Put	Currency Future	3,991.0000	4,079.0000	2.205	0	0	0
18/02/2009	£ / R 2009/06/12	14.75	Call	Currency Future	999.0000	953.0000	(4.605)	0	0	0
18/02/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,055.0000	2,127.0000	3.504	0	0	0
18/02/2009	£ / R 2009/06/12	14.65	Put	Currency Future	731.0000	777.0000	6.293	0	0	0
18/02/2009	£ / R 2009/06/12	14.40	Put	Currency Future	613.0000	655.0000	6.852	0	0	0
18/02/2009	£ / R 2009/06/12	18.00	Put	Currency Future	3,217.0000	3,301.0000	2.611	0	0	0
18/02/2009	£ / R 2009/06/12	13.85	Put	Currency Future	406.0000	438.0000	7.882	0	0	0
18/02/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,172.0000	1,120.0000	(4.437)	0	0	0
18/02/2009	£ / R 2009/06/12	17.80	Call	Currency Future	200.0000	188.0000	(6.000)	0	0	0
18/02/2009	£ / R 2009/06/12	18.45	Call	Currency Future	131.0000	123.0000	(6.107)	0	0	0
18/02/2009	£ / R 2009/06/12	17.40	Put	Currency Future	2,698.0000	2,778.0000	2.965	0	0	0
18/02/2009	£ / R 2009/06/12	14.00	Put	Currency Future	457.0000	492.0000	7.659	0	0	0
18/02/2009	£ / R 2009/06/12	16.20	Put	Currency Future	1,760.0000	1,827.0000	3.807	0	0	0
18/02/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,491.0000	2,568.0000	3.091	0	0	0
18/02/2009	£ / R 2009/06/12	19.05	Call	Currency Future	87.0000	82.0000	(5.747)	0	0	0
18/02/2009	£ / R 2009/06/12	18.10	Call	Currency Future	165.0000	155.0000	(6.061)	0	0	0
18/02/2009	£ / R 2009/06/12	14.30	Call	Currency Future	1,230.0000	1,176.0000	(4.390)	0	0	0
18/02/2009	£ / R 2009/06/12	16.20	Call	Currency Future	518.0000	492.0000	(5.019)	0	0	0
18/02/2009	£ / R 2009/06/12	18.40	Put	Currency Future	3,577.0000	3,662.0000	2.376	0	0	0
18/02/2009	£ / R 2009/06/12	17.15	Call	Currency Future	300.0000	283.0000	(5.667)	0	0	0
18/02/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,178.0000	4,267.0000	2.130	0	0	0
18/02/2009	£ / R 2009/06/12	14.75	Put	Currency Future	790.0000	838.0000	6.076	0	0	0
18/02/2009	£ / R 2009/06/12	14.65	Call	Currency Future	1,040.0000	992.0000	(4.615)	0	0	0
18/02/2009	£ / R 2009/06/12	17.50	Call	Currency Future	242.0000	228.0000	(5.785)	0	0	0
18/02/2009	£ / R 2009/06/12	15.55	Call	Currency Future	719.0000	684.0000	(4.868)	0	0	0
18/02/2009	£ / R 2009/06/12	14.55	Put	Currency Future	679.0000	724.0000	6.627	0	0	0
18/02/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,094.0000	2,166.0000	3.438	0	0	0
18/02/2009	£ / R 2009/06/12	18.85	Call	Currency Future	100.0000	94.0000	(6.000)	0	0	0
18/02/2009	£ / R 2009/06/12	18.10	Put	Currency Future	3,306.0000	3,390.0000	2.541	0	0	0
18/02/2009	£ / R 2009/06/12	14.30	Put	Currency Future	571.0000	611.0000	7.005	0	0	0
18/02/2009	£ / R 2009/06/12	16.40	Call	Currency Future	464.0000	439.0000	(5.388)	0	0	0
18/02/2009	£ / R 2009/06/12	17.50	Put	Currency Future	2,783.0000	2,863.0000	2.875	0	0	0
18/02/2009	£ / R 2009/06/12	16.65	Call	Currency Future	402.0000	381.0000	(5.224)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	£ / R 2009/06/12	18.20	Put	Currency Future	3,396.0000	3,480.0000	2.473	0	0	0
18/02/2009	£ / R 2009/06/12	18.40	Call	Currency Future	136.0000	127.0000	(6.618)	0	0	0
18/02/2009	£ / R 2009/06/12	14.85	Call	Currency Future	959.0000	913.0000	(4.797)	0	0	0
18/02/2009	£ / R 2009/06/12	18.20	Call	Currency Future	155.0000	145.0000	(6.452)	0	0	0
18/02/2009	£ / R 2009/06/12	16.40	Put	Currency Future	1,905.0000	1,975.0000	3.675	0	0	0
18/02/2009	£ / R 2009/06/12	14.85	Put	Currency Future	851.0000	898.0000	5.523	0	0	0
18/02/2009	£ / R 2009/06/12	17.40	Call	Currency Future	257.0000	242.0000	(5.837)	0	0	0
18/02/2009	£ / R 2009/06/12	19.15	Call	Currency Future	81.0000	76.0000	(6.173)	0	0	0
18/02/2009	£ / R 2009/06/12	15.20	Call	Currency Future	829.0000	788.0000	(4.946)	0	0	0
18/02/2009	£ / R 2009/06/12	18.00	Call	Currency Future	176.0000	166.0000	(5.682)	0	0	0
18/02/2009	£ / R 2009/06/12	19.15	Put	Currency Future	4,273.0000	4,361.0000	2.059	0	0	0
18/02/2009	£ / R 2009/06/12	15.20	Put	Currency Future	1,070.0000	1,123.0000	4.953	0	0	0
18/02/2009	£ / R 2009/06/12	17.05	Call	Currency Future	318.0000	300.0000	(5.660)	0	0	0
18/02/2009	£ / R 2009/06/12	17.90	Call	Currency Future	188.0000	177.0000	(5.851)	0	0	0
18/02/2009	£ / R 2009/06/12	13.95	Put	Currency Future	439.0000	473.0000	7.745	0	0	0
18/02/2009	£ / R 2009/06/12	17.60	Call	Currency Future	227.0000	214.0000	(5.727)	0	0	0
18/02/2009	£ / R 2009/06/12	14.60	Put	Currency Future	702.0000	748.0000	6.553	0	0	0
18/02/2009	£ / R 2009/06/12	13.95	Call	Currency Future	1,448.0000	1,388.0000	(4.144)	0	0	0
18/02/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,129.0000	3,212.0000	2.653	0	0	0
18/02/2009	£ / R 2009/06/12	14.25	Put	Currency Future	551.0000	590.0000	7.078	0	0	0
18/02/2009	£ / R 2009/06/12	17.55	Call	Currency Future	234.0000	221.0000	(5.556)	0	0	0
18/02/2009	£ / R 2009/06/12	17.60	Put	Currency Future	2,868.0000	2,949.0000	2.824	0	0	0
18/02/2009	£ / R 2009/06/12	14.60	Call	Currency Future	1,061.0000	1,012.0000	(4.618)	0	0	0
18/02/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,384.0000	1,325.0000	(4.263)	0	0	0
18/02/2009	£ / R 2009/06/12	17.35	Put	Currency Future	2,656.0000	2,735.0000	2.974	0	0	0
18/02/2009	£ / R 2009/06/12	17.70	Put	Currency Future	2,955.0000	3,036.0000	2.741	0	0	0
18/02/2009	£ / R 2009/06/12	14.55	Call	Currency Future	1,088.0000	1,038.0000	(4.596)	0	0	0
18/02/2009	£ / R 2009/06/12	17.35	Call	Currency Future	265.0000	250.0000	(5.660)	0	0	0
18/02/2009	£ / R 2009/06/12	17.70	Call	Currency Future	213.0000	201.0000	(5.634)	0	0	0
18/02/2009	£ / R 2009/06/12	13.85	Call	Currency Future	1,515.0000	1,453.0000	(4.092)	0	0	0
18/02/2009	£ / R 2009/06/12	17.55	Put	Currency Future	2,826.0000	2,906.0000	2.831	0	0	0
18/02/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,409.0000	2,485.0000	3.155	0	0	0
18/02/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,384.0000	1,325.0000	(4.263)	0	0	0
18/02/2009	£ / R 2009/06/12	19.05	Call	Currency Future	87.0000	82.0000	(5.747)	0	0	0
18/02/2009	£ / R 2009/06/12	14.55	Put	Currency Future	679.0000	724.0000	6.627	0	0	0
18/02/2009	£ / R 2009/06/12	16.60	Call	Currency Future	414.0000	392.0000	(5.314)	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
18/02/2009	£ / R	2009/06/12	19.05	Put	Currency Future	4,178.0000	4,267.0000	2.130	0	0	0
18/02/2009	£ / R	2009/06/12	14.55	Call	Currency Future	1,088.0000	1,038.0000	(4.596)	0	0	0
18/02/2009	£ / R	2009/06/12	14.05	Put	Currency Future	475.0000	511.0000	7.579	0	0	0
18/02/2009	£ / R	2009/06/12	18.90	Put	Currency Future	4,038.0000	4,126.0000	2.179	0	0	0
18/02/2009	£ / R	2009/06/12	19.30	Call	Currency Future	73.0000	68.0000	(6.849)	0	0	0
18/02/2009	£ / R	2009/06/12	14.15	Put	Currency Future	512.0000	550.0000	7.422	0	0	0
18/02/2009	£ / R	2009/06/12	13.75	Put	Currency Future	374.0000	405.0000	8.289	0	0	0
18/02/2009	£ / R	2009/06/12	19.25	Call	Currency Future	76.0000	71.0000	(6.579)	0	0	0
18/02/2009	£ / R	2009/06/12	14.15	Call	Currency Future	1,321.0000	1,264.0000	(4.315)	0	0	0
18/02/2009	£ / R	2009/06/12	16.50	Call	Currency Future	438.0000	415.0000	(5.251)	0	0	0
18/02/2009	£ / R	2009/06/12	16.85	Call	Currency Future	358.0000	338.0000	(5.587)	0	0	0
18/02/2009	£ / R	2009/06/12	15.60	Put	Currency Future	1,346.0000	1,406.0000	4.458	0	0	0
18/02/2009	£ / R	2009/06/12	16.85	Put	Currency Future	2,249.0000	2,324.0000	3.335	0	0	0
18/02/2009	£ / R	2009/06/12	15.60	Call	Currency Future	705.0000	670.0000	(4.965)	0	0	0
18/02/2009	£ / R	2009/06/12	16.95	Put	Currency Future	2,329.0000	2,404.0000	3.220	0	0	0
18/02/2009	£ / R	2009/06/12	17.10	Put	Currency Future	2,450.0000	2,527.0000	3.143	0	0	0
18/02/2009	£ / R	2009/06/12	16.35	Call	Currency Future	477.0000	452.0000	(5.241)	0	0	0
18/02/2009	£ / R	2009/06/12	16.95	Call	Currency Future	338.0000	319.0000	(5.621)	0	0	0
18/02/2009	£ / R	2009/06/12	16.50	Put	Currency Future	1,980.0000	2,050.0000	3.535	0	0	0
18/02/2009	£ / R	2009/06/12	17.20	Call	Currency Future	291.0000	274.0000	(5.842)	0	0	0
18/02/2009	£ / R	2009/06/12	15.75	Put	Currency Future	1,451.0000	1,513.0000	4.273	0	0	0
18/02/2009	£ / R	2009/06/12	17.10	Call	Currency Future	309.0000	291.0000	(5.825)	0	0	0
18/02/2009	£ / R	2009/06/12	17.40	Call	Currency Future	257.0000	242.0000	(5.837)	0	0	0
18/02/2009	£ / R	2009/06/12	17.40	Put	Currency Future	2,698.0000	2,778.0000	2.965	0	0	0
18/02/2009	£ / R	2009/06/12	15.60	Call	Currency Future	705.0000	670.0000	(4.965)	0	0	0
18/02/2009	£ / R	2009/06/12	15.60	Put	Currency Future	1,346.0000	1,406.0000	4.458	0	0	0
18/02/2009	£ / R	2009/06/12	17.20	Put	Currency Future	2,532.0000	2,609.0000	3.041	0	0	0
18/02/2009	£ / R	2009/06/12	17.90	Put	Currency Future	3,129.0000	3,212.0000	2.653	0	0	0
18/02/2009	£ / R	2009/06/12	16.35	Put	Currency Future	1,868.0000	1,937.0000	3.694	0	0	0
18/02/2009	£ / R	2009/06/12	15.75	Call	Currency Future	660.0000	628.0000	(4.848)	0	0	0
18/02/2009	£ / R	2009/06/12	14.00	Call	Currency Future	1,416.0000	1,357.0000	(4.167)	0	0	0
18/02/2009	£ / R	2009/06/12	17.90	Call	Currency Future	188.0000	177.0000	(5.851)	0	0	0
18/02/2009	£ / R	2009/06/12	13.90	Put	Currency Future	422.0000	456.0000	8.057	0	0	0
18/02/2009	£ / R	2009/06/12	17.30	Call	Currency Future	274.0000	258.0000	(5.839)	0	0	0
18/02/2009	£ / R	2009/06/12	17.30	Put	Currency Future	2,615.0000	2,693.0000	2.983	0	0	0
18/02/2009	£ / R	2009/06/12	13.80	Put	Currency Future	390.0000	421.0000	7.949	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	£ / R	2009/06/12	19.25	Put	Currency Future	4,367.0000	4,456.0000	2.038	0	0	0
18/02/2009	£ / R	2009/06/12	16.00	Call	Currency Future	578.0000	549.0000	(5.017)	0	0	0
18/02/2009	£ / R	2009/06/12	13.80	Call	Currency Future	1,549.0000	1,486.0000	(4.067)	0	0	0
18/02/2009	£ / R	2009/06/12	19.35	Put	Currency Future	4,462.0000	4,551.0000	1.995	0	0	0
18/02/2009	£ / R	2009/06/12	16.45	Put	Currency Future	1,942.0000	2,012.0000	3.605	0	0	0
18/02/2009	£ / R	2009/06/12	13.90	Call	Currency Future	1,481.0000	1,420.0000	(4.119)	0	0	0
18/02/2009	£ / R	2009/06/12	19.55	Call	Currency Future	61.0000	57.0000	(6.557)	0	0	0
18/02/2009	£ / R	2009/06/12	16.10	Call	Currency Future	548.0000	520.0000	(5.109)	0	0	0
18/02/2009	£ / R	2009/06/12	13.70	Call	Currency Future	1,618.0000	1,553.0000	(4.017)	0	0	0
18/02/2009	£ / R	2009/06/12	19.45	Put	Currency Future	4,557.0000	4,647.0000	1.975	0	0	0
18/02/2009	£ / R	2009/06/12	16.10	Put	Currency Future	1,689.0000	1,755.0000	3.908	0	0	0
18/02/2009	£ / R	2009/06/12	13.70	Put	Currency Future	359.0000	388.0000	8.078	0	0	0
18/02/2009	£ / R	2009/06/12	19.45	Call	Currency Future	66.0000	62.0000	(6.061)	0	0	0
18/02/2009	£ / R	2009/06/12	19.35	Call	Currency Future	71.0000	66.0000	(7.042)	0	0	0
18/02/2009	£ / R	2009/06/12	19.30	Put	Currency Future	4,414.0000	4,504.0000	2.039	0	0	0
18/02/2009	£ / R	2009/06/12	19.40	Call	Currency Future	68.0000	64.0000	(5.882)	0	0	0
18/02/2009	£ / R	2009/06/12	19.40	Put	Currency Future	4,509.0000	4,599.0000	1.996	0	0	0
18/02/2009	£ / R	2009/06/12	19.55	Put	Currency Future	4,653.0000	4,742.0000	1.913	0	0	0
18/02/2009	£ / R	2009/06/12	18.90	Call	Currency Future	97.0000	91.0000	(6.186)	0	0	0
18/02/2009	£ / R	2009/06/12	15.70	Put	Currency Future	1,419.0000	1,480.0000	4.299	0	0	0
18/02/2009	£ / R	2009/06/12	16.00	Put	Currency Future	1,619.0000	1,684.0000	4.015	0	0	0
18/02/2009	£ / R	2009/06/12	16.45	Put	Currency Future	1,942.0000	2,012.0000	3.605	0	0	0
18/02/2009	£ / R	2009/06/12	16.45	Call	Currency Future	451.0000	427.0000	(5.322)	0	0	0
18/02/2009	£ / R	2009/09/14			Currency Future	15.1746	15.0690	(0.696)	15.1000	15.1000	23
18/02/2009	£ / R	2009/09/14	15.55	Call	Currency Future	1,114.0000	1,068.0000	(4.129)	0	0	0
18/02/2009	£ / R	2009/09/14	15.55	Put	Currency Future	1,490.0000	1,549.0000	3.960	0	0	0
18/02/2009	£ / R	2009/09/14	15.60	Put	Currency Future	1,524.0000	1,583.0000	3.871	0	0	0
18/02/2009	£ / R	2009/09/14	15.00	Call	Currency Future	1,313.0000	1,259.0000	(4.113)	0	0	0
18/02/2009	£ / R	2009/09/14	15.95	Call	Currency Future	989.0000	948.0000	(4.146)	0	0	0
18/02/2009	£ / R	2009/09/14	14.85	Call	Currency Future	1,373.0000	1,318.0000	(4.006)	0	0	0
18/02/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,139.0000	1,190.0000	4.478	0	0	0
18/02/2009	£ / R	2009/09/14	16.05	Put	Currency Future	1,829.0000	1,894.0000	3.554	0	0	0
18/02/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,048.0000	1,099.0000	4.866	0	0	0
18/02/2009	£ / R	2009/09/14	16.05	Call	Currency Future	953.0000	913.0000	(4.197)	0	0	0
18/02/2009	£ / R	2009/09/14	15.85	Put	Currency Future	1,698.0000	1,760.0000	3.651	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	£ / R 2009/09/14	15.60	Call	Currency Future	1,098.0000	1,052.0000	(4.189)	0	0	0
18/02/2009	£ / R 2009/09/14	14.45	Call	Currency Future	1,578.0000	1,521.0000	(3.612)	0	0	0
18/02/2009	£ / R 2009/09/14	15.95	Put	Currency Future	1,765.0000	1,829.0000	3.626	0	0	0
18/02/2009	£ / R 2009/09/14	15.85	Call	Currency Future	1,022.0000	979.0000	(4.207)	0	0	0
18/02/2009	£ / R 2009/09/14	15.90	Put	Currency Future	1,733.0000	1,796.0000	3.635	0	0	0
18/02/2009	£ / R 2009/09/14	15.45	Put	Currency Future	1,423.0000	1,480.0000	4.006	0	0	0
18/02/2009	£ / R 2009/09/14	14.40	Put	Currency Future	832.0000	879.0000	5.649	0	0	0
18/02/2009	£ / R 2009/09/14	15.75	Call	Currency Future	1,052.0000	1,008.0000	(4.183)	0	0	0
18/02/2009	£ / R 2009/09/14	15.45	Call	Currency Future	1,147.0000	1,099.0000	(4.185)	0	0	0
18/02/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,606.0000	1,548.0000	(3.611)	0	0	0
18/02/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,390.0000	1,447.0000	4.101	0	0	0
18/02/2009	£ / R 2009/09/14	15.20	Call	Currency Future	1,236.0000	1,185.0000	(4.126)	0	0	0
18/02/2009	£ / R 2009/09/14	15.75	Put	Currency Future	1,627.0000	1,689.0000	3.811	0	0	0
18/02/2009	£ / R 2009/09/14	15.80	Call	Currency Future	1,037.0000	993.0000	(4.243)	0	0	0
18/02/2009	£ / R 2009/09/14	14.45	Put	Currency Future	854.0000	902.0000	5.621	0	0	0
18/02/2009	£ / R 2009/09/14	15.90	Put	Currency Future	1,733.0000	1,796.0000	3.635	0	0	0
18/02/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,325.0000	1,381.0000	4.226	0	0	0
18/02/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,325.0000	1,381.0000	4.226	0	0	0
18/02/2009	£ / R 2009/09/14	14.70	Call	Currency Future	1,443.0000	1,389.0000	(3.742)	0	0	0
18/02/2009	£ / R 2009/09/14	15.30	Call	Currency Future	1,200.0000	1,150.0000	(4.167)	0	0	0
18/02/2009	£ / R 2009/09/14	14.70	Put	Currency Future	969.0000	1,020.0000	5.263	0	0	0
18/02/2009	£ / R 2009/09/14	15.65	Put	Currency Future	1,558.0000	1,618.0000	3.851	0	0	0
18/02/2009	£ / R 2009/09/14	15.90	Call	Currency Future	1,008.0000	965.0000	(4.266)	0	0	0
18/02/2009	£ / R 2009/09/14	15.30	Call	Currency Future	1,200.0000	1,150.0000	(4.167)	0	0	0
18/02/2009	£ / R 2009/09/14	14.35	Call	Currency Future	1,635.0000	1,575.0000	(3.670)	0	0	0
18/02/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,662.0000	1,724.0000	3.730	0	0	0
18/02/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,164.0000	1,116.0000	(4.124)	0	0	0
18/02/2009	£ / R 2009/09/14	15.20	Put	Currency Future	1,261.0000	1,316.0000	4.362	0	0	0
18/02/2009	£ / R 2009/09/14	16.00	Call	Currency Future	971.0000	930.0000	(4.222)	0	0	0
18/02/2009	£ / R 2009/09/14	14.35	Put	Currency Future	810.0000	856.0000	5.679	0	0	0
18/02/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,169.0000	1,221.0000	4.448	0	0	0
18/02/2009	£ / R 2009/09/14	15.90	Call	Currency Future	1,008.0000	965.0000	(4.266)	0	0	0
18/02/2009	£ / R 2009/09/14	15.65	Call	Currency Future	1,083.0000	1,037.0000	(4.247)	0	0	0
18/02/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,490.0000	1,549.0000	3.960	0	0	0
18/02/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,230.0000	1,284.0000	4.390	0	0	0
18/02/2009	£ / R 2009/09/14	14.90	Call	Currency Future	1,354.0000	1,298.0000	(4.136)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,293.0000	1,240.0000	(4.099)	0	0	0
18/02/2009	£ / R 2009/09/14	15.70	Call	Currency Future	1,067.0000	1,022.0000	(4.217)	0	0	0
18/02/2009	£ / R 2009/09/14	15.55	Call	Currency Future	1,114.0000	1,068.0000	(4.129)	0	0	0
18/02/2009	£ / R 2009/09/14	15.15	Call	Currency Future	1,255.0000	1,203.0000	(4.143)	0	0	0
18/02/2009	£ / R 2009/09/14	15.25	Call	Currency Future	1,218.0000	1,167.0000	(4.187)	0	0	0
18/02/2009	£ / R 2009/09/14	15.70	Put	Currency Future	1,592.0000	1,653.0000	3.832	0	0	0
18/02/2009	£ / R 2009/09/14	16.00	Put	Currency Future	1,797.0000	1,861.0000	3.561	0	0	0
18/02/2009	£ / R 2009/09/14	15.35	Call	Currency Future	1,182.0000	1,132.0000	(4.230)	0	0	0
18/02/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,080.0000	1,129.0000	4.537	0	0	0
18/02/2009	£ / R 2009/09/14	16.10	Put	Currency Future	1,861.0000	1,926.0000	3.493	0	0	0
18/02/2009	£ / R 2009/09/14	15.25	Put	Currency Future	1,293.0000	1,348.0000	4.254	0	0	0
18/02/2009	£ / R 2009/09/14	15.50	Call	Currency Future	1,131.0000	1,083.0000	(4.244)	0	0	0
18/02/2009	£ / R 2009/09/14	16.10	Call	Currency Future	935.0000	895.0000	(4.278)	0	0	0
18/02/2009	£ / R 2009/09/14	14.30	Put	Currency Future	789.0000	834.0000	5.703	0	0	0
18/02/2009	£ / R 2009/09/14	14.15	Put	Currency Future	727.0000	770.0000	5.915	0	0	0
18/02/2009	£ / R 2009/09/14	14.50	Put	Currency Future	876.0000	925.0000	5.594	0	0	0
18/02/2009	£ / R 2009/09/14	14.85	Call	Currency Future	1,373.0000	1,318.0000	(4.006)	0	0	0
18/02/2009	£ / R 2009/09/14	14.25	Put	Currency Future	768.0000	813.0000	5.859	0	0	0
18/02/2009	£ / R 2009/09/14	15.35	Call	Currency Future	1,182.0000	1,132.0000	(4.230)	0	0	0
18/02/2009	£ / R 2009/09/14	14.65	Call	Currency Future	1,470.0000	1,415.0000	(3.741)	0	0	0
18/02/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,357.0000	1,413.0000	4.127	0	0	0
18/02/2009	£ / R 2009/09/14	14.55	Call	Currency Future	1,523.0000	1,467.0000	(3.677)	0	0	0
18/02/2009	£ / R 2009/09/14	15.50	Put	Currency Future	1,456.0000	1,514.0000	3.984	0	0	0
18/02/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,664.0000	1,603.0000	(3.666)	0	0	0
18/02/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,048.0000	1,099.0000	4.866	0	0	0
18/02/2009	£ / R 2009/09/14	14.95	Put	Currency Future	1,109.0000	1,159.0000	4.509	0	0	0
18/02/2009	£ / R 2009/09/14	14.55	Put	Currency Future	899.0000	948.0000	5.451	0	0	0
18/02/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,357.0000	1,413.0000	4.127	0	0	0
18/02/2009	£ / R 2009/09/14	14.50	Call	Currency Future	1,551.0000	1,494.0000	(3.675)	0	0	0
18/02/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,293.0000	1,240.0000	(4.099)	0	0	0
18/02/2009	£ / R 2009/09/14	14.25	Call	Currency Future	1,693.0000	1,632.0000	(3.603)	0	0	0
18/02/2009	£ / R 2009/09/14	14.15	Call	Currency Future	1,752.0000	1,689.0000	(3.596)	0	0	0
18/02/2009	£ / R 2009/09/14	14.05	Call	Currency Future	1,812.0000	1,749.0000	(3.477)	0	0	0
18/02/2009	£ / R 2009/09/14	14.20	Put	Currency Future	747.0000	791.0000	5.890	0	0	0
18/02/2009	£ / R 2009/09/14	14.60	Put	Currency Future	922.0000	972.0000	5.423	0	0	0
18/02/2009	£ / R 2009/09/14	14.95	Call	Currency Future	1,334.0000	1,278.0000	(4.198)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	£ / R	2009/09/14	13.95	Call	Currency Future	1,874.0000	1,809.0000	(3.469)	0	0	0
18/02/2009	£ / R	2009/09/14	14.90	Call	Currency Future	1,354.0000	1,298.0000	(4.136)	0	0	0
18/02/2009	£ / R	2009/09/14	13.95	Put	Currency Future	650.0000	690.0000	6.154	0	0	0
18/02/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,199.0000	1,252.0000	4.420	0	0	0
18/02/2009	£ / R	2009/09/14	14.60	Call	Currency Future	1,496.0000	1,441.0000	(3.676)	0	0	0
18/02/2009	£ / R	2009/09/14	14.05	Put	Currency Future	688.0000	730.0000	6.105	0	0	0
18/02/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,169.0000	1,221.0000	4.448	0	0	0
18/02/2009	£ / R	2009/09/14	15.60	Put	Currency Future	1,524.0000	1,583.0000	3.871	0	0	0
18/02/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,080.0000	1,129.0000	4.537	0	0	0
18/02/2009	£ / R	2009/09/14	15.10	Call	Currency Future	1,274.0000	1,221.0000	(4.160)	0	0	0
18/02/2009	£ / R	2009/09/14	14.20	Call	Currency Future	1,722.0000	1,660.0000	(3.600)	0	0	0
18/02/2009	£ / R	2009/09/14	15.10	Call	Currency Future	1,274.0000	1,221.0000	(4.160)	0	0	0
18/02/2009	£ / R	2009/09/14	14.65	Put	Currency Future	945.0000	996.0000	5.397	0	0	0
18/02/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,199.0000	1,252.0000	4.420	0	0	0
18/02/2009	£ / R	2009/09/14	14.40	Call	Currency Future	1,606.0000	1,548.0000	(3.611)	0	0	0
18/02/2009	£ / R	2009/09/14	15.80	Call	Currency Future	1,037.0000	993.0000	(4.243)	0	0	0
18/02/2009	£ / R	2009/09/14	14.80	Call	Currency Future	1,392.0000	1,339.0000	(3.807)	0	0	0
18/02/2009	£ / R	2009/09/14	14.75	Put	Currency Future	993.0000	1,045.0000	5.237	0	0	0
18/02/2009	£ / R	2009/09/14	15.80	Put	Currency Future	1,662.0000	1,724.0000	3.730	0	0	0
18/02/2009	£ / R	2009/09/14	14.30	Call	Currency Future	1,664.0000	1,603.0000	(3.666)	0	0	0
18/02/2009	£ / R	2009/09/14	14.75	Call	Currency Future	1,417.0000	1,364.0000	(3.740)	0	0	0
18/02/2009	£ / R	2009/09/14	15.40	Call	Currency Future	1,164.0000	1,116.0000	(4.124)	0	0	0
18/02/2009	£ / R	2009/09/14	14.10	Call	Currency Future	1,782.0000	1,719.0000	(3.535)	0	0	0
18/02/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,017.0000	1,070.0000	5.211	0	0	0
18/02/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,017.0000	1,070.0000	5.211	0	0	0
18/02/2009	£ / R	2009/09/14	14.10	Put	Currency Future	707.0000	750.0000	6.082	0	0	0
18/02/2009	£ / R	2009/09/14	14.80	Call	Currency Future	1,392.0000	1,339.0000	(3.807)	0	0	0
18/02/2009	£ / R	2009/09/14	14.40	Put	Currency Future	832.0000	879.0000	5.649	0	0	0
18/02/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,390.0000	1,447.0000	4.101	0	0	0
18/02/2009	£ / R	2009/09/14	14.00	Put	Currency Future	668.0000	710.0000	6.287	0	0	0
18/02/2009	£ / R	2009/09/14	14.00	Call	Currency Future	1,843.0000	1,779.0000	(3.473)	0	0	0
18/02/2009	£ / R	2009/09/14	15.60	Call	Currency Future	1,098.0000	1,052.0000	(4.189)	0	0	0
18/02/2009	£ / R	2009/09/14	14.30	Put	Currency Future	789.0000	834.0000	5.703	0	0	0
18/02/2009	€ / R	2009/03/16			Currency Future	13.0178	12.9459	(0.552)	13.0000	13.0000	5,894
18/02/2009	€ / R	2009/03/16	13.80	Put	Currency Future	970.0000	1,021.0000	5.258	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	€ / R 2009/03/16	16.80	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
18/02/2009	€ / R 2009/03/16	10.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	9.50	Call	Currency Future	3,518.0000	3,446.0000	(2.047)	0	0	0
18/02/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,656.0000	1,709.0000	3.200	0	0	0
18/02/2009	€ / R 2009/03/16	13.60	Call	Currency Future	226.0000	201.0000	(11.062)	0	0	0
18/02/2009	€ / R 2009/03/16	12.40	Call	Currency Future	743.0000	682.0000	(8.210)	0	0	0
18/02/2009	€ / R 2009/03/16	13.75	Call	Currency Future	197.0000	175.0000	(11.168)	0	0	0
18/02/2009	€ / R 2009/03/16	9.40	Call	Currency Future	3,618.0000	3,546.0000	(1.990)	0	0	0
18/02/2009	€ / R 2009/03/16	10.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,419.0000	2,347.0000	(2.976)	0	0	0
18/02/2009	€ / R 2009/03/16	14.35	Call	Currency Future	100.0000	79.0000	(21.000)	0	0	0
18/02/2009	€ / R 2009/03/16	14.65	Put	Currency Future	1,703.0000	1,757.0000	3.171	0	0	0
18/02/2009	€ / R 2009/03/16	13.75	Put	Currency Future	929.0000	979.0000	5.382	0	0	0
18/02/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,216.0000	1,266.0000	4.112	0	0	0
18/02/2009	€ / R 2009/03/16	10.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	14.60	Call	Currency Future	74.0000	55.0000	(25.676)	0	0	0
18/02/2009	€ / R 2009/03/16	14.35	Put	Currency Future	1,432.0000	1,483.0000	3.561	0	0	0
18/02/2009	€ / R 2009/03/16	16.20	Put	Currency Future	3,208.0000	3,276.0000	2.120	0	0	0
18/02/2009	€ / R 2009/03/16	14.10	Call	Currency Future	133.0000	112.0000	(15.789)	0	0	0
18/02/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,173.0000	1,104.0000	(5.882)	0	0	0
18/02/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,698.0000	1,628.0000	(4.122)	0	0	0
18/02/2009	€ / R 2009/03/16	10.05	Call	Currency Future	2,969.0000	2,897.0000	(2.425)	0	0	0
18/02/2009	€ / R 2009/03/16	16.80	Put	Currency Future	3,794.0000	3,864.0000	1.845	0	0	0
18/02/2009	€ / R 2009/03/16	15.30	Put	Currency Future	2,324.0000	2,393.0000	2.969	0	0	0
18/02/2009	€ / R 2009/03/16	10.30	Call	Currency Future	2,719.0000	2,647.0000	(2.648)	0	0	0
18/02/2009	€ / R 2009/03/16	11.40	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
18/02/2009	€ / R 2009/03/16	15.15	Call	Currency Future	47.0000	41.0000	(12.766)	0	0	0
18/02/2009	€ / R 2009/03/16	12.60	Put	Currency Future	194.0000	211.0000	8.763	0	0	0
18/02/2009	€ / R 2009/03/16	16.20	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
18/02/2009	€ / R 2009/03/16	10.10	Call	Currency Future	2,919.0000	2,847.0000	(2.467)	0	0	0
18/02/2009	€ / R 2009/03/16	10.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	15.15	Put	Currency Future	2,179.0000	2,245.0000	3.029	0	0	0
18/02/2009	€ / R 2009/03/16	12.20	Call	Currency Future	893.0000	826.0000	(7.503)	0	0	200
18/02/2009	€ / R 2009/03/16	12.60	Call	Currency Future	612.0000	557.0000	(8.987)	0	0	0
18/02/2009	€ / R 2009/03/16	15.00	Call	Currency Future	53.0000	44.0000	(16.981)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	€ / R 2009/03/16	16.10	Put	Currency Future	3,109.0000	3,177.0000	2.187	0	0	0
18/02/2009	€ / R 2009/03/16	11.40	Call	Currency Future	1,653.0000	1,583.0000	(4.235)	0	0	0
18/02/2009	€ / R 2009/03/16	13.65	Call	Currency Future	216.0000	192.0000	(11.111)	0	0	0
18/02/2009	€ / R 2009/03/16	11.15	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
18/02/2009	€ / R 2009/03/16	14.55	Put	Currency Future	1,611.0000	1,663.0000	3.228	0	0	0
18/02/2009	€ / R 2009/03/16	15.60	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
18/02/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,123.0000	2,051.0000	(3.391)	0	0	0
18/02/2009	€ / R 2009/03/16	11.90	Put	Currency Future	55.0000	58.0000	5.455	0	0	0
18/02/2009	€ / R 2009/03/16	11.35	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
18/02/2009	€ / R 2009/03/16	10.85	Call	Currency Future	2,171.0000	2,100.0000	(3.270)	0	0	0
18/02/2009	€ / R 2009/03/16	14.55	Call	Currency Future	79.0000	59.0000	(25.316)	0	0	0
18/02/2009	€ / R 2009/03/16	13.60	Put	Currency Future	808.0000	855.0000	5.817	0	0	0
18/02/2009	€ / R 2009/03/16	12.90	Put	Currency Future	332.0000	361.0000	8.735	0	0	0
18/02/2009	€ / R 2009/03/16	13.55	Call	Currency Future	237.0000	211.0000	(10.970)	0	0	0
18/02/2009	€ / R 2009/03/16	16.70	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
18/02/2009	€ / R 2009/03/16	16.95	Put	Currency Future	3,942.0000	4,012.0000	1.776	0	0	0
18/02/2009	€ / R 2009/03/16	10.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	14.90	Call	Currency Future	57.0000	46.0000	(19.298)	0	0	0
18/02/2009	€ / R 2009/03/16	13.80	Call	Currency Future	188.0000	167.0000	(11.170)	0	0	0
18/02/2009	€ / R 2009/03/16	12.70	Call	Currency Future	553.0000	502.0000	(9.222)	0	0	0
18/02/2009	€ / R 2009/03/16	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	11.45	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
18/02/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,911.0000	2,980.0000	2.370	0	0	0
18/02/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,372.0000	2,442.0000	2.951	0	0	0
18/02/2009	€ / R 2009/03/16	13.65	Put	Currency Future	848.0000	896.0000	5.660	0	0	0
18/02/2009	€ / R 2009/03/16	12.40	Put	Currency Future	126.0000	136.0000	7.937	0	0	0
18/02/2009	€ / R 2009/03/16	14.00	Call	Currency Future	150.0000	128.0000	(14.667)	0	0	0
18/02/2009	€ / R 2009/03/16	13.60	Call	Currency Future	226.0000	201.0000	(11.062)	0	0	0
18/02/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,605.0000	1,535.0000	(4.361)	0	0	0
18/02/2009	€ / R 2009/03/16	16.10	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
18/02/2009	€ / R 2009/03/16	15.75	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
18/02/2009	€ / R 2009/03/16	13.10	Call	Currency Future	366.0000	330.0000	(9.836)	0	0	0
18/02/2009	€ / R 2009/03/16	11.15	Call	Currency Future	1,882.0000	1,812.0000	(3.719)	0	0	0
18/02/2009	€ / R 2009/03/16	12.20	Put	Currency Future	75.0000	80.0000	6.667	0	0	0
18/02/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,388.0000	1,439.0000	3.674	0	0	0
18/02/2009	€ / R 2009/03/16	10.20	Call	Currency Future	2,819.0000	2,747.0000	(2.554)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	€ / R 2009/03/16	14.95	Put	Currency Future	1,987.0000	2,049.0000	3.120	0	0	0
18/02/2009	€ / R 2009/03/16	10.35	Call	Currency Future	2,669.0000	2,597.0000	(2.698)	0	0	0
18/02/2009	€ / R 2009/03/16	14.05	Put	Currency Future	1,174.0000	1,224.0000	4.259	0	0	0
18/02/2009	€ / R 2009/03/16	15.60	Put	Currency Future	2,616.0000	2,686.0000	2.676	0	0	0
18/02/2009	€ / R 2009/03/16	16.60	Put	Currency Future	3,597.0000	3,667.0000	1.946	0	0	0
18/02/2009	€ / R 2009/03/16	14.95	Call	Currency Future	55.0000	45.0000	(18.182)	0	0	0
18/02/2009	€ / R 2009/03/16	10.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	13.90	Put	Currency Future	1,050.0000	1,100.0000	4.762	0	0	0
18/02/2009	€ / R 2009/03/16	13.05	Call	Currency Future	384.0000	348.0000	(9.375)	0	0	0
18/02/2009	€ / R 2009/03/16	14.30	Call	Currency Future	106.0000	85.0000	(19.811)	0	0	0
18/02/2009	€ / R 2009/03/16	11.00	Call	Currency Future	2,026.0000	1,954.0000	(3.554)	0	0	0
18/02/2009	€ / R 2009/03/16	10.95	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
18/02/2009	€ / R 2009/03/16	14.80	Call	Currency Future	62.0000	49.0000	(20.968)	0	0	0
18/02/2009	€ / R 2009/03/16	14.05	Call	Currency Future	141.0000	120.0000	(14.894)	0	0	0
18/02/2009	€ / R 2009/03/16	15.25	Put	Currency Future	2,275.0000	2,344.0000	3.033	0	0	0
18/02/2009	€ / R 2009/03/16	12.95	Put	Currency Future	358.0000	389.0000	8.659	0	0	0
18/02/2009	€ / R 2009/03/16	13.70	Call	Currency Future	206.0000	183.0000	(11.165)	0	0	0
18/02/2009	€ / R 2009/03/16	14.30	Call	Currency Future	106.0000	85.0000	(19.811)	0	0	0
18/02/2009	€ / R 2009/03/16	15.90	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
18/02/2009	€ / R 2009/03/16	15.75	Put	Currency Future	2,764.0000	2,833.0000	2.496	0	0	0
18/02/2009	€ / R 2009/03/16	13.10	Put	Currency Future	448.0000	484.0000	8.036	0	0	0
18/02/2009	€ / R 2009/03/16	14.80	Put	Currency Future	1,844.0000	1,903.0000	3.200	0	0	0
18/02/2009	€ / R 2009/03/16	14.15	Call	Currency Future	126.0000	104.0000	(17.460)	0	0	0
18/02/2009	€ / R 2009/03/16	15.85	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
18/02/2009	€ / R 2009/03/16	12.95	Call	Currency Future	426.0000	385.0000	(9.624)	0	0	0
18/02/2009	€ / R 2009/03/16	15.00	Put	Currency Future	2,035.0000	2,098.0000	3.096	0	0	0
18/02/2009	€ / R 2009/03/16	15.30	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
18/02/2009	€ / R 2009/03/16	16.55	Put	Currency Future	3,548.0000	3,618.0000	1.973	0	0	0
18/02/2009	€ / R 2009/03/16	10.80	Call	Currency Future	2,221.0000	2,149.0000	(3.242)	0	0	0
18/02/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,258.0000	1,309.0000	4.054	0	0	0
18/02/2009	€ / R 2009/03/16	12.85	Call	Currency Future	474.0000	429.0000	(9.494)	0	0	0
18/02/2009	€ / R 2009/03/16	12.80	Call	Currency Future	499.0000	452.0000	(9.419)	0	0	0
18/02/2009	€ / R 2009/03/16	11.10	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
18/02/2009	€ / R 2009/03/16	16.55	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
18/02/2009	€ / R 2009/03/16	16.40	Put	Currency Future	3,402.0000	3,471.0000	2.028	0	0	0
18/02/2009	€ / R 2009/03/16	14.90	Put	Currency Future	1,939.0000	2,000.0000	3.146	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	€ / R 2009/03/16	14.65	Call	Currency Future	71.0000	53.0000	(25.352)	0	0	0
18/02/2009	€ / R 2009/03/16	13.05	Put	Currency Future	417.0000	452.0000	8.393	0	0	0
18/02/2009	€ / R 2009/03/16	12.80	Put	Currency Future	281.0000	306.0000	8.897	0	0	0
18/02/2009	€ / R 2009/03/16	15.90	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
18/02/2009	€ / R 2009/03/16	17.35	Put	Currency Future	4,338.0000	4,409.0000	1.637	0	0	0
18/02/2009	€ / R 2009/03/16	10.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	12.85	Put	Currency Future	306.0000	333.0000	8.824	0	0	0
18/02/2009	€ / R 2009/03/16	14.45	Put	Currency Future	1,521.0000	1,572.0000	3.353	0	0	0
18/02/2009	€ / R 2009/03/16	13.70	Put	Currency Future	888.0000	937.0000	5.518	0	0	0
18/02/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,388.0000	1,439.0000	3.674	0	0	0
18/02/2009	€ / R 2009/03/16	17.35	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
18/02/2009	€ / R 2009/03/16	13.60	Put	Currency Future	808.0000	855.0000	5.817	0	0	0
18/02/2009	€ / R 2009/03/16	10.00	Call	Currency Future	3,019.0000	2,947.0000	(2.385)	0	0	0
18/02/2009	€ / R 2009/03/16	12.90	Call	Currency Future	449.0000	406.0000	(9.577)	0	0	0
18/02/2009	€ / R 2009/03/16	13.55	Put	Currency Future	769.0000	815.0000	5.982	0	0	0
18/02/2009	€ / R 2009/03/16	15.10	Call	Currency Future	49.0000	42.0000	(14.286)	0	0	0
18/02/2009	€ / R 2009/03/16	10.95	Call	Currency Future	2,074.0000	2,003.0000	(3.423)	0	0	0
18/02/2009	€ / R 2009/03/16	10.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	14.00	Put	Currency Future	1,132.0000	1,182.0000	4.417	0	0	0
18/02/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,862.0000	2,931.0000	2.411	0	0	0
18/02/2009	€ / R 2009/03/16	14.45	Call	Currency Future	89.0000	68.0000	(23.596)	0	0	0
18/02/2009	€ / R 2009/03/16	12.70	Put	Currency Future	236.0000	256.0000	8.475	0	0	0
18/02/2009	€ / R 2009/03/16	15.10	Put	Currency Future	2,131.0000	2,196.0000	3.050	0	0	0
18/02/2009	€ / R 2009/03/16	16.40	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
18/02/2009	€ / R 2009/03/16	16.45	Put	Currency Future	3,451.0000	3,520.0000	1.999	0	0	0
18/02/2009	€ / R 2009/03/16	14.40	Call	Currency Future	94.0000	73.0000	(22.340)	0	0	0
18/02/2009	€ / R 2009/03/16	10.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	11.10	Call	Currency Future	1,930.0000	1,859.0000	(3.679)	0	0	0
18/02/2009	€ / R 2009/03/16	16.95	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
18/02/2009	€ / R 2009/03/16	15.95	Put	Currency Future	2,961.0000	3,030.0000	2.330	0	0	0
18/02/2009	€ / R 2009/03/16	16.45	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
18/02/2009	€ / R 2009/03/16	13.30	Put	Currency Future	583.0000	624.0000	7.033	0	0	0
18/02/2009	€ / R 2009/03/16	10.30	Call	Currency Future	2,719.0000	2,647.0000	(2.648)	0	0	0
18/02/2009	€ / R 2009/03/16	16.15	Put	Currency Future	3,158.0000	3,227.0000	2.185	0	0	0
18/02/2009	€ / R 2009/03/16	10.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	15.25	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	€ / R 2009/03/16	11.00	Put	Currency Future	8.0000	8.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	16.15	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
18/02/2009	€ / R 2009/03/16	10.40	Call	Currency Future	2,619.0000	2,547.0000	(2.749)	0	0	0
18/02/2009	€ / R 2009/03/16	13.00	Call	Currency Future	404.0000	366.0000	(9.406)	0	0	0
18/02/2009	€ / R 2009/03/16	13.65	Call	Currency Future	216.0000	192.0000	(11.111)	0	0	0
18/02/2009	€ / R 2009/03/16	14.20	Call	Currency Future	119.0000	97.0000	(18.487)	0	0	0
18/02/2009	€ / R 2009/03/16	17.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,843.0000	3,913.0000	1.821	0	0	0
18/02/2009	€ / R 2009/03/16	13.65	Put	Currency Future	848.0000	896.0000	5.660	0	0	0
18/02/2009	€ / R 2009/03/16	10.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	17.75	Put	Currency Future	4,735.0000	4,807.0000	1.521	0	0	0
18/02/2009	€ / R 2009/03/16	11.20	Call	Currency Future	1,836.0000	1,765.0000	(3.867)	0	0	0
18/02/2009	€ / R 2009/03/16	13.00	Put	Currency Future	386.0000	420.0000	8.808	0	0	0
18/02/2009	€ / R 2009/03/16	13.30	Call	Currency Future	301.0000	270.0000	(10.299)	0	0	0
18/02/2009	€ / R 2009/03/16	14.20	Put	Currency Future	1,301.0000	1,352.0000	3.920	0	0	0
18/02/2009	€ / R 2009/03/16	16.85	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
18/02/2009	€ / R 2009/03/16	15.80	Put	Currency Future	2,813.0000	2,882.0000	2.453	0	0	0
18/02/2009	€ / R 2009/03/16	11.20	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
18/02/2009	€ / R 2009/03/16	13.35	Call	Currency Future	286.0000	257.0000	(10.140)	0	0	0
18/02/2009	€ / R 2009/03/16	16.60	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
18/02/2009	€ / R 2009/03/16	15.20	Put	Currency Future	2,227.0000	2,294.0000	3.009	0	0	0
18/02/2009	€ / R 2009/03/16	13.85	Call	Currency Future	178.0000	156.0000	(12.360)	0	0	0
18/02/2009	€ / R 2009/03/16	15.80	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
18/02/2009	€ / R 2009/03/16	10.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,258.0000	1,309.0000	4.054	0	0	0
18/02/2009	€ / R 2009/03/16	13.50	Put	Currency Future	730.0000	776.0000	6.301	0	0	0
18/02/2009	€ / R 2009/03/16	14.50	Put	Currency Future	1,566.0000	1,618.0000	3.321	0	0	0
18/02/2009	€ / R 2009/03/16	15.35	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
18/02/2009	€ / R 2009/03/16	16.00	Put	Currency Future	3,010.0000	3,079.0000	2.292	0	0	0
18/02/2009	€ / R 2009/03/16	13.90	Call	Currency Future	168.0000	146.0000	(13.095)	0	0	0
18/02/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,656.0000	1,709.0000	3.200	0	0	0
18/02/2009	€ / R 2009/03/16	15.40	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
18/02/2009	€ / R 2009/03/16	16.00	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
18/02/2009	€ / R 2009/03/16	13.85	Put	Currency Future	1,010.0000	1,060.0000	4.950	0	0	0
18/02/2009	€ / R 2009/03/16	13.50	Call	Currency Future	248.0000	222.0000	(10.484)	0	0	0
18/02/2009	€ / R 2009/03/16	11.30	Put	Currency Future	25.0000	27.0000	8.000	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	€ / R 2009/03/16	15.20	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
18/02/2009	€ / R 2009/03/16	14.15	Call	Currency Future	126.0000	104.0000	(17.460)	0	0	0
18/02/2009	€ / R 2009/03/16	13.05	Call	Currency Future	384.0000	348.0000	(9.375)	0	0	0
18/02/2009	€ / R 2009/03/16	14.70	Call	Currency Future	68.0000	52.0000	(23.529)	0	0	0
18/02/2009	€ / R 2009/03/16	15.95	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
18/02/2009	€ / R 2009/03/16	14.40	Put	Currency Future	1,476.0000	1,528.0000	3.523	0	0	0
18/02/2009	€ / R 2009/03/16	14.70	Put	Currency Future	1,750.0000	1,806.0000	3.200	0	0	0
18/02/2009	€ / R 2009/03/16	16.05	Put	Currency Future	3,059.0000	3,128.0000	2.256	0	0	0
18/02/2009	€ / R 2009/03/16	16.65	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
18/02/2009	€ / R 2009/03/16	10.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	11.25	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
18/02/2009	€ / R 2009/03/16	15.70	Put	Currency Future	2,715.0000	2,784.0000	2.541	0	0	0
18/02/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,862.0000	2,931.0000	2.411	0	0	0
18/02/2009	€ / R 2009/03/16	13.55	Put	Currency Future	769.0000	815.0000	5.982	0	0	0
18/02/2009	€ / R 2009/03/16	13.05	Put	Currency Future	417.0000	452.0000	8.393	0	0	0
18/02/2009	€ / R 2009/03/16	15.50	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
18/02/2009	€ / R 2009/03/16	16.50	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
18/02/2009	€ / R 2009/03/16	17.10	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
18/02/2009	€ / R 2009/03/16	16.30	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
18/02/2009	€ / R 2009/03/16	16.75	Put	Currency Future	3,745.0000	3,815.0000	1.869	0	0	0
18/02/2009	€ / R 2009/03/16	16.50	Put	Currency Future	3,500.0000	3,569.0000	1.971	0	0	0
18/02/2009	€ / R 2009/03/16	16.65	Put	Currency Future	3,647.0000	3,716.0000	1.892	0	0	0
18/02/2009	€ / R 2009/03/16	16.30	Put	Currency Future	3,305.0000	3,373.0000	2.057	0	0	0
18/02/2009	€ / R 2009/03/16	16.75	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
18/02/2009	€ / R 2009/03/16	17.30	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
18/02/2009	€ / R 2009/03/16	15.85	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
18/02/2009	€ / R 2009/03/16	15.50	Put	Currency Future	2,518.0000	2,589.0000	2.820	0	0	0
18/02/2009	€ / R 2009/03/16	18.10	Put	Currency Future	5,084.0000	5,156.0000	1.416	0	0	0
18/02/2009	€ / R 2009/03/16	11.45	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
18/02/2009	€ / R 2009/03/16	9.80	Call	Currency Future	3,219.0000	3,147.0000	(2.237)	0	0	0
18/02/2009	€ / R 2009/03/16	16.05	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
18/02/2009	€ / R 2009/03/16	15.70	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
18/02/2009	€ / R 2009/03/16	15.05	Call	Currency Future	51.0000	43.0000	(15.686)	0	0	0
18/02/2009	€ / R 2009/03/16	13.55	Call	Currency Future	237.0000	211.0000	(10.970)	0	0	0
18/02/2009	€ / R 2009/03/16	13.35	Put	Currency Future	619.0000	661.0000	6.785	0	0	0
18/02/2009	€ / R 2009/03/16	10.70	Call	Currency Future	2,319.0000	2,248.0000	(3.062)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	€ / R 2009/03/16	10.25	Call	Currency Future	2,769.0000	2,697.0000	(2.600)	0	0	0
18/02/2009	€ / R 2009/03/16	9.90	Call	Currency Future	3,119.0000	3,047.0000	(2.308)	0	0	0
18/02/2009	€ / R 2009/03/16	10.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	15.65	Put	Currency Future	2,666.0000	2,735.0000	2.588	0	0	0
18/02/2009	€ / R 2009/03/16	17.00	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
18/02/2009	€ / R 2009/03/16	11.25	Call	Currency Future	1,789.0000	1,719.0000	(3.913)	0	0	0
18/02/2009	€ / R 2009/03/16	15.65	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
18/02/2009	€ / R 2009/03/16	17.00	Put	Currency Future	3,991.0000	4,062.0000	1.779	0	0	0
18/02/2009	€ / R 2009/03/16	10.10	Call	Currency Future	2,919.0000	2,847.0000	(2.467)	0	0	0
18/02/2009	€ / R 2009/03/16	10.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	9.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	10.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	11.05	Call	Currency Future	1,977.0000	1,906.0000	(3.591)	0	0	0
18/02/2009	€ / R 2009/03/16	10.15	Call	Currency Future	2,869.0000	2,797.0000	(2.510)	0	0	0
18/02/2009	€ / R 2009/03/16	10.45	Call	Currency Future	2,569.0000	2,497.0000	(2.803)	0	0	0
18/02/2009	€ / R 2009/03/16	11.05	Put	Currency Future	10.0000	10.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	14.85	Call	Currency Future	60.0000	48.0000	(20.000)	0	0	0
18/02/2009	€ / R 2009/03/16	16.15	Put	Currency Future	3,158.0000	3,227.0000	2.185	0	0	0
18/02/2009	€ / R 2009/03/16	14.25	Put	Currency Future	1,344.0000	1,395.0000	3.795	0	0	0
18/02/2009	€ / R 2009/03/16	10.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	14.25	Call	Currency Future	112.0000	91.0000	(18.750)	0	0	0
18/02/2009	€ / R 2009/03/16	9.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	17.30	Put	Currency Future	4,288.0000	4,359.0000	1.656	0	0	0
18/02/2009	€ / R 2009/03/16	15.05	Put	Currency Future	2,083.0000	2,147.0000	3.072	0	0	0
18/02/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,419.0000	2,347.0000	(2.976)	0	0	0
18/02/2009	€ / R 2009/03/16	18.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	16.15	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
18/02/2009	€ / R 2009/03/16	10.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	10.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	15.35	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
18/02/2009	€ / R 2009/03/16	9.70	Call	Currency Future	3,318.0000	3,247.0000	(2.140)	0	0	0
18/02/2009	€ / R 2009/03/16	10.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	9.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,911.0000	2,980.0000	2.370	0	0	0
18/02/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,369.0000	2,297.0000	(3.039)	0	0	0
18/02/2009	€ / R 2009/03/16	10.50	Put	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
18/02/2009	€ / R 2009/03/16	17.60	Put	Currency Future	4,586.0000	4,657.0000	1.548	0	0	0
18/02/2009	€ / R 2009/03/16	11.30	Call	Currency Future	1,743.0000	1,673.0000	(4.016)	0	0	0
18/02/2009	€ / R 2009/03/16	12.15	Put	Currency Future	71.0000	75.0000	5.634	0	0	0
18/02/2009	€ / R 2009/03/16	10.50	Call	Currency Future	2,519.0000	2,447.0000	(2.858)	0	0	0
18/02/2009	€ / R 2009/03/16	17.05	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
18/02/2009	€ / R 2009/03/16	16.25	Put	Currency Future	3,256.0000	3,325.0000	2.119	0	0	0
18/02/2009	€ / R 2009/03/16	12.75	Call	Currency Future	526.0000	477.0000	(9.316)	0	0	0
18/02/2009	€ / R 2009/03/16	17.05	Put	Currency Future	4,041.0000	4,111.0000	1.732	0	0	0
18/02/2009	€ / R 2009/03/16	16.25	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
18/02/2009	€ / R 2009/03/16	12.75	Put	Currency Future	258.0000	281.0000	8.915	0	0	0
18/02/2009	€ / R 2009/03/16	15.45	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
18/02/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,470.0000	2,540.0000	2.834	0	0	0
18/02/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,470.0000	2,540.0000	2.834	0	0	0
18/02/2009	€ / R 2009/03/16	14.60	Call	Currency Future	74.0000	55.0000	(25.676)	0	0	0
18/02/2009	€ / R 2009/03/16	17.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
18/02/2009	€ / R 2009/03/16	16.70	Put	Currency Future	3,696.0000	3,766.0000	1.894	0	0	0
18/02/2009	€ / R 2009/03/16	12.65	Put	Currency Future	214.0000	233.0000	8.879	0	0	0
18/02/2009	€ / R 2009/03/16	17.65	Put	Currency Future	4,636.0000	4,707.0000	1.531	0	0	0
18/02/2009	€ / R 2009/03/16	9.85	Call	Currency Future	3,169.0000	3,097.0000	(2.272)	0	0	0
18/02/2009	€ / R 2009/03/16	12.55	Put	Currency Future	175.0000	191.0000	9.143	0	0	0
18/02/2009	€ / R 2009/03/16	17.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
18/02/2009	€ / R 2009/03/16	9.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	12.65	Call	Currency Future	582.0000	529.0000	(9.107)	0	0	0
18/02/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,605.0000	1,535.0000	(4.361)	0	0	0
18/02/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,369.0000	2,297.0000	(3.039)	0	0	0
18/02/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,698.0000	1,628.0000	(4.122)	0	0	0
18/02/2009	€ / R 2009/03/16	14.50	Call	Currency Future	83.0000	64.0000	(22.892)	0	0	0
18/02/2009	€ / R 2009/03/16	12.55	Call	Currency Future	643.0000	586.0000	(8.865)	0	0	0
18/02/2009	€ / R 2009/03/16	11.35	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
18/02/2009	€ / R 2009/03/16	15.45	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
18/02/2009	€ / R 2009/03/16	10.55	Call	Currency Future	2,469.0000	2,397.0000	(2.916)	0	0	0
18/02/2009	€ / R 2009/03/16	10.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	17.10	Put	Currency Future	4,090.0000	4,161.0000	1.736	0	0	0
18/02/2009	€ / R 2009/03/16	15.40	Put	Currency Future	2,421.0000	2,491.0000	2.891	0	0	0
18/02/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,123.0000	2,051.0000	(3.391)	0	0	0
18/02/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,843.0000	3,913.0000	1.821	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	€ / R 2009/03/16	16.85	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
18/02/2009	€ / R 2009/03/16	10.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
18/02/2009	€ / R 2009/03/16	12.55	Call	Currency Future	643.0000	586.0000	(8.865)	0	0	0
18/02/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,372.0000	2,442.0000	2.951	0	0	0
18/02/2009	€ / R 2009/03/16	12.55	Put	Currency Future	175.0000	191.0000	9.143	0	0	0
18/02/2009	€ / R 2009/03/16	14.85	Put	Currency Future	1,892.0000	1,952.0000	3.171	0	0	0
18/02/2009	€ / R 2009/03/16	12.65	Call	Currency Future	582.0000	529.0000	(9.107)	0	0	0
18/02/2009	€ / R 2009/03/16	12.65	Put	Currency Future	214.0000	233.0000	8.879	0	0	0
18/02/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,412.0000	1,342.0000	(4.958)	0	0	0
18/02/2009	€ / R 2009/03/16	12.15	Call	Currency Future	939.0000	871.0000	(7.242)	0	0	0
18/02/2009	€ / R 2009/03/16	12.40	Put	Currency Future	126.0000	136.0000	7.937	0	0	0
18/02/2009	€ / R 2009/03/16	13.25	Call	Currency Future	316.0000	284.0000	(10.127)	0	0	0
18/02/2009	€ / R 2009/03/16	12.60	Put	Currency Future	194.0000	211.0000	8.763	0	0	0
18/02/2009	€ / R 2009/03/16	12.80	Call	Currency Future	499.0000	452.0000	(9.419)	0	0	0
18/02/2009	€ / R 2009/03/16	11.85	Put	Currency Future	53.0000	56.0000	5.660	0	0	0
18/02/2009	€ / R 2009/03/16	13.40	Call	Currency Future	273.0000	244.0000	(10.623)	0	0	0
18/02/2009	€ / R 2009/03/16	12.35	Call	Currency Future	779.0000	716.0000	(8.087)	0	0	0
18/02/2009	€ / R 2009/03/16	13.30	Put	Currency Future	583.0000	624.0000	7.033	0	0	0
18/02/2009	€ / R 2009/03/16	12.35	Put	Currency Future	111.0000	120.0000	8.108	0	0	0
18/02/2009	€ / R 2009/03/16	13.30	Call	Currency Future	301.0000	270.0000	(10.299)	0	0	0
18/02/2009	€ / R 2009/03/16	12.60	Call	Currency Future	612.0000	557.0000	(8.987)	0	0	0
18/02/2009	€ / R 2009/03/16	13.40	Put	Currency Future	655.0000	698.0000	6.565	0	0	0
18/02/2009	€ / R 2009/03/16	13.25	Put	Currency Future	548.0000	588.0000	7.299	0	0	0
18/02/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,220.0000	1,151.0000	(5.656)	0	0	0
18/02/2009	€ / R 2009/03/16	13.45	Call	Currency Future	260.0000	233.0000	(10.385)	0	0	0
18/02/2009	€ / R 2009/03/16	13.85	Put	Currency Future	1,010.0000	1,060.0000	4.950	0	0	0
18/02/2009	€ / R 2009/03/16	13.20	Put	Currency Future	514.0000	553.0000	7.588	0	0	0
18/02/2009	€ / R 2009/03/16	11.65	Put	Currency Future	44.0000	46.0000	4.545	0	0	0
18/02/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,216.0000	1,266.0000	4.112	0	0	0
18/02/2009	€ / R 2009/03/16	13.45	Put	Currency Future	692.0000	737.0000	6.503	0	0	0
18/02/2009	€ / R 2009/03/16	14.10	Call	Currency Future	133.0000	112.0000	(15.789)	0	0	0
18/02/2009	€ / R 2009/03/16	13.20	Call	Currency Future	332.0000	298.0000	(10.241)	0	0	0
18/02/2009	€ / R 2009/03/16	13.85	Call	Currency Future	178.0000	156.0000	(12.360)	0	0	0
18/02/2009	€ / R 2009/03/16	12.80	Put	Currency Future	281.0000	306.0000	8.897	0	0	0
18/02/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,268.0000	1,199.0000	(5.442)	0	0	0
18/02/2009	€ / R 2009/03/16	11.50	Call	Currency Future	1,556.0000	1,487.0000	(4.434)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	€ / R 2009/03/16	11.50	Put	Currency Future	38.0000	41.0000	7.895	0	0	0
18/02/2009	€ / R 2009/03/16	11.60	Call	Currency Future	1,460.0000	1,390.0000	(4.795)	0	0	0
18/02/2009	€ / R 2009/03/16	11.60	Put	Currency Future	42.0000	44.0000	4.762	0	0	0
18/02/2009	€ / R 2009/03/16	11.70	Put	Currency Future	46.0000	48.0000	4.348	0	0	0
18/02/2009	€ / R 2009/03/16	11.70	Call	Currency Future	1,364.0000	1,294.0000	(5.132)	0	0	0
18/02/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,268.0000	1,199.0000	(5.442)	0	0	0
18/02/2009	€ / R 2009/03/16	12.25	Call	Currency Future	854.0000	788.0000	(7.728)	0	0	0
18/02/2009	€ / R 2009/03/16	12.25	Put	Currency Future	86.0000	92.0000	6.977	0	0	0
18/02/2009	€ / R 2009/03/16	12.00	Call	Currency Future	1,079.0000	1,010.0000	(6.395)	0	0	0
18/02/2009	€ / R 2009/03/16	12.00	Put	Currency Future	61.0000	64.0000	4.918	0	0	0
18/02/2009	€ / R 2009/03/16	11.80	Put	Currency Future	50.0000	53.0000	6.000	0	0	0
18/02/2009	€ / R 2009/03/16	12.30	Put	Currency Future	98.0000	105.0000	7.143	0	0	0
18/02/2009	€ / R 2009/03/16	12.05	Put	Currency Future	64.0000	68.0000	6.250	0	0	0
18/02/2009	€ / R 2009/03/16	11.80	Put	Currency Future	50.0000	53.0000	6.000	0	0	0
18/02/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,032.0000	964.0000	(6.589)	0	0	0
18/02/2009	€ / R 2009/03/16	12.30	Call	Currency Future	816.0000	751.0000	(7.966)	0	0	0
18/02/2009	€ / R 2009/03/16	11.95	Put	Currency Future	58.0000	61.0000	5.172	0	0	0
18/02/2009	€ / R 2009/03/16	11.85	Put	Currency Future	53.0000	56.0000	5.660	0	0	0
18/02/2009	€ / R 2009/03/16	11.55	Call	Currency Future	1,508.0000	1,438.0000	(4.642)	0	0	0
18/02/2009	€ / R 2009/03/16	11.55	Put	Currency Future	40.0000	42.0000	5.000	0	0	0
18/02/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,412.0000	1,342.0000	(4.958)	0	0	0
18/02/2009	€ / R 2009/03/16	11.65	Put	Currency Future	44.0000	46.0000	4.545	0	0	0
18/02/2009	€ / R 2009/03/16	11.75	Call	Currency Future	1,316.0000	1,247.0000	(5.243)	0	0	0
18/02/2009	€ / R 2009/03/16	11.95	Call	Currency Future	1,126.0000	1,057.0000	(6.128)	0	0	0
18/02/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,220.0000	1,151.0000	(5.656)	0	0	0
18/02/2009	€ / R 2009/03/16	11.75	Put	Currency Future	48.0000	51.0000	6.250	0	0	0
18/02/2009	€ / R 2009/03/16	12.40	Call	Currency Future	743.0000	682.0000	(8.210)	0	0	0
18/02/2009	€ / R 2009/03/16	12.30	Call	Currency Future	816.0000	751.0000	(7.966)	0	0	0
18/02/2009	€ / R 2009/03/16	12.30	Put	Currency Future	98.0000	105.0000	7.143	0	0	0
18/02/2009	€ / R 2009/03/16	12.45	Put	Currency Future	141.0000	153.0000	8.511	0	0	0
18/02/2009	€ / R 2009/03/16	12.45	Call	Currency Future	709.0000	649.0000	(8.463)	0	0	0
18/02/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,173.0000	1,104.0000	(5.882)	0	0	0
18/02/2009	€ / R 2009/03/16	12.10	Put	Currency Future	67.0000	72.0000	7.463	0	0	0
18/02/2009	€ / R 2009/03/16	12.10	Call	Currency Future	985.0000	917.0000	(6.904)	0	0	0
18/02/2009	€ / R 2009/03/16	12.10	Put	Currency Future	67.0000	72.0000	7.463	0	0	0
18/02/2009	€ / R 2009/03/16	12.50	Put	Currency Future	158.0000	171.0000	8.228	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	€ / R 2009/03/16	12.50	Call	Currency Future	675.0000	617.0000	(8.593)	0	0	0
18/02/2009	€ / R 2009/03/16	12.85	Put	Currency Future	306.0000	333.0000	8.824	0	0	0
18/02/2009	€ / R 2009/03/16	12.85	Call	Currency Future	474.0000	429.0000	(9.494)	0	0	0
18/02/2009	€ / R 2009/03/16	12.10	Call	Currency Future	985.0000	917.0000	(6.904)	0	0	0
18/02/2009	€ / R 2009/03/16	12.35	Call	Currency Future	779.0000	716.0000	(8.087)	0	0	0
18/02/2009	€ / R 2009/03/16	12.35	Put	Currency Future	111.0000	120.0000	8.108	0	0	0
18/02/2009	€ / R 2009/03/16	12.15	Put	Currency Future	71.0000	75.0000	5.634	0	0	0
18/02/2009	€ / R 2009/03/16	12.15	Call	Currency Future	939.0000	871.0000	(7.242)	0	0	0
18/02/2009	€ / R 2009/03/16	11.90	Put	Currency Future	55.0000	58.0000	5.455	0	0	0
18/02/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,032.0000	964.0000	(6.589)	0	0	0
18/02/2009	€ / R 2009/03/16	12.05	Put	Currency Future	64.0000	68.0000	6.250	0	0	0
18/02/2009	€ / R 2009/06/12			Currency Future	13.2258	13.1524	(0.555)	0.0000	0.0000	2,900
18/02/2009	€ / R 2009/06/12	14.20	Call	Currency Future	485.0000	461.0000	(4.948)	0	0	0
18/02/2009	€ / R 2009/06/12	14.75	Call	Currency Future	340.0000	322.0000	(5.294)	0	0	0
18/02/2009	€ / R 2009/06/12	12.80	Call	Currency Future	994.0000	955.0000	(3.924)	0	0	0
18/02/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,459.0000	1,508.0000	3.358	0	0	0
18/02/2009	€ / R 2009/06/12	14.55	Put	Currency Future	1,712.0000	1,765.0000	3.096	0	0	0
18/02/2009	€ / R 2009/06/12	12.85	Call	Currency Future	972.0000	934.0000	(3.909)	0	0	0
18/02/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,257.0000	1,302.0000	3.580	0	0	0
18/02/2009	€ / R 2009/06/12	13.40	Call	Currency Future	760.0000	726.0000	(4.474)	0	0	0
18/02/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,982.0000	2,038.0000	2.825	0	0	0
18/02/2009	€ / R 2009/06/12	13.90	Call	Currency Future	583.0000	555.0000	(4.803)	0	0	0
18/02/2009	€ / R 2009/06/12	13.40	Put	Currency Future	934.0000	973.0000	4.176	0	0	0
18/02/2009	€ / R 2009/06/12	13.15	Put	Currency Future	776.0000	812.0000	4.639	0	0	0
18/02/2009	€ / R 2009/06/12	14.55	Call	Currency Future	388.0000	368.0000	(5.155)	0	0	0
18/02/2009	€ / R 2009/06/12	14.15	Call	Currency Future	500.0000	475.0000	(5.000)	0	0	0
18/02/2009	€ / R 2009/06/12	12.85	Put	Currency Future	596.0000	631.0000	5.872	0	0	0
18/02/2009	€ / R 2009/06/12	13.40	Call	Currency Future	760.0000	726.0000	(4.474)	0	0	0
18/02/2009	€ / R 2009/06/12	13.15	Call	Currency Future	852.0000	815.0000	(4.343)	0	0	0
18/02/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,638.0000	1,690.0000	3.175	0	0	0
18/02/2009	€ / R 2009/06/12	13.85	Call	Currency Future	600.0000	572.0000	(4.667)	0	0	0
18/02/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,069.0000	1,111.0000	3.929	0	0	0
18/02/2009	€ / R 2009/06/12	14.90	Call	Currency Future	308.0000	291.0000	(5.519)	0	0	0
18/02/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,750.0000	1,803.0000	3.029	0	0	0
18/02/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,424.0000	1,473.0000	3.441	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
18/02/2009	€ / R 2009/06/12	13.60	Call	Currency Future	695.0000	663.0000	(4.604)	0	0	0
18/02/2009	€ / R 2009/06/12	14.40	Call	Currency Future	427.0000	405.0000	(5.152)	0	0	0
18/02/2009	€ / R 2009/06/12	14.25	Call	Currency Future	470.0000	446.0000	(5.106)	0	0	0
18/02/2009	€ / R 2009/06/12	13.95	Call	Currency Future	565.0000	538.0000	(4.779)	0	0	0
18/02/2009	€ / R 2009/06/12	12.90	Call	Currency Future	950.0000	913.0000	(3.895)	0	0	0
18/02/2009	€ / R 2009/06/12	13.55	Call	Currency Future	710.0000	678.0000	(4.507)	0	0	0
18/02/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,494.0000	1,544.0000	3.347	0	0	0
18/02/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,035.0000	1,076.0000	3.961	0	0	0
18/02/2009	€ / R 2009/06/12	14.45	Call	Currency Future	414.0000	393.0000	(5.072)	0	0	0
18/02/2009	€ / R 2009/06/12	14.75	Put	Currency Future	1,865.0000	1,920.0000	2.949	0	0	0
18/02/2009	€ / R 2009/06/12	12.90	Put	Currency Future	625.0000	661.0000	5.760	0	0	0
18/02/2009	€ / R 2009/06/12	14.85	Call	Currency Future	318.0000	301.0000	(5.346)	0	0	0
18/02/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,224.0000	1,269.0000	3.676	0	0	0
18/02/2009	€ / R 2009/06/12	13.20	Call	Currency Future	832.0000	796.0000	(4.327)	0	0	0
18/02/2009	€ / R 2009/06/12	13.30	Put	Currency Future	869.0000	907.0000	4.373	0	0	0
18/02/2009	€ / R 2009/06/12	15.05	Call	Currency Future	278.0000	262.0000	(5.755)	0	0	0
18/02/2009	€ / R 2009/06/12	13.20	Put	Currency Future	806.0000	844.0000	4.715	0	0	0
18/02/2009	€ / R 2009/06/12	13.15	Call	Currency Future	852.0000	815.0000	(4.343)	0	0	0
18/02/2009	€ / R 2009/06/12	13.30	Call	Currency Future	795.0000	760.0000	(4.403)	0	0	0
18/02/2009	€ / R 2009/06/12	14.30	Call	Currency Future	455.0000	432.0000	(5.055)	0	0	0
18/02/2009	€ / R 2009/06/12	14.95	Call	Currency Future	298.0000	281.0000	(5.705)	0	0	0
18/02/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,192.0000	1,237.0000	3.775	0	0	0
18/02/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,289.0000	1,336.0000	3.646	0	0	0
18/02/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,788.0000	1,842.0000	3.020	0	0	0
18/02/2009	€ / R 2009/06/12	13.80	Call	Currency Future	618.0000	589.0000	(4.693)	0	0	0
18/02/2009	€ / R 2009/06/12	14.00	Call	Currency Future	548.0000	522.0000	(4.745)	0	0	0
18/02/2009	€ / R 2009/06/12	13.35	Call	Currency Future	777.0000	743.0000	(4.376)	0	0	0
18/02/2009	€ / R 2009/06/12	13.40	Put	Currency Future	934.0000	973.0000	4.176	0	0	0
18/02/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,530.0000	1,580.0000	3.268	0	0	0
18/02/2009	€ / R 2009/06/12	13.10	Put	Currency Future	746.0000	782.0000	4.826	0	0	0
18/02/2009	€ / R 2009/06/12	13.25	Put	Currency Future	837.0000	875.0000	4.540	0	0	0
18/02/2009	€ / R 2009/06/12	15.20	Call	Currency Future	251.0000	236.0000	(5.976)	0	0	0
18/02/2009	€ / R 2009/06/12	14.85	Put	Currency Future	1,943.0000	1,999.0000	2.882	0	0	0
18/02/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,390.0000	1,438.0000	3.453	0	0	0
18/02/2009	€ / R 2009/06/12	13.25	Call	Currency Future	813.0000	778.0000	(4.305)	0	0	0
18/02/2009	€ / R 2009/06/12	13.35	Put	Currency Future	901.0000	940.0000	4.329	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	€ / R 2009/06/12	13.15	Put	Currency Future	776.0000	812.0000	4.639	0	0	0
18/02/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,257.0000	1,302.0000	3.580	0	0	0
18/02/2009	€ / R 2009/06/12	14.80	Call	Currency Future	329.0000	311.0000	(5.471)	0	0	0
18/02/2009	€ / R 2009/06/12	15.20	Put	Currency Future	2,225.0000	2,284.0000	2.652	0	0	0
18/02/2009	€ / R 2009/06/12	13.90	Call	Currency Future	583.0000	555.0000	(4.803)	0	0	0
18/02/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,903.0000	1,959.0000	2.943	0	0	0
18/02/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,356.0000	1,404.0000	3.540	0	0	0
18/02/2009	€ / R 2009/06/12	14.10	Call	Currency Future	516.0000	490.0000	(5.039)	0	0	0
18/02/2009	€ / R 2009/06/12	14.95	Put	Currency Future	2,022.0000	2,079.0000	2.819	0	0	0
18/02/2009	€ / R 2009/06/12	14.65	Call	Currency Future	364.0000	344.0000	(5.495)	0	0	0
18/02/2009	€ / R 2009/06/12	12.80	Put	Currency Future	569.0000	603.0000	5.975	0	0	0
18/02/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,035.0000	1,076.0000	3.961	0	0	0
18/02/2009	€ / R 2009/06/12	14.50	Call	Currency Future	401.0000	380.0000	(5.237)	0	0	0
18/02/2009	€ / R 2009/06/12	13.10	Call	Currency Future	872.0000	834.0000	(4.358)	0	0	0
18/02/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,675.0000	1,728.0000	3.164	0	0	0
18/02/2009	€ / R 2009/06/12	14.70	Call	Currency Future	352.0000	333.0000	(5.398)	0	0	0
18/02/2009	€ / R 2009/06/12	13.55	Call	Currency Future	710.0000	678.0000	(4.507)	0	0	0
18/02/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,390.0000	1,438.0000	3.453	0	0	0
18/02/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,602.0000	1,653.0000	3.184	0	0	0
18/02/2009	€ / R 2009/06/12	14.70	Put	Currency Future	1,826.0000	1,880.0000	2.957	0	0	0
18/02/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,477.0000	2,538.0000	2.463	0	0	0
18/02/2009	€ / R 2009/06/12	15.05	Put	Currency Future	2,102.0000	2,160.0000	2.759	0	0	0
18/02/2009	€ / R 2009/06/12	14.10	Call	Currency Future	516.0000	490.0000	(5.039)	0	0	0
18/02/2009	€ / R 2009/06/12	15.60	Call	Currency Future	189.0000	177.0000	(6.349)	0	0	0
18/02/2009	€ / R 2009/06/12	14.60	Call	Currency Future	376.0000	356.0000	(5.319)	0	0	0
18/02/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,323.0000	1,369.0000	3.477	0	0	0
18/02/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,308.0000	2,368.0000	2.600	0	0	0
18/02/2009	€ / R 2009/06/12	15.50	Call	Currency Future	203.0000	191.0000	(5.911)	0	0	0
18/02/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,565.0000	1,616.0000	3.259	0	0	0
18/02/2009	€ / R 2009/06/12	14.90	Call	Currency Future	308.0000	291.0000	(5.519)	0	0	0
18/02/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,308.0000	2,368.0000	2.600	0	0	0
18/02/2009	€ / R 2009/06/12	14.35	Call	Currency Future	441.0000	419.0000	(4.989)	0	0	0
18/02/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,192.0000	1,237.0000	3.775	0	0	0
18/02/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,982.0000	2,038.0000	2.825	0	0	0
18/02/2009	€ / R 2009/06/12	15.40	Call	Currency Future	218.0000	205.0000	(5.963)	0	0	0
18/02/2009	€ / R 2009/06/12	13.70	Call	Currency Future	656.0000	625.0000	(4.726)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	€ / R 2009/06/12	15.30	Call	Currency Future	234.0000	220.0000	(5.983)	0	0	0
18/02/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,392.0000	2,453.0000	2.550	0	0	0
18/02/2009	€ / R 2009/06/12	15.30	Call	Currency Future	234.0000	220.0000	(5.983)	0	0	0
18/02/2009	€ / R 2009/06/12	13.70	Call	Currency Future	656.0000	625.0000	(4.726)	0	0	0
18/02/2009	€ / R 2009/06/12	14.30	Call	Currency Future	455.0000	432.0000	(5.055)	0	0	0
18/02/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,530.0000	1,580.0000	3.268	0	0	0
18/02/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,130.0000	1,173.0000	3.805	0	0	0
18/02/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,903.0000	1,959.0000	2.943	0	0	0
18/02/2009	€ / R 2009/06/12	13.80	Call	Currency Future	618.0000	589.0000	(4.693)	0	0	0
18/02/2009	€ / R 2009/06/12	13.30	Call	Currency Future	795.0000	760.0000	(4.403)	0	0	0
18/02/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,602.0000	1,653.0000	3.184	0	0	0
18/02/2009	€ / R 2009/06/12	13.65	Call	Currency Future	675.0000	644.0000	(4.593)	0	0	0
18/02/2009	€ / R 2009/06/12	14.05	Call	Currency Future	532.0000	506.0000	(4.887)	0	0	0
18/02/2009	€ / R 2009/06/12	12.95	Call	Currency Future	930.0000	893.0000	(3.978)	0	0	0
18/02/2009	€ / R 2009/06/12	14.15	Call	Currency Future	500.0000	475.0000	(5.000)	0	0	0
18/02/2009	€ / R 2009/06/12	13.30	Put	Currency Future	869.0000	907.0000	4.373	0	0	0
18/02/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,424.0000	1,473.0000	3.441	0	0	0
18/02/2009	€ / R 2009/06/12	15.60	Put	Currency Future	2,563.0000	2,625.0000	2.419	0	0	0
18/02/2009	€ / R 2009/06/12	15.10	Put	Currency Future	2,143.0000	2,201.0000	2.706	0	0	0
18/02/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,099.0000	1,142.0000	3.913	0	0	0
18/02/2009	€ / R 2009/06/12	15.10	Call	Currency Future	269.0000	253.0000	(5.948)	0	0	0
18/02/2009	€ / R 2009/06/12	13.60	Call	Currency Future	695.0000	663.0000	(4.604)	0	0	0
18/02/2009	€ / R 2009/06/12	14.60	Call	Currency Future	376.0000	356.0000	(5.319)	0	0	0
18/02/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,750.0000	1,803.0000	3.029	0	0	0
18/02/2009	€ / R 2009/06/12	12.95	Put	Currency Future	654.0000	691.0000	5.657	0	0	0
18/02/2009	€ / R 2009/06/12	14.40	Call	Currency Future	427.0000	405.0000	(5.152)	0	0	0
18/02/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,069.0000	1,111.0000	3.929	0	0	0
18/02/2009	€ / R 2009/06/12	14.05	Call	Currency Future	532.0000	506.0000	(4.887)	0	0	0
18/02/2009	€ / R 2009/06/12	14.80	Call	Currency Future	329.0000	311.0000	(5.471)	0	0	0
18/02/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,130.0000	1,173.0000	3.805	0	0	0
18/02/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,356.0000	1,404.0000	3.540	0	0	0
18/02/2009	€ / R 2009/06/12	15.00	Call	Currency Future	288.0000	272.0000	(5.556)	0	0	0
18/02/2009	€ / R 2009/06/12	15.00	Put	Currency Future	2,062.0000	2,119.0000	2.764	0	0	0
18/02/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,437.0000	1,387.0000	(3.479)	0	0	0
18/02/2009	€ / R 2009/06/12	13.10	Put	Currency Future	746.0000	782.0000	4.826	0	0	0
18/02/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,110.0000	1,068.0000	(3.784)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	€ / R 2009/06/12	12.60	Put	Currency Future	485.0000	516.0000	6.392	0	0	0
18/02/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,459.0000	1,508.0000	3.358	0	0	0
18/02/2009	€ / R 2009/06/12	13.10	Call	Currency Future	872.0000	834.0000	(4.358)	0	0	0
18/02/2009	€ / R 2009/06/12	12.70	Call	Currency Future	1,051.0000	1,011.0000	(3.806)	0	0	0
18/02/2009	€ / R 2009/06/12	12.10	Put	Currency Future	311.0000	334.0000	7.395	0	0	0
18/02/2009	€ / R 2009/06/12	12.70	Put	Currency Future	526.0000	558.0000	6.084	0	0	0
18/02/2009	€ / R 2009/06/12	14.20	Call	Currency Future	485.0000	461.0000	(4.948)	0	0	0
18/02/2009	€ / R 2009/06/12	13.05	Put	Currency Future	715.0000	751.0000	5.035	0	0	0
18/02/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,618.0000	1,565.0000	(3.276)	0	0	0
18/02/2009	€ / R 2009/06/12	11.65	Put	Currency Future	196.0000	213.0000	8.673	0	0	0
18/02/2009	€ / R 2009/06/12	11.85	Put	Currency Future	242.0000	262.0000	8.264	0	0	0
18/02/2009	€ / R 2009/06/12	11.65	Call	Currency Future	1,772.0000	1,715.0000	(3.217)	0	0	0
18/02/2009	€ / R 2009/06/12	12.15	Put	Currency Future	326.0000	350.0000	7.362	0	0	0
18/02/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,402.0000	1,352.0000	(3.566)	0	0	0
18/02/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,300.0000	1,253.0000	(3.615)	0	0	0
18/02/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,081.0000	1,039.0000	(3.885)	0	0	0
18/02/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,235.0000	1,189.0000	(3.725)	0	0	0
18/02/2009	€ / R 2009/06/12	12.65	Put	Currency Future	505.0000	537.0000	6.337	0	0	0
18/02/2009	€ / R 2009/06/12	12.30	Put	Currency Future	374.0000	401.0000	7.219	0	0	0
18/02/2009	€ / R 2009/06/12	13.05	Call	Currency Future	891.0000	854.0000	(4.153)	0	0	0
18/02/2009	€ / R 2009/06/12	13.05	Call	Currency Future	891.0000	854.0000	(4.153)	0	0	0
18/02/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,161.0000	1,205.0000	3.790	0	0	0
18/02/2009	€ / R 2009/06/12	13.75	Call	Currency Future	637.0000	607.0000	(4.710)	0	0	0
18/02/2009	€ / R 2009/06/12	12.85	Call	Currency Future	972.0000	934.0000	(3.909)	0	0	0
18/02/2009	€ / R 2009/06/12	12.05	Put	Currency Future	296.0000	319.0000	7.770	0	0	0
18/02/2009	€ / R 2009/06/12	13.05	Put	Currency Future	715.0000	751.0000	5.035	0	0	0
18/02/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,472.0000	1,421.0000	(3.465)	0	0	0
18/02/2009	€ / R 2009/06/12	12.60	Put	Currency Future	485.0000	516.0000	6.392	0	0	0
18/02/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,110.0000	1,068.0000	(3.784)	0	0	0
18/02/2009	€ / R 2009/06/12	12.40	Put	Currency Future	409.0000	437.0000	6.846	0	0	0
18/02/2009	€ / R 2009/06/12	13.00	Call	Currency Future	910.0000	874.0000	(3.956)	0	0	0
18/02/2009	€ / R 2009/06/12	12.80	Put	Currency Future	569.0000	603.0000	5.975	0	0	0
18/02/2009	€ / R 2009/06/12	12.80	Call	Currency Future	994.0000	955.0000	(3.924)	0	0	0
18/02/2009	€ / R 2009/06/12	13.00	Put	Currency Future	684.0000	722.0000	5.556	0	0	0
18/02/2009	€ / R 2009/06/12	13.45	Put	Currency Future	967.0000	1,007.0000	4.137	0	0	0
18/02/2009	€ / R 2009/06/12	12.85	Put	Currency Future	596.0000	631.0000	5.872	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	€ / R 2009/06/12	13.45	Call	Currency Future	743.0000	709.0000	(4.576)	0	0	0
18/02/2009	€ / R 2009/06/12	13.65	Call	Currency Future	675.0000	644.0000	(4.593)	0	0	0
18/02/2009	€ / R 2009/06/12	13.50	Call	Currency Future	726.0000	694.0000	(4.408)	0	0	0
18/02/2009	€ / R 2009/06/12	13.50	Put	Currency Future	1,001.0000	1,041.0000	3.996	0	0	0
18/02/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,099.0000	1,142.0000	3.913	0	0	0
18/02/2009	€ / R 2009/06/12	11.75	Call	Currency Future	1,694.0000	1,639.0000	(3.247)	0	0	0
18/02/2009	€ / R 2009/06/12	12.40	Put	Currency Future	409.0000	437.0000	6.846	0	0	0
18/02/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,618.0000	1,565.0000	(3.276)	0	0	0
18/02/2009	€ / R 2009/06/12	11.85	Put	Currency Future	242.0000	262.0000	8.264	0	0	0
18/02/2009	€ / R 2009/06/12	11.75	Put	Currency Future	218.0000	237.0000	8.716	0	0	0
18/02/2009	€ / R 2009/06/12	11.95	Call	Currency Future	1,544.0000	1,492.0000	(3.368)	0	0	0
18/02/2009	€ / R 2009/06/12	12.55	Put	Currency Future	465.0000	495.0000	6.452	0	0	0
18/02/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,141.0000	1,098.0000	(3.769)	0	0	0
18/02/2009	€ / R 2009/06/12	11.95	Put	Currency Future	268.0000	289.0000	7.836	0	0	0
18/02/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,235.0000	1,189.0000	(3.725)	0	0	0
18/02/2009	€ / R 2009/06/12	12.00	Put	Currency Future	282.0000	304.0000	7.801	0	0	0
18/02/2009	€ / R 2009/06/12	12.05	Put	Currency Future	296.0000	319.0000	7.770	0	0	0
18/02/2009	€ / R 2009/06/12	11.90	Put	Currency Future	255.0000	276.0000	8.235	0	0	0
18/02/2009	€ / R 2009/06/12	12.15	Put	Currency Future	326.0000	350.0000	7.362	0	0	0
18/02/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,402.0000	1,352.0000	(3.566)	0	0	0
18/02/2009	€ / R 2009/06/12	12.10	Put	Currency Future	311.0000	334.0000	7.395	0	0	0
18/02/2009	€ / R 2009/06/12	12.20	Put	Currency Future	342.0000	366.0000	7.018	0	0	0
18/02/2009	€ / R 2009/06/12	12.45	Call	Currency Future	1,203.0000	1,158.0000	(3.741)	0	0	0
18/02/2009	€ / R 2009/06/12	12.45	Put	Currency Future	427.0000	456.0000	6.792	0	0	0
18/02/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,437.0000	1,387.0000	(3.479)	0	0	0
18/02/2009	€ / R 2009/06/12	12.20	Call	Currency Future	1,367.0000	1,319.0000	(3.511)	0	0	0
18/02/2009	€ / R 2009/06/12	12.00	Call	Currency Future	1,508.0000	1,456.0000	(3.448)	0	0	0
18/02/2009	€ / R 2009/06/12	11.70	Call	Currency Future	1,733.0000	1,677.0000	(3.231)	0	0	0
18/02/2009	€ / R 2009/06/12	11.70	Put	Currency Future	207.0000	225.0000	8.696	0	0	0
18/02/2009	€ / R 2009/06/12	11.80	Call	Currency Future	1,656.0000	1,602.0000	(3.261)	0	0	0
18/02/2009	€ / R 2009/06/12	11.90	Call	Currency Future	1,581.0000	1,528.0000	(3.352)	0	0	0
18/02/2009	€ / R 2009/06/12	11.80	Put	Currency Future	230.0000	249.0000	8.261	0	0	0
18/02/2009	€ / R 2009/06/12	12.65	Put	Currency Future	505.0000	537.0000	6.337	0	0	0
18/02/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,081.0000	1,039.0000	(3.885)	0	0	0
18/02/2009	€ / R 2009/06/12	12.50	Call	Currency Future	1,172.0000	1,128.0000	(3.754)	0	0	0
18/02/2009	€ / R 2009/06/12	12.50	Put	Currency Future	446.0000	475.0000	6.502	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	€ / R	2009/06/12	12.55	Call	Currency Future	1,141.0000	1,098.0000	(3.769)	0	0	0
18/02/2009	€ / R	2009/06/12	12.30	Call	Currency Future	1,300.0000	1,253.0000	(3.615)	0	0	0
18/02/2009	€ / R	2009/06/12	12.75	Put	Currency Future	547.0000	580.0000	6.033	0	0	0
18/02/2009	€ / R	2009/06/12	12.75	Call	Currency Future	1,023.0000	983.0000	(3.910)	0	0	0
18/02/2009	€ / R	2009/06/12	12.90	Call	Currency Future	950.0000	913.0000	(3.895)	0	0	0
18/02/2009	€ / R	2009/06/12	12.30	Put	Currency Future	374.0000	401.0000	7.219	0	0	0
18/02/2009	€ / R	2009/06/12	12.90	Put	Currency Future	625.0000	661.0000	5.760	0	0	0
18/02/2009	€ / R	2009/06/12	12.55	Put	Currency Future	465.0000	495.0000	6.452	0	0	0
18/02/2009	€ / R	2009/06/12	12.35	Call	Currency Future	1,267.0000	1,221.0000	(3.631)	0	0	0
18/02/2009	€ / R	2009/06/12	12.35	Put	Currency Future	391.0000	419.0000	7.161	0	0	0
18/02/2009	€ / R	2009/06/12	12.35	Call	Currency Future	1,267.0000	1,221.0000	(3.631)	0	0	0
18/02/2009	€ / R	2009/06/12	12.25	Put	Currency Future	358.0000	383.0000	6.983	0	0	0
18/02/2009	€ / R	2009/06/12	12.35	Put	Currency Future	391.0000	419.0000	7.161	0	0	0
18/02/2009	€ / R	2009/06/12	12.25	Call	Currency Future	1,333.0000	1,286.0000	(3.526)	0	0	0
18/02/2009	€ / R	2009/06/12	12.05	Call	Currency Future	1,472.0000	1,421.0000	(3.465)	0	0	0
18/02/2009	€ / R	2009/09/14			Currency Future	13.4211	13.3437	(0.577)	0.0000	0.0000	72
18/02/2009	€ / R	2009/09/14	14.40	Call	Currency Future	768.0000	727.0000	(5.339)	0	0	0
18/02/2009	€ / R	2009/09/14	13.55	Put	Currency Future	1,200.0000	1,229.0000	2.417	0	0	0
18/02/2009	€ / R	2009/09/14	14.60	Put	Currency Future	1,882.0000	1,921.0000	2.072	0	0	0
18/02/2009	€ / R	2009/09/14	13.30	Call	Currency Future	1,163.0000	1,112.0000	(4.385)	0	0	0
18/02/2009	€ / R	2009/09/14	14.60	Call	Currency Future	704.0000	665.0000	(5.540)	0	0	0
18/02/2009	€ / R	2009/09/14	13.10	Call	Currency Future	1,240.0000	1,191.0000	(3.952)	0	0	0
18/02/2009	€ / R	2009/09/14	14.50	Put	Currency Future	1,814.0000	1,852.0000	2.095	0	0	0
18/02/2009	€ / R	2009/09/14	14.05	Put	Currency Future	1,520.0000	1,553.0000	2.171	0	0	0
18/02/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,042.0000	1,068.0000	2.495	0	0	0
18/02/2009	€ / R	2009/09/14	14.30	Put	Currency Future	1,680.0000	1,716.0000	2.143	0	0	0
18/02/2009	€ / R	2009/09/14	14.05	Call	Currency Future	891.0000	847.0000	(4.938)	0	0	0
18/02/2009	€ / R	2009/09/14	14.50	Call	Currency Future	735.0000	696.0000	(5.306)	0	0	0
18/02/2009	€ / R	2009/09/14	13.55	Call	Currency Future	1,071.0000	1,022.0000	(4.575)	0	0	0
18/02/2009	€ / R	2009/09/14	13.20	Put	Currency Future	981.0000	1,007.0000	2.650	0	0	0
18/02/2009	€ / R	2009/09/14	14.20	Put	Currency Future	1,615.0000	1,650.0000	2.167	0	0	0
18/02/2009	€ / R	2009/09/14	14.40	Put	Currency Future	1,747.0000	1,783.0000	2.061	0	0	0
18/02/2009	€ / R	2009/09/14	13.10	Put	Currency Future	919.0000	947.0000	3.047	0	0	0
18/02/2009	€ / R	2009/09/14	14.30	Put	Currency Future	1,680.0000	1,716.0000	2.143	0	0	0
18/02/2009	€ / R	2009/09/14	14.10	Put	Currency Future	1,552.0000	1,585.0000	2.126	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	€ / R 2009/09/14	14.15	Put	Currency Future	1,583.0000	1,618.0000	2.211	0	0	0
18/02/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,368.0000	1,398.0000	2.193	0	0	0
18/02/2009	€ / R 2009/09/14	14.15	Call	Currency Future	854.0000	811.0000	(5.035)	0	0	0
18/02/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,747.0000	1,783.0000	2.061	0	0	0
18/02/2009	€ / R 2009/09/14	13.80	Call	Currency Future	989.0000	942.0000	(4.752)	0	0	0
18/02/2009	€ / R 2009/09/14	14.40	Call	Currency Future	768.0000	727.0000	(5.339)	0	0	0
18/02/2009	€ / R 2009/09/14	14.10	Call	Currency Future	873.0000	829.0000	(5.040)	0	0	0
18/02/2009	€ / R 2009/09/14	14.25	Call	Currency Future	819.0000	777.0000	(5.128)	0	0	0
18/02/2009	€ / R 2009/09/14	14.30	Call	Currency Future	801.0000	760.0000	(5.119)	0	0	0
18/02/2009	€ / R 2009/09/14	14.30	Call	Currency Future	801.0000	760.0000	(5.119)	0	0	0
18/02/2009	€ / R 2009/09/14	14.25	Put	Currency Future	1,648.0000	1,683.0000	2.124	0	0	0
18/02/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,233.0000	1,262.0000	2.352	0	0	0
18/02/2009	€ / R 2009/09/14	14.20	Call	Currency Future	836.0000	794.0000	(5.024)	0	0	0
18/02/2009	€ / R 2009/09/14	13.60	Call	Currency Future	1,054.0000	1,005.0000	(4.649)	0	0	0
18/02/2009	€ / R 2009/09/14	13.00	Call	Currency Future	1,277.0000	1,228.0000	(3.837)	0	0	0
18/02/2009	€ / R 2009/09/14	13.20	Call	Currency Future	1,202.0000	1,150.0000	(4.326)	0	0	0
18/02/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,104.0000	1,131.0000	2.446	0	0	0
18/02/2009	€ / R 2009/09/14	13.05	Put	Currency Future	887.0000	916.0000	3.269	0	0	0
18/02/2009	€ / R 2009/09/14	13.00	Put	Currency Future	856.0000	884.0000	3.271	0	0	0
18/02/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,104.0000	1,131.0000	2.446	0	0	0
18/02/2009	€ / R 2009/09/14	14.85	Call	Currency Future	630.0000	594.0000	(5.714)	0	0	0
18/02/2009	€ / R 2009/09/14	13.05	Call	Currency Future	1,258.0000	1,209.0000	(3.895)	0	0	0
18/02/2009	€ / R 2009/09/14	13.40	Call	Currency Future	1,125.0000	1,075.0000	(4.444)	0	0	0
18/02/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,042.0000	1,068.0000	2.495	0	0	0
18/02/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,163.0000	1,112.0000	(4.385)	0	0	0
18/02/2009	€ / R 2009/09/14	14.85	Put	Currency Future	2,059.0000	2,100.0000	1.991	0	0	0
18/02/2009	€ / R 2009/09/14	13.40	Call	Currency Future	1,125.0000	1,075.0000	(4.444)	0	0	0
18/02/2009	€ / R 2009/09/14	13.50	Call	Currency Future	1,089.0000	1,039.0000	(4.591)	0	0	0
18/02/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,552.0000	1,585.0000	2.126	0	0	0
18/02/2009	€ / R 2009/09/14	14.00	Put	Currency Future	1,489.0000	1,522.0000	2.216	0	0	0
18/02/2009	€ / R 2009/09/14	13.95	Call	Currency Future	929.0000	884.0000	(4.844)	0	0	0
18/02/2009	€ / R 2009/09/14	14.00	Call	Currency Future	910.0000	865.0000	(4.945)	0	0	0
18/02/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,168.0000	1,196.0000	2.397	0	0	0
18/02/2009	€ / R 2009/09/14	13.85	Call	Currency Future	969.0000	922.0000	(4.850)	0	0	0
18/02/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,368.0000	1,398.0000	2.193	0	0	0
18/02/2009	€ / R 2009/09/14	13.85	Put	Currency Future	1,398.0000	1,429.0000	2.217	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	€ / R	2009/09/14	13.80	Call	Currency Future	989.0000	942.0000	(4.752)	0	0	0
18/02/2009	€ / R	2009/09/14	13.90	Put	Currency Future	1,428.0000	1,459.0000	2.171	0	0	0
18/02/2009	€ / R	2009/09/14	13.90	Call	Currency Future	949.0000	903.0000	(4.847)	0	0	0
18/02/2009	€ / R	2009/09/14	13.95	Put	Currency Future	1,458.0000	1,490.0000	2.195	0	0	0
18/02/2009	€ / R	2009/09/14	13.10	Put	Currency Future	919.0000	947.0000	3.047	0	0	0
18/02/2009	€ / R	2009/09/14	13.10	Call	Currency Future	1,240.0000	1,191.0000	(3.952)	0	0	0
18/02/2009	€ / R	2009/09/14	14.10	Call	Currency Future	873.0000	829.0000	(5.040)	0	0	0
18/02/2009	€ / R	2009/09/14	12.70	Call	Currency Future	1,441.0000	1,389.0000	(3.609)	0	0	0
18/02/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,233.0000	1,262.0000	2.352	0	0	0
18/02/2009	€ / R	2009/09/14	12.70	Put	Currency Future	720.0000	745.0000	3.472	0	0	0
18/02/2009	€ / R	2009/09/14	12.80	Call	Currency Future	1,385.0000	1,334.0000	(3.682)	0	0	0
18/02/2009	€ / R	2009/09/14	12.90	Call	Currency Future	1,330.0000	1,280.0000	(3.759)	0	0	0
18/02/2009	€ / R	2009/09/14	13.60	Call	Currency Future	1,054.0000	1,005.0000	(4.649)	0	0	0
18/02/2009	€ / R	2009/09/14	12.90	Put	Currency Future	809.0000	836.0000	3.337	0	0	0
18/02/2009	€ / R	2009/09/14	12.80	Put	Currency Future	764.0000	790.0000	3.403	0	0	0
18/02/2009	€ / R	2009/09/14	13.45	Put	Currency Future	1,136.0000	1,163.0000	2.377	0	0	0
18/02/2009	€ / R	2009/09/14	13.65	Call	Currency Future	1,037.0000	989.0000	(4.629)	0	0	0
18/02/2009	€ / R	2009/09/14	13.45	Call	Currency Future	1,107.0000	1,057.0000	(4.517)	0	0	0
18/02/2009	€ / R	2009/09/14	13.65	Put	Currency Future	1,266.0000	1,295.0000	2.291	0	0	0
18/02/2009	€ / R	2009/09/14	13.90	Call	Currency Future	949.0000	903.0000	(4.847)	0	0	0
18/02/2009	€ / R	2009/09/14	13.75	Put	Currency Future	1,333.0000	1,364.0000	2.326	0	0	0
18/02/2009	€ / R	2009/09/14	13.75	Call	Currency Future	1,005.0000	957.0000	(4.776)	0	0	0
18/02/2009	€ / R	2009/09/14	13.90	Put	Currency Future	1,428.0000	1,459.0000	2.171	0	0	0
18/02/2009	€ / R	2009/09/14	13.70	Put	Currency Future	1,300.0000	1,329.0000	2.231	0	0	0
18/02/2009	€ / R	2009/09/14	13.70	Call	Currency Future	1,021.0000	973.0000	(4.701)	0	0	0
18/02/2009	AL13	2009/05/07			Index Future	242.6710	242.7290	0.024	0.0000	0.0000	7
18/02/2009	ALBI	2009/05/07			Index Future	291.1620	290.5510	(0.210)	290.4400	290.4400	501
18/02/2009	ALBI	2009/08/06			Index Future	298.7590	298.1250	(0.212)	0.0000	0.0000	0
18/02/2009	ALBI	2009/11/05			Index Future	302.2750	301.6620	(0.203)	0.0000	0.0000	0
18/02/2009	CRD1	2009/05/07			Index Future	125.5200	125.3560	(0.131)	0.0000	0.0000	0

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18/02/2009	CRD1 2009/08/06			Index Future	128.7950	128.6240	(0.133)	0.0000	0.0000	2
18/02/2009	CRD1 2009/11/05			Index Future	131.5210	131.3530	(0.128)	0.0000	0.0000	0
18/02/2009	GOVI 2009/05/07			jGovi	293.1940	292.6015	(0.202)	0.0000	0.0000	186
18/02/2009	GOVI 2009/08/06			jGovi	300.8440	300.2285	(0.205)	0.0000	0.0000	0
18/02/2009	GOVI 2009/11/05			jGovi	307.2125	306.6005	(0.199)	0.0000	0.0000	0
18/02/2009	ILBI 2009/05/07			Index Future	339.2830	339.3000	0.005	0.0000	0.0000	2
18/02/2009	ILBI 2009/08/06			Index Future	347.8060	347.8260	0.006	0.0000	0.0000	0
18/02/2009	ILBI 2009/11/05			Index Future	356.3280	356.3500	0.006	0.0000	0.0000	0
18/02/2009	J153 2010/08/31			jSwap	9.0710	9.0800	0.099	0.0000	0.0000	0
18/02/2009	J157 2015/09/15			jSwap	9.0150	9.0720	0.632	0.0000	0.0000	0
18/02/2009	J186 2026/12/21			jSwap	8.3900	8.4320	0.501	0.0000	0.0000	0
18/02/2009	J201 2014/12/22			jSwap	8.7990	8.8580	0.671	0.0000	0.0000	0
18/02/2009	J203 2017/09/15			jSwap	9.0480	9.1100	0.685	0.0000	0.0000	0
18/02/2009	J204 2018/12/21			jSwap	8.9060	8.9670	0.685	0.0000	0.0000	0
18/02/2009	J207 2020/01/15			jSwap	8.8510	8.9090	0.655	0.0000	0.0000	0
18/02/2009	JBAR 2005/12/21			jBar	9.9830	9.9830	-	0.0000	0.0000	0
18/02/2009	JFRA 2009/05/07			jFra	7.8970	7.9250	0.355	0.0000	0.0000	0
18/02/2009	JFRA 2009/08/06			jFra	7.0510	7.0700	0.269	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
18/02/2009	JFRA	2009/11/05			jFra	7.2120	7.2230	0.153	0.0000	0.0000	0
18/02/2009	JN02	2009/05/07			jNote	7.7400	7.7600	0.258	0.0000	0.0000	0
18/02/2009	JN02	2009/08/06			jNote	7.8240	7.8470	0.294	0.0000	0.0000	0
18/02/2009	JN05	2009/05/07			jNote	8.4450	8.5000	0.651	0.0000	0.0000	0
18/02/2009	JN05	2009/08/06			jNote	8.5150	8.5740	0.693	0.0000	0.0000	0
18/02/2009	JN10	2009/05/07			jNote	8.6820	8.7430	0.703	0.0000	0.0000	0
18/02/2009	JN10	2009/08/06			jNote	8.7040	8.7670	0.724	0.0000	0.0000	0
18/02/2009	JROD	2009/02/27			jRod	11.0900	11.0900	-	0.0000	0.0000	0
18/02/2009	JROD	2009/03/31			jRod	10.6430	10.6400	(0.028)	0.0000	0.0000	0
18/02/2009	JROD	2009/04/30			jRod	10.2140	10.2130	(0.010)	0.0000	0.0000	0
18/02/2009	JROD	2009/05/29			jRod	10.4780	10.4820	0.038	0.0000	0.0000	0
18/02/2009	JROD	2009/06/30			jRod	9.9500	9.9620	0.121	0.0000	0.0000	0
18/02/2009	OTH1	2009/05/07			Index Future	280.4120	279.7250	(0.245)	0.0000	0.0000	0
18/02/2009	OTH1	2009/08/06			Index Future	287.7290	287.0170	(0.247)	0.0000	0.0000	3
18/02/2009	OTH1	2009/11/05			Index Future	293.8200	293.1080	(0.242)	0.0000	0.0000	0
18/02/2009	R153	2009/05/07			Bond Future	6.3050	6.2540	(0.809)	0.0000	0.0000	4,652
18/02/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
18/02/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,754.0000	3,820.0000	1.758	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	R153	2009/08/06			Bond Future	5.8450	5.7720	(1.249)	0.0000	0.0000	0
18/02/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,284.0000	4,361.0000	1.797	0	0	0
18/02/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
18/02/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,038.0000	4,114.0000	1.882	0	0	0
18/02/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	11.0000	10.0000	(9.091)	0	0	0
18/02/2009	R153	2009/11/05			Bond Future	5.3320	5.2300	(1.913)	0.0000	0.0000	0
18/02/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,076.0000	1,143.0000	6.227	0	0	0
18/02/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	127.0000	111.0000	(12.598)	0	0	0
18/02/2009	R157	2009/05/07			Bond Future	8.0600	8.1150	0.682	8.0800	8.0100	10,204
18/02/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	5,943.0000	6,157.0000	3.601	0	0	0
18/02/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	1,213.0000	1,114.0000	(8.162)	0	0	386
18/02/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	1,101.0000	1,161.0000	5.450	0	0	0
18/02/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	398.0000	355.0000	(10.804)	0	0	0
18/02/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	9,713.0000	9,983.0000	2.780	0	0	0
18/02/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	6,316.0000	6,063.0000	(4.006)	0	0	0
18/02/2009	R157	2009/08/06			Bond Future	8.0290	8.0850	0.697	0.0000	0.0000	5,000
18/02/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	2,096.0000	2,169.0000	3.483	0	0	0
18/02/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	8,596.0000	8,362.0000	(2.722)	0	0	0
18/02/2009	R157	2009/11/05			Bond Future	8.0630	8.1220	0.732	0.0000	0.0000	0
18/02/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	7,088.0000	7,256.0000	2.370	0	0	0
18/02/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	4,057.0000	3,913.0000	(3.549)	0	0	0
18/02/2009	R157	2010/02/04			Bond Future	8.1140	8.1760	0.764	0.0000	0.0000	0
18/02/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	5,560.0000	5,401.0000	(2.860)	0	0	0
18/02/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	7,426.0000	7,582.0000	2.101	0	0	0
18/02/2009	R186	2009/05/07			Bond Future	8.5510	8.5530	0.023	8.5500	8.5500	12,847
18/02/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	4,016.0000	3,987.0000	(0.722)	0	0	0
18/02/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	8,463.0000	8,413.0000	(0.591)	0	0	0
18/02/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	3,615.0000	3,572.0000	(1.189)	0	0	2,500
18/02/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	461.0000	447.0000	(3.037)	0	0	97
18/02/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	24,478.0000	24,484.0000	0.025	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
18/02/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	9,439.0000	9,416.0000	(0.244)	0	0	0
18/02/2009	R186	2009/08/06			Bond Future	8.5240	8.5250	0.012	0.0000	0.0000	2,500
18/02/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	11,800.0000	11,767.0000	(0.280)	0	0	0
18/02/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	7,112.0000	7,089.0000	(0.323)	0	0	0
18/02/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	4,395.0000	4,369.0000	(0.592)	0	0	35
18/02/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	15,517.0000	15,500.0000	(0.110)	0	0	0
18/02/2009	R186	2009/11/05			Bond Future	8.5380	8.5380	-	0.0000	0.0000	0
18/02/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	13,924.0000	13,903.0000	(0.151)	0	0	0
18/02/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	9,411.0000	9,389.0000	(0.234)	0	0	5,000
18/02/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	7,092.0000	7,071.0000	(0.296)	0	0	5,000
18/02/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	18,263.0000	18,242.0000	(0.115)	0	0	0
18/02/2009	R186	2010/02/04			Bond Future	8.5640	8.5640	-	0.0000	0.0000	0
18/02/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	11,733.0000	11,714.0000	(0.162)	0	0	0
18/02/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	14,920.0000	14,901.0000	(0.127)	0	0	0
18/02/2009	R196	2009/05/07			Bond Future	9.3450	9.3150	(0.321)	0.0000	0.0000	0
18/02/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	1,213.0000	1,212.0000	(0.082)	0	0	0
18/02/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	719.0000	710.0000	(1.252)	0	0	0
18/02/2009	R201	2009/05/07			Bond Future	7.9780	8.0340	0.702	0.0000	0.0000	2
18/02/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	588.0000	623.0000	5.952	0	0	0
18/02/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	6,179.0000	5,959.0000	(3.560)	0	0	0
18/02/2009	R201	2009/08/06			Bond Future	7.8890	7.9480	0.748	0.0000	0.0000	0
18/02/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	7,216.0000	7,013.0000	(2.813)	0	0	0
18/02/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	1,434.0000	1,490.0000	3.905	0	0	0
18/02/2009	R201	2009/11/05			Bond Future	7.8800	7.9400	0.761	0.0000	0.0000	0
18/02/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	3,569.0000	3,445.0000	(3.474)	0	0	0
18/02/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,194.0000	5,324.0000	2.503	0	0	0
18/02/2009	R201	2010/02/04			Bond Future	7.8950	7.9580	0.798	0.0000	0.0000	0
18/02/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	4,152.0000	4,026.0000	(3.035)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,771.0000	5,900.0000	2.235	0	0	0
18/02/2009	R203	2009/05/07			Bond Future	8.4490	8.5030	0.639	0.0000	0.0000	15
18/02/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	5,131.0000	4,903.0000	(4.444)	0	0	0
18/02/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	1,969.0000	2,057.0000	4.469	0	0	0
18/02/2009	R203	2009/08/06			Bond Future	8.4010	8.4560	0.655	0.0000	0.0000	0
18/02/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	3,010.0000	3,101.0000	3.023	0	0	0
18/02/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	7,747.0000	7,523.0000	(2.891)	0	0	0
18/02/2009	R203	2009/11/05			Bond Future	8.4180	8.4740	0.665	0.0000	0.0000	0
18/02/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,295.0000	9,475.0000	1.937	0	0	0
18/02/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	3,955.0000	3,821.0000	(3.388)	0	0	0
18/02/2009	R203	2010/02/04			Bond Future	8.4550	8.5140	0.698	0.0000	0.0000	0
18/02/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	6,720.0000	6,548.0000	(2.560)	0	0	0
18/02/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	8,131.0000	8,281.0000	1.845	0	0	0
18/02/2009	R204	2009/05/07			Bond Future	8.5080	8.5610	0.623	0.0000	0.0000	305
18/02/2009	R204	2009/05/07	8.75	Put	Option on Bond Future	2,941.0000	3,060.0000	4.046	0	0	750
18/02/2009	R204	2009/05/07	8.75	Call	Option on Bond Future	4,459.0000	4,243.0000	(4.844)	0	0	0
18/02/2009	R204	2009/05/07	7.75	Put	Option on Bond Future	6,682.0000	6,895.0000	3.188	0	0	0
18/02/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	5,351.0000	5,114.0000	(4.429)	0	0	0
18/02/2009	R204	2009/05/07	7.75	Call	Option on Bond Future	1,718.0000	1,596.0000	(7.101)	0	0	750
18/02/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	2,297.0000	2,395.0000	4.266	0	0	0
18/02/2009	R204	2009/08/06			Bond Future	8.4700	8.5240	0.638	0.0000	0.0000	0
18/02/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	8,186.0000	7,949.0000	(2.895)	0	0	0
18/02/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	3,464.0000	3,565.0000	2.916	0	0	0
18/02/2009	R204	2009/11/05			Bond Future	8.4860	8.5420	0.660	0.0000	0.0000	0
18/02/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	4,248.0000	4,103.0000	(3.413)	0	0	0
18/02/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	10,550.0000	10,747.0000	1.867	0	0	0
18/02/2009	R204	2010/02/04			Bond Future	8.5200	8.5770	0.669	0.0000	0.0000	0
18/02/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	6,940.0000	6,759.0000	(2.608)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	8,888.0000	9,049.0000	1.811	0	0	0
18/02/2009	R206	2009/05/07			Bond Future	7.9260	7.9610	0.442	0.0000	0.0000	2,179
18/02/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	649.0000	668.0000	2.928	0	0	0
18/02/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	4,638.0000	4,523.0000	(2.480)	0	0	0
18/02/2009	R206	2009/08/06			Bond Future	7.8220	7.8590	0.473	0.0000	0.0000	0
18/02/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	1,142.0000	1,168.0000	2.277	0	0	0
18/02/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	6,197.0000	6,087.0000	(1.775)	0	0	0
18/02/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	1,737.0000	1,681.0000	(3.224)	0	0	300
18/02/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	4,797.0000	4,876.0000	1.647	0	0	0
18/02/2009	R206	2009/11/05			Bond Future	7.8030	7.8410	0.487	0.0000	0.0000	0
18/02/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,130.0000	4,193.0000	1.525	0	0	0
18/02/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	3,066.0000	2,997.0000	(2.250)	0	0	0
18/02/2009	R206	2010/02/04			Bond Future	7.8120	7.8520	0.512	0.0000	0.0000	0
18/02/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	3,574.0000	3,505.0000	(1.931)	0	0	0
18/02/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,613.0000	4,676.0000	1.366	0	0	0
18/02/2009	R207	2009/05/07			Bond Future	8.5760	8.6190	0.501	0.0000	0.0000	0
18/02/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	2,607.0000	2,688.0000	3.107	0	0	0
18/02/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	5,302.0000	5,105.0000	(3.716)	0	0	0
18/02/2009	R207	2009/08/06			Bond Future	8.5440	8.5880	0.515	0.0000	0.0000	0
18/02/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	3,871.0000	3,954.0000	2.144	0	0	0
18/02/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	8,256.0000	8,057.0000	(2.410)	0	0	0
18/02/2009	R207	2009/11/05			Bond Future	8.5600	8.6040	0.514	0.0000	0.0000	0
18/02/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	11,330.0000	11,488.0000	1.395	0	0	0
18/02/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	4,302.0000	4,183.0000	(2.766)	0	0	0
18/02/2009	R207	2010/02/04			Bond Future	8.5920	8.6370	0.524	0.0000	0.0000	0
18/02/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	9,366.0000	9,493.0000	1.356	0	0	0
18/02/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	7,210.0000	7,059.0000	(2.094)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	R208	2009/05/07			Bond Future	8.6410	8.6590	0.208	0.0000	0.0000	0
18/02/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	4,292.0000	4,201.0000	(2.120)	0	0	0
18/02/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	3,571.0000	3,600.0000	0.812	0	0	0
18/02/2009	R208	2009/08/06			Bond Future	8.6360	8.6550	0.220	0.0000	0.0000	0
18/02/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	8,161.0000	8,065.0000	(1.176)	0	0	0
18/02/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	4,244.0000	4,273.0000	0.683	0	0	0
18/02/2009	R208	2009/11/05			Bond Future	8.6880	8.7080	0.230	0.0000	0.0000	0
18/02/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	4,766.0000	4,700.0000	(1.385)	0	0	0
18/02/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	11,130.0000	11,193.0000	0.566	0	0	0
18/02/2009	R208	2010/02/04			Bond Future	8.7880	8.8120	0.273	0.0000	0.0000	0
18/02/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	7,949.0000	7,858.0000	(1.145)	0	0	0
18/02/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	9,800.0000	9,861.0000	0.622	0	0	0
18/02/2009	R209	2009/05/07			Bond Future	8.3250	8.3670	0.505	0.0000	0.0000	5,493
18/02/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	8,222.0000	7,939.0000	(3.442)	0	0	0
18/02/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	2,675.0000	2,757.0000	3.065	0	0	0
18/02/2009	R209	2009/08/06			Bond Future	8.2990	8.3410	0.506	0.0000	0.0000	0
18/02/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	9,931.0000	9,681.0000	(2.517)	0	0	0
18/02/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	6,137.0000	6,253.0000	1.890	0	0	0
18/02/2009	R209	2009/11/05			Bond Future	8.3050	8.3470	0.506	0.0000	0.0000	0
18/02/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	6,033.0000	5,867.0000	(2.752)	0	0	0
18/02/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	16,201.0000	16,401.0000	1.234	0	0	0
18/02/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	18,130.0000	18,345.0000	1.186	0	0	0
18/02/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	5,245.0000	5,094.0000	(2.879)	0	0	5,000
18/02/2009	R209	2010/02/04			Bond Future	8.3200	8.3630	0.517	0.0000	0.0000	0
18/02/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	6,057.0000	6,141.0000	1.387	0	0	0
18/02/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	8,613.0000	8,422.0000	(2.218)	0	0	2,500
18/02/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	18,708.0000	18,419.0000	(1.545)	0	0	0
18/02/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	16,305.0000	16,487.0000	1.116	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	TRT1	2009/05/07			Index Future	289.4570	288.8700	(0.203)	0.0000	0.0000	0
18/02/2009	TRT1	2009/08/06			Index Future	297.0090	296.4000	(0.205)	0.0000	0.0000	100
18/02/2009	TRT1	2009/11/05			Index Future	303.2970	302.6900	(0.200)	0.0000	0.0000	0
18/02/2009	ZAAD	2009/03/16			Currency Future	6.5721	6.5656	(0.099)	0.0000	0.0000	12,985
18/02/2009	ZAAD	2009/03/16	7.60	Put	Currency Future	1,040.0000	1,045.0000	0.481	0	0	0
18/02/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	176.0000	177.0000	0.568	0	0	0
18/02/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	239.0000	240.0000	0.418	0	0	0
18/02/2009	ZAAD	2009/03/16	7.55	Put	Currency Future	992.0000	997.0000	0.504	0	0	0
18/02/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	198.0000	192.0000	(3.030)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	161.0000	155.0000	(3.727)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	176.0000	177.0000	0.568	0	0	0
18/02/2009	ZAAD	2009/03/16	7.60	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	198.0000	192.0000	(3.030)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.00	Put	Currency Future	508.0000	511.0000	0.591	0	0	0
18/02/2009	ZAAD	2009/03/16	6.50	Put	Currency Future	148.0000	148.0000	-	0	0	0
18/02/2009	ZAAD	2009/03/16	7.45	Put	Currency Future	898.0000	903.0000	0.557	0	0	0
18/02/2009	ZAAD	2009/03/16	7.00	Call	Currency Future	80.0000	76.0000	(5.000)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	124.0000	123.0000	(0.806)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	588.0000	591.0000	0.510	0	0	0
18/02/2009	ZAAD	2009/03/16	7.55	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.75	Call	Currency Future	131.0000	126.0000	(3.817)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.25	Call	Currency Future	374.0000	366.0000	(2.139)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.75	Put	Currency Future	1,185.0000	1,190.0000	0.422	0	0	0
18/02/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	60.0000	57.0000	(5.000)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.45	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	70.0000	66.0000	(5.714)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	246.0000	239.0000	(2.846)	0	0	0
18/02/2009	ZAAD	2009/03/16	8.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.70	Put	Currency Future	1,136.0000	1,142.0000	0.528	0	0	0
18/02/2009	ZAAD	2009/03/16	6.50	Call	Currency Future	220.0000	214.0000	(2.727)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
18/02/2009	ZAAD	2009/03/16	6.75	Put	Currency Future	309.0000	310.0000	0.324	0	0	0
18/02/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	548.0000	550.0000	0.365	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
18/02/2009	ZAAD	2009/03/16	6.35	Put	Currency Future	82.0000	81.0000	(1.220)	0	0	0
18/02/2009	ZAAD	2009/03/16	8.00	Put	Currency Future	1,430.0000	1,437.0000	0.490	0	0	0
18/02/2009	ZAAD	2009/03/16	6.00	Call	Currency Future	586.0000	579.0000	(1.195)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,332.0000	1,338.0000	0.450	0	0	0
18/02/2009	ZAAD	2009/03/16	8.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
18/02/2009	ZAAD	2009/03/16	5.90	Put	Currency Future	7.0000	7.0000	-	0	0	0
18/02/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	206.0000	207.0000	0.485	0	0	0
18/02/2009	ZAAD	2009/03/16	6.25	Put	Currency Future	52.0000	51.0000	(1.923)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	118.0000	114.0000	(3.390)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.85	Put	Currency Future	1,283.0000	1,288.0000	0.390	0	0	0
18/02/2009	ZAAD	2009/03/16	5.90	Call	Currency Future	680.0000	673.0000	(1.029)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	273.0000	274.0000	0.366	0	0	0
18/02/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	179.0000	173.0000	(3.352)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.35	Call	Currency Future	304.0000	297.0000	(2.303)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	852.0000	856.0000	0.469	0	0	0
18/02/2009	ZAAD	2009/03/16	7.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.00	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	97.0000	93.0000	(4.124)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	206.0000	207.0000	0.485	0	0	0
18/02/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	761.0000	765.0000	0.526	0	0	0
18/02/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	346.0000	348.0000	0.578	0	0	0
18/02/2009	ZAAD	2009/03/16	7.75	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.95	Put	Currency Future	1,381.0000	1,387.0000	0.434	0	0	0
18/02/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	412.0000	404.0000	(1.942)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.30	Call	Currency Future	338.0000	330.0000	(2.367)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	145.0000	140.0000	(3.448)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,332.0000	1,338.0000	0.450	0	0	0
18/02/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	101.0000	101.0000	-	0	0	0
18/02/2009	ZAAD	2009/03/16	7.35	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
18/02/2009	ZAAD	2009/03/16	8.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
18/02/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	273.0000	266.0000	(2.564)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.30	Put	Currency Future	66.0000	65.0000	(1.515)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.35	Put	Currency Future	806.0000	810.0000	0.496	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	ZAAD	2009/03/16	8.20	Put	Currency Future	1,629.0000	1,635.0000	0.368	0	0	0
18/02/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	70.0000	66.0000	(5.714)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.85	Put	Currency Future	385.0000	387.0000	0.519	0	0	0
18/02/2009	ZAAD	2009/03/16	8.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
18/02/2009	ZAAD	2009/03/16	7.25	Put	Currency Future	716.0000	720.0000	0.559	0	0	0
18/02/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	246.0000	239.0000	(2.846)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.25	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.85	Call	Currency Future	107.0000	103.0000	(3.738)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	101.0000	101.0000	-	0	0	0
18/02/2009	ZAAD	2009/03/16	7.70	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	239.0000	240.0000	0.418	0	0	0
18/02/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	273.0000	266.0000	(2.564)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	161.0000	155.0000	(3.727)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	273.0000	274.0000	0.366	0	0	0
18/02/2009	ZAAD	2009/03/16	6.10	Call	Currency Future	496.0000	489.0000	(1.411)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	124.0000	123.0000	(0.806)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	412.0000	404.0000	(1.942)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	548.0000	550.0000	0.365	0	0	0
18/02/2009	ZAAD	2009/03/16	6.10	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	145.0000	140.0000	(3.448)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	673.0000	677.0000	0.594	0	0	0
18/02/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	45.0000	42.0000	(6.667)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	45.0000	42.0000	(6.667)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	179.0000	173.0000	(3.352)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	630.0000	634.0000	0.635	0	0	0
18/02/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	852.0000	856.0000	0.469	0	0	0
18/02/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	88.0000	84.0000	(4.545)	0	0	0
18/02/2009	ZAAD	2009/03/16	8.05	Put	Currency Future	1,480.0000	1,486.0000	0.405	0	0	0
18/02/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	673.0000	677.0000	0.594	0	0	0
18/02/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	346.0000	348.0000	0.578	0	0	0
18/02/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	453.0000	446.0000	(1.545)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	466.0000	469.0000	0.644	0	0	0
18/02/2009	ZAAD	2009/03/16	8.10	Put	Currency Future	1,530.0000	1,536.0000	0.392	0	0	0
18/02/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	88.0000	84.0000	(4.545)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	453.0000	446.0000	(1.545)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	466.0000	469.0000	0.644	0	0	0
18/02/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
18/02/2009	ZAAD	2009/03/16	5.95	Call	Currency Future	632.0000	625.0000	(1.108)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.05	Put	Currency Future	18.0000	18.0000	-	0	0	0
18/02/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	118.0000	114.0000	(3.390)	0	0	0
18/02/2009	ZAAD	2009/03/16	6.05	Call	Currency Future	541.0000	533.0000	(1.479)	0	0	0
18/02/2009	ZAAD	2009/03/16	5.95	Put	Currency Future	10.0000	10.0000	-	0	0	0
18/02/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	425.0000	428.0000	0.706	0	0	0
18/02/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	97.0000	93.0000	(4.124)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.65	Put	Currency Future	1,088.0000	1,093.0000	0.460	0	0	0
18/02/2009	ZAAD	2009/03/16	7.65	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	588.0000	591.0000	0.510	0	0	0
18/02/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	60.0000	57.0000	(5.000)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.80	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	761.0000	765.0000	0.526	0	0	0
18/02/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.80	Put	Currency Future	1,234.0000	1,239.0000	0.405	0	0	0
18/02/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	630.0000	634.0000	0.635	0	0	0
18/02/2009	ZAAD	2009/03/16	7.50	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
18/02/2009	ZAAD	2009/03/16	7.50	Put	Currency Future	945.0000	950.0000	0.529	0	0	0
18/02/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	425.0000	428.0000	0.706	0	0	0
18/02/2009	ZAAD	2009/06/12			Currency Future	6.6471	6.6414	(0.086)	0.0000	0.0000	1,370
18/02/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	265.0000	268.0000	1.132	0	0	0
18/02/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	230.0000	229.0000	(0.435)	0	0	0
18/02/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	462.0000	460.0000	(0.433)	0	0	0
18/02/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	664.0000	669.0000	0.753	0	0	0
18/02/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	329.0000	327.0000	(0.608)	0	0	0
18/02/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	733.0000	738.0000	0.682	0	0	0
18/02/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,120.0000	1,125.0000	0.446	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	482.0000	486.0000	0.830	0	0	0
18/02/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	383.0000	387.0000	1.044	0	0	0
18/02/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	698.0000	703.0000	0.716	0	0	0
18/02/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	381.0000	379.0000	(0.525)	0	0	0
18/02/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	589.0000	593.0000	0.679	0	0	0
18/02/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	362.0000	360.0000	(0.552)	0	0	0
18/02/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	352.0000	356.0000	1.136	0	0	0
18/02/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	383.0000	387.0000	1.044	0	0	0
18/02/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,037.0000	1,043.0000	0.579	0	0	0
18/02/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	245.0000	244.0000	(0.408)	0	0	0
18/02/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	462.0000	460.0000	(0.433)	0	0	0
18/02/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	381.0000	379.0000	(0.525)	0	0	0
18/02/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	552.0000	557.0000	0.906	0	0	0
18/02/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	134.0000	134.0000	-	0	0	0
18/02/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	842.0000	847.0000	0.594	0	0	0
18/02/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	286.0000	285.0000	(0.350)	0	0	0
18/02/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	419.0000	418.0000	(0.239)	0	0	0
18/02/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	415.0000	419.0000	0.964	0	0	0
18/02/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	261.0000	260.0000	(0.383)	0	0	0
18/02/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	322.0000	326.0000	1.242	0	0	0
18/02/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	345.0000	343.0000	(0.580)	0	0	0
18/02/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	299.0000	298.0000	(0.334)	0	0	0
18/02/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	134.0000	134.0000	-	0	0	0
18/02/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	322.0000	326.0000	1.242	0	0	0
18/02/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	172.0000	174.0000	1.163	0	0	0
18/02/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	399.0000	398.0000	(0.251)	0	0	0
18/02/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	448.0000	452.0000	0.893	0	0	0
18/02/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,037.0000	1,043.0000	0.579	0	0	0
18/02/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	569.0000	565.0000	(0.703)	0	0	0
18/02/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	117.0000	116.0000	(0.855)	0	0	0
18/02/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	637.0000	633.0000	(0.628)	0	0	0
18/02/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	265.0000	268.0000	1.132	0	0	0
18/02/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	747.0000	743.0000	(0.535)	0	0	0
18/02/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	192.0000	195.0000	1.563	0	0	0
18/02/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	419.0000	418.0000	(0.239)	0	0	0
18/02/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	517.0000	521.0000	0.774	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	100.0000	101.0000	1.000	0	0	0
18/02/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	486.0000	483.0000	(0.617)	0	0	0
18/02/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	155.0000	154.0000	(0.645)	0	0	0
18/02/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	672.0000	669.0000	(0.446)	0	0	0
18/02/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	769.0000	774.0000	0.650	0	0	0
18/02/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	192.0000	195.0000	1.563	0	0	0
18/02/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	239.0000	242.0000	1.255	0	0	0
18/02/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	589.0000	593.0000	0.679	0	0	0
18/02/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	539.0000	536.0000	(0.557)	0	0	0
18/02/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	286.0000	285.0000	(0.350)	0	0	0
18/02/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	155.0000	157.0000	1.290	0	0	0
18/02/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	239.0000	242.0000	1.255	0	0	0
18/02/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	177.0000	176.0000	(0.565)	0	0	0
18/02/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	602.0000	598.0000	(0.664)	0	0	0
18/02/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	440.0000	438.0000	(0.455)	0	0	0
18/02/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	486.0000	483.0000	(0.617)	0	0	0
18/02/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	51.0000	51.0000	-	0	0	0
18/02/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	125.0000	127.0000	1.600	0	0	0
18/02/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,512.0000	1,518.0000	0.397	0	0	0
18/02/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	155.0000	157.0000	1.290	0	0	0
18/02/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	997.0000	1,002.0000	0.502	0	0	0
18/02/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	59.0000	59.0000	-	0	0	0
18/02/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	602.0000	598.0000	(0.664)	0	0	0
18/02/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	189.0000	189.0000	-	0	0	0
18/02/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	144.0000	144.0000	-	0	0	0
18/02/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	109.0000	108.0000	(0.917)	0	0	0
18/02/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	957.0000	963.0000	0.627	0	0	0
18/02/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	539.0000	536.0000	(0.557)	0	0	0
18/02/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	109.0000	108.0000	(0.917)	0	0	0
18/02/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	189.0000	189.0000	-	0	0	0
18/02/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,604.0000	1,609.0000	0.312	0	0	0
18/02/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	293.0000	297.0000	1.365	0	0	0
18/02/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,161.0000	1,167.0000	0.517	0	0	0
18/02/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	216.0000	215.0000	(0.463)	0	0	0
18/02/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,696.0000	1,702.0000	0.354	0	0	0
18/02/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	842.0000	847.0000	0.594	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	482.0000	486.0000	0.830	0	0	0
18/02/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	43.0000	43.0000	-	0	0	0
18/02/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	918.0000	923.0000	0.545	0	0	0
18/02/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,604.0000	1,609.0000	0.312	0	0	0
18/02/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	140.0000	142.0000	1.429	0	0	0
18/02/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	165.0000	165.0000	-	0	0	0
18/02/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	637.0000	633.0000	(0.628)	0	0	0
18/02/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	314.0000	312.0000	(0.637)	0	0	0
18/02/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	512.0000	509.0000	(0.586)	0	0	0
18/02/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	214.0000	217.0000	1.402	0	0	0
18/02/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	329.0000	327.0000	(0.608)	0	0	0
18/02/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	140.0000	142.0000	1.429	0	0	0
18/02/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	880.0000	885.0000	0.568	0	0	0
18/02/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	51.0000	51.0000	-	0	0	0
18/02/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	112.0000	114.0000	1.786	0	0	0
18/02/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	299.0000	298.0000	(0.334)	0	0	0
18/02/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,161.0000	1,167.0000	0.517	0	0	0
18/02/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,247.0000	1,252.0000	0.401	0	0	0
18/02/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	709.0000	705.0000	(0.564)	0	0	0
18/02/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	94.0000	94.0000	-	0	0	0
18/02/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	69.0000	69.0000	-	0	0	0
18/02/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,422.0000	1,428.0000	0.422	0	0	0
18/02/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	552.0000	557.0000	0.906	0	0	0
18/02/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	81.0000	81.0000	-	0	0	0
18/02/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,334.0000	1,339.0000	0.375	0	0	0
18/02/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	415.0000	419.0000	0.964	0	0	0
18/02/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	314.0000	312.0000	(0.637)	0	0	0
18/02/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	517.0000	521.0000	0.774	0	0	0
18/02/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	261.0000	260.0000	(0.383)	0	0	0
18/02/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	664.0000	669.0000	0.753	0	0	0
18/02/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	362.0000	360.0000	(0.552)	0	0	0
18/02/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	273.0000	272.0000	(0.366)	0	0	0
18/02/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	626.0000	631.0000	0.799	0	0	0
18/02/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	733.0000	738.0000	0.682	0	0	0
18/02/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,247.0000	1,252.0000	0.401	0	0	0
18/02/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	202.0000	201.0000	(0.495)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	94.0000	94.0000	-	0	0	0
18/02/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	216.0000	215.0000	(0.463)	0	0	0
18/02/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	805.0000	810.0000	0.621	0	0	0
18/02/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	769.0000	774.0000	0.650	0	0	0
18/02/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	165.0000	165.0000	-	0	0	0
18/02/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,078.0000	1,083.0000	0.464	0	0	0
18/02/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	125.0000	125.0000	-	0	0	0
18/02/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	918.0000	923.0000	0.545	0	0	0
18/02/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,334.0000	1,339.0000	0.375	0	0	0
18/02/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	81.0000	81.0000	-	0	0	0
18/02/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	230.0000	229.0000	(0.435)	0	0	0
18/02/2009	ZAAD	2009/09/14			Currency Future	6.7174	6.7102	(0.107)	0.0000	0.0000	140
18/02/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	385.0000	389.0000	1.039	0	0	0
18/02/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	882.0000	888.0000	0.680	0	0	0
18/02/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,023.0000	1,029.0000	0.587	0	0	0
18/02/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	334.0000	332.0000	(0.599)	0	0	0
18/02/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	645.0000	642.0000	(0.465)	0	0	0
18/02/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	414.0000	411.0000	(0.725)	0	0	0
18/02/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	602.0000	599.0000	(0.498)	0	0	0
18/02/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	350.0000	348.0000	(0.571)	0	0	0
18/02/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	291.0000	289.0000	(0.687)	0	0	0
18/02/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	356.0000	360.0000	1.124	0	0	0
18/02/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	277.0000	280.0000	1.083	0	0	0
18/02/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	414.0000	411.0000	(0.725)	0	0	0
18/02/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	564.0000	561.0000	(0.532)	0	0	0
18/02/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	583.0000	580.0000	(0.515)	0	0	0
18/02/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	319.0000	317.0000	(0.627)	0	0	0
18/02/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	917.0000	922.0000	0.545	0	0	0
18/02/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	572.0000	577.0000	0.874	0	0	0
18/02/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	328.0000	332.0000	1.220	0	0	0
18/02/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	525.0000	522.0000	(0.571)	0	0	0
18/02/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	746.0000	751.0000	0.670	0	0	0
18/02/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	366.0000	364.0000	(0.546)	0	0	0
18/02/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	356.0000	360.0000	1.124	0	0	0
18/02/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	264.0000	263.0000	(0.379)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	572.0000	577.0000	0.874	0	0	0
18/02/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	540.0000	544.0000	0.741	0	0	0
18/02/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	694.0000	690.0000	(0.576)	0	0	0
18/02/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	508.0000	512.0000	0.787	0	0	0
18/02/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	675.0000	679.0000	0.593	0	0	0
18/02/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	447.0000	451.0000	0.895	0	0	0
18/02/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	815.0000	821.0000	0.736	0	0	0
18/02/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	952.0000	957.0000	0.525	0	0	0
18/02/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	669.0000	666.0000	(0.448)	0	0	0
18/02/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	525.0000	522.0000	(0.571)	0	0	0
18/02/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	427.0000	425.0000	(0.468)	0	0	0
18/02/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	623.0000	620.0000	(0.482)	0	0	0
18/02/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,097.0000	1,103.0000	0.547	0	0	0
18/02/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	302.0000	306.0000	1.325	0	0	0
18/02/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	490.0000	487.0000	(0.612)	0	0	0
18/02/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	477.0000	481.0000	0.839	0	0	0
18/02/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	457.0000	455.0000	(0.438)	0	0	0
18/02/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	987.0000	993.0000	0.608	0	0	0
18/02/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	442.0000	440.0000	(0.452)	0	0	0
18/02/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	415.0000	420.0000	1.205	0	0	0
18/02/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	640.0000	644.0000	0.625	0	0	0
18/02/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	305.0000	303.0000	(0.656)	0	0	0
18/02/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	507.0000	504.0000	(0.592)	0	0	0
18/02/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	544.0000	541.0000	(0.551)	0	0	0
18/02/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,060.0000	1,066.0000	0.566	0	0	0
18/02/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	490.0000	487.0000	(0.612)	0	0	0
18/02/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	544.0000	541.0000	(0.551)	0	0	0
18/02/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	508.0000	512.0000	0.787	0	0	0
18/02/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	383.0000	381.0000	(0.522)	0	0	0
18/02/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	277.0000	276.0000	(0.361)	0	0	0
18/02/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	477.0000	481.0000	0.839	0	0	0
18/02/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	849.0000	854.0000	0.589	0	0	0
18/02/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	987.0000	993.0000	0.608	0	0	0
18/02/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	334.0000	332.0000	(0.599)	0	0	0
18/02/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	366.0000	364.0000	(0.546)	0	0	0
18/02/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	623.0000	620.0000	(0.482)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/02/2009	ZAAD 2009/09/14	7.00	Put	Currency Future	710.0000	715.0000	0.704	0	0	0
18/02/2009	ZAAD 2009/09/14	7.30	Put	Currency Future	917.0000	922.0000	0.545	0	0	0
18/02/2009	ZAAD 2009/09/14	7.20	Put	Currency Future	849.0000	854.0000	0.589	0	0	0
18/02/2009	ZAAD 2009/09/14	6.85	Call	Currency Future	473.0000	470.0000	(0.634)	0	0	0
18/02/2009	ZAAD 2009/09/14	7.05	Put	Currency Future	746.0000	751.0000	0.670	0	0	0
18/02/2009	ZAAD 2009/09/14	6.95	Call	Currency Future	442.0000	440.0000	(0.452)	0	0	0
18/02/2009	ZAAD 2009/09/14	7.40	Call	Currency Future	305.0000	303.0000	(0.656)	0	0	0
18/02/2009	ZAAD 2009/09/14	6.95	Put	Currency Future	675.0000	679.0000	0.593	0	0	0
18/02/2009	ZAAD 2009/09/14	6.90	Put	Currency Future	640.0000	644.0000	0.625	0	0	0
18/02/2009	ZAAD 2009/09/14	7.15	Call	Currency Future	383.0000	381.0000	(0.522)	0	0	0
18/02/2009	ZAAD 2009/09/14	6.90	Call	Currency Future	457.0000	455.0000	(0.438)	0	0	0
18/02/2009	ZAAD 2009/09/14	6.85	Put	Currency Future	606.0000	610.0000	0.660	0	0	0
18/02/2009	ZAAD 2009/09/14	7.15	Put	Currency Future	815.0000	821.0000	0.736	0	0	0
18/02/2009	ZAAD 2009/09/14	7.10	Put	Currency Future	783.0000	788.0000	0.639	0	0	0
18/02/2009	ZAAD 2009/09/14	7.10	Put	Currency Future	783.0000	788.0000	0.639	0	0	0
18/02/2009	ZAAD 2009/09/14	7.10	Call	Currency Future	400.0000	398.0000	(0.500)	0	0	0
18/02/2009	ZAAD 2009/09/14	7.10	Call	Currency Future	400.0000	398.0000	(0.500)	0	0	0

**Grand Total:**

**428,773**