



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 19/02/2009

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
19/02/2009	\$ / R 2009/03/16			Currency Future	10.3089	10.0562	(2.451)	10.2300	10.0100	178,007
19/02/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	466.0000	303.0000	(34.979)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,661.0000	1,413.0000	(14.931)	0	0	0
19/02/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	399.0000	534.0000	33.835	0	0	0
19/02/2009	\$ / R 2009/03/16	10.50	Call	Currency Future	274.0000	166.0000	(39.416)	0	0	10,000
19/02/2009	\$ / R 2009/03/16	11.00	Put	Currency Future	844.0000	1,031.0000	22.156	0	0	0
19/02/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	21.0000	44.0000	109.524	0	0	0
19/02/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	6.0000	14.0000	133.333	0	0	0
19/02/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	3.0000	8.0000	166.667	0	0	0
19/02/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	308.0000	190.0000	(38.312)	0	0	0
19/02/2009	\$ / R 2009/03/16	10.50	Put	Currency Future	465.0000	610.0000	31.183	0	0	0
19/02/2009	\$ / R 2009/03/16	11.00	Call	Currency Future	153.0000	87.0000	(43.137)	0	0	2,500
19/02/2009	\$ / R 2009/03/16	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/02/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	1,130.0000	900.0000	(20.354)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,959.0000	1,708.0000	(12.813)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,612.0000	1,364.0000	(15.385)	0	0	0
19/02/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	338.0000	461.0000	36.391	0	0	0
19/02/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	172.0000	98.0000	(43.023)	0	0	3,500
19/02/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,371.0000	1,580.0000	15.244	0	0	0
19/02/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
19/02/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	347.0000	217.0000	(37.464)	0	0	0
19/02/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	368.0000	497.0000	35.054	0	0	0
19/02/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	763.0000	942.0000	23.460	0	0	0
19/02/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,465.0000	1,220.0000	(16.724)	0	0	0
19/02/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	338.0000	461.0000	36.391	0	0	0
19/02/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	723.0000	899.0000	24.343	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	\$ / R 2009/03/16	7.90	Call	Currency Future	2,409.0000	2,156.0000	(10.502)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	1.0000	4.0000	300.000	0	0	0
19/02/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	2.0000	6.0000	200.000	0	0	0
19/02/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	327.0000	204.0000	(37.615)	0	0	5,000
19/02/2009	\$ / R 2009/03/16	10.00	Put	Currency Future	185.0000	268.0000	44.865	0	0	0
19/02/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	500.0000	649.0000	29.800	0	0	0
19/02/2009	\$ / R 2009/03/16	11.40	Put	Currency Future	1,189.0000	1,396.0000	17.410	0	0	0
19/02/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,661.0000	1,413.0000	(14.931)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
19/02/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	347.0000	217.0000	(37.464)	0	0	1,500
19/02/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	70.0000	110.0000	57.143	0	0	0
19/02/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	207.0000	296.0000	42.995	0	0	0
19/02/2009	\$ / R 2009/03/16	8.40	Call	Currency Future	1,910.0000	1,658.0000	(13.194)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,959.0000	1,708.0000	(12.813)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	2,109.0000	1,857.0000	(11.949)	0	0	0
19/02/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	399.0000	534.0000	33.835	0	0	0
19/02/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	2,159.0000	1,907.0000	(11.672)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/02/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	2.0000	6.0000	200.000	0	0	0
19/02/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	526.0000	346.0000	(34.221)	0	0	0
19/02/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	558.0000	371.0000	(33.513)	0	0	0
19/02/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	308.0000	190.0000	(38.312)	0	0	0
19/02/2009	\$ / R 2009/03/16	11.40	Call	Currency Future	98.0000	52.0000	(46.939)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,860.0000	1,609.0000	(13.495)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
19/02/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,224.0000	989.0000	(19.199)	0	0	0
19/02/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	259.0000	155.0000	(40.154)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.25	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
19/02/2009	\$ / R 2009/03/16	8.00	Call	Currency Future	2,309.0000	2,056.0000	(10.957)	0	0	0
19/02/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	15.0000	33.0000	120.000	0	0	0
19/02/2009	\$ / R 2009/03/16	9.50	Call	Currency Future	861.0000	645.0000	(25.087)	0	0	0
19/02/2009	\$ / R 2009/03/16	11.45	Call	Currency Future	93.0000	48.0000	(48.387)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.40	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
19/02/2009	\$ / R 2009/03/16	8.25	Call	Currency Future	2,059.0000	1,807.0000	(12.239)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/02/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	244.0000	145.0000	(40.574)	0	0	2,500

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	\$ / R 2009/03/16	9.50	Put	Currency Future	52.0000	89.0000	71.154	0	0	0
19/02/2009	\$ / R 2009/03/16	10.75	Put	Currency Future	646.0000	813.0000	25.851	0	0	0
19/02/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
19/02/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	2,209.0000	1,957.0000	(11.408)	0	0	0
19/02/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	535.0000	689.0000	28.785	0	0	0
19/02/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	133.0000	191.0000	43.609	0	0	0
19/02/2009	\$ / R 2009/03/16	10.70	Call	Currency Future	217.0000	127.0000	(41.475)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,465.0000	1,220.0000	(16.724)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
19/02/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	167.0000	240.0000	43.713	0	0	0
19/02/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	368.0000	497.0000	35.054	0	0	0
19/02/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	149.0000	215.0000	44.295	0	0	0
19/02/2009	\$ / R 2009/03/16	10.00	Call	Currency Future	494.0000	324.0000	(34.413)	0	0	0
19/02/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	39.0000	72.0000	84.615	0	0	0
19/02/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	6.0000	14.0000	133.333	0	0	0
19/02/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,760.0000	1,510.0000	(14.205)	0	0	0
19/02/2009	\$ / R 2009/03/16	9.75	Call	Currency Future	664.0000	456.0000	(31.325)	0	0	0
19/02/2009	\$ / R 2009/03/16	12.30	Put	Currency Future	2,016.0000	2,252.0000	11.706	0	0	0
19/02/2009	\$ / R 2009/03/16	10.75	Call	Currency Future	205.0000	119.0000	(41.951)	0	0	0
19/02/2009	\$ / R 2009/03/16	11.45	Put	Currency Future	1,234.0000	1,442.0000	16.856	0	0	0
19/02/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	2,209.0000	1,957.0000	(11.408)	0	0	0
19/02/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	1,130.0000	900.0000	(20.354)	0	0	0
19/02/2009	\$ / R 2009/03/16	9.75	Put	Currency Future	105.0000	149.0000	41.905	0	0	2,550
19/02/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	80.0000	36.0000	(55.000)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	2.0000	5.0000	150.000	0	0	0
19/02/2009	\$ / R 2009/03/16	12.30	Call	Currency Future	25.0000	9.0000	(64.000)	0	0	0
19/02/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	928.0000	1,121.0000	20.797	0	0	0
19/02/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	182.0000	105.0000	(42.308)	0	0	0
19/02/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	466.0000	303.0000	(34.979)	0	0	0
19/02/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	137.0000	77.0000	(43.796)	0	0	2,500
19/02/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,711.0000	1,461.0000	(14.611)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,259.0000	2,007.0000	(11.155)	0	0	0
19/02/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	207.0000	296.0000	42.995	0	0	0
19/02/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	5.0000	12.0000	140.000	0	0	0
19/02/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/02/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	21.0000	44.0000	109.524	0	0	0
19/02/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	592.0000	397.0000	(32.939)	0	0	0
19/02/2009	\$ / R 2009/03/16	10.70	Put	Currency Future	608.0000	771.0000	26.809	0	0	0
19/02/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,513.0000	1,268.0000	(16.193)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	2,159.0000	1,907.0000	(11.672)	0	0	0
19/02/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,224.0000	989.0000	(19.199)	0	0	0
19/02/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	439.0000	283.0000	(35.535)	0	0	0
19/02/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	592.0000	397.0000	(32.939)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	7.0000	17.0000	142.857	0	0	0
19/02/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	15.0000	33.0000	120.000	0	0	0
19/02/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	81.0000	122.0000	50.617	0	0	0
19/02/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	558.0000	371.0000	(33.513)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
19/02/2009	\$ / R 2009/03/16	8.95	Call	Currency Future	1,367.0000	1,126.0000	(17.630)	0	0	0
19/02/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	1,038.0000	813.0000	(21.676)	0	0	0
19/02/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	230.0000	327.0000	42.174	0	0	0
19/02/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	740.0000	528.0000	(28.649)	0	0	0
19/02/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	149.0000	215.0000	44.295	0	0	0
19/02/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,416.0000	1,173.0000	(17.161)	0	0	0
19/02/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	29.0000	57.0000	96.552	0	0	0
19/02/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	2.0000	5.0000	150.000	0	0	0
19/02/2009	\$ / R 2009/03/16	8.95	Put	Currency Future	8.0000	20.0000	150.000	0	0	0
19/02/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,513.0000	1,268.0000	(16.193)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	7.0000	17.0000	142.857	0	0	0
19/02/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	763.0000	942.0000	23.460	0	0	0
19/02/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	255.0000	359.0000	40.784	0	0	0
19/02/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	779.0000	566.0000	(27.343)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,711.0000	1,461.0000	(14.611)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/02/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	34.0000	64.0000	88.235	0	0	0
19/02/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	2,109.0000	1,857.0000	(11.949)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,416.0000	1,173.0000	(17.161)	0	0	0
19/02/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	133.0000	191.0000	43.609	0	0	0
19/02/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	61.0000	99.0000	62.295	0	0	0
19/02/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	167.0000	240.0000	43.713	0	0	0
19/02/2009	\$ / R 2009/03/16	8.75	Call	Currency Future	1,563.0000	1,316.0000	(15.803)	0	0	0

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19/02/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,259.0000	2,007.0000	(11.155)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
19/02/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	779.0000	566.0000	(27.343)	0	0	0
19/02/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	820.0000	605.0000	(26.220)	0	0	0
19/02/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	993.0000	770.0000	(22.457)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.75	Put	Currency Future	4.0000	10.0000	150.000	0	0	0
19/02/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
19/02/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,612.0000	1,364.0000	(15.385)	0	0	0
19/02/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	92.0000	135.0000	46.739	0	0	0
19/02/2009	\$ / R 2009/03/16	10.25	Call	Currency Future	368.0000	232.0000	(36.957)	0	0	0
19/02/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	526.0000	346.0000	(34.221)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	3.0000	8.0000	166.667	0	0	0
19/02/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	39.0000	72.0000	84.615	0	0	0
19/02/2009	\$ / R 2009/03/16	10.25	Put	Currency Future	309.0000	426.0000	37.864	0	0	0
19/02/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	70.0000	110.0000	57.143	0	0	0
19/02/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	904.0000	686.0000	(24.115)	0	0	0
19/02/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	948.0000	728.0000	(23.207)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	5.0000	12.0000	140.000	0	0	0
19/02/2009	\$ / R 2009/03/16	10.45	Put	Currency Future	432.0000	572.0000	32.407	0	0	0
19/02/2009	\$ / R 2009/03/16	11.50	Put	Currency Future	1,279.0000	1,487.0000	16.263	0	0	0
19/02/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	571.0000	730.0000	27.846	0	0	0
19/02/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	45.0000	80.0000	77.778	0	0	0
19/02/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	701.0000	491.0000	(29.957)	0	0	0
19/02/2009	\$ / R 2009/03/16	10.45	Call	Currency Future	291.0000	178.0000	(38.832)	0	0	10,000
19/02/2009	\$ / R 2009/03/16	11.70	Call	Currency Future	68.0000	30.0000	(55.882)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.50	Call	Currency Future	1,810.0000	1,560.0000	(13.812)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,760.0000	1,510.0000	(14.205)	0	0	0
19/02/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	948.0000	728.0000	(23.207)	0	0	0
19/02/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	129.0000	72.0000	(44.186)	0	0	0
19/02/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	413.0000	265.0000	(35.835)	0	0	0
19/02/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	58.0000	25.0000	(56.897)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
19/02/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	1.0000	4.0000	300.000	0	0	0
19/02/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	193.0000	112.0000	(41.969)	0	0	0
19/02/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	413.0000	265.0000	(35.835)	0	0	0
19/02/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	230.0000	327.0000	42.174	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,549.0000	1,768.0000	14.138	0	0	0
19/02/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	172.0000	98.0000	(43.023)	0	0	0
19/02/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	439.0000	283.0000	(35.535)	0	0	0
19/02/2009	\$ / R 2009/03/16	11.50	Call	Currency Future	88.0000	44.0000	(50.000)	0	0	0
19/02/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	29.0000	57.0000	96.552	0	0	0
19/02/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	684.0000	856.0000	25.146	0	0	0
19/02/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,100.0000	1,304.0000	18.545	0	0	0
19/02/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	1,038.0000	813.0000	(21.676)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
19/02/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	886.0000	1,075.0000	21.332	0	0	0
19/02/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	281.0000	392.0000	39.502	0	0	0
19/02/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,100.0000	1,304.0000	18.545	0	0	0
19/02/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	230.0000	136.0000	(40.870)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.50	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
19/02/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	2,009.0000	1,758.0000	(12.494)	0	0	0
19/02/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	970.0000	1,166.0000	20.206	0	0	0
19/02/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	2,009.0000	1,758.0000	(12.494)	0	0	0
19/02/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	571.0000	730.0000	27.846	0	0	0
19/02/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	390.0000	248.0000	(36.410)	0	0	0
19/02/2009	\$ / R 2009/03/16	10.95	Call	Currency Future	162.0000	92.0000	(43.210)	0	0	0
19/02/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	627.0000	426.0000	(32.057)	0	0	0
19/02/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	327.0000	204.0000	(37.615)	0	0	0
19/02/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	535.0000	689.0000	28.785	0	0	0
19/02/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	144.0000	82.0000	(43.056)	0	0	0
19/02/2009	\$ / R 2009/03/16	9.00	Call	Currency Future	1,319.0000	1,080.0000	(18.120)	0	0	0
19/02/2009	\$ / R 2009/03/16	10.95	Put	Currency Future	803.0000	986.0000	22.790	0	0	0
19/02/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	701.0000	491.0000	(29.957)	0	0	0
19/02/2009	\$ / R 2009/03/16	9.00	Put	Currency Future	10.0000	24.0000	140.000	0	0	0
19/02/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	244.0000	145.0000	(40.574)	0	0	0
19/02/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	255.0000	359.0000	40.784	0	0	0
19/02/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	390.0000	248.0000	(36.410)	0	0	0
19/02/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	109.0000	61.0000	(44.037)	0	0	0
19/02/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	118.0000	169.0000	43.220	0	0	0
19/02/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	109.0000	61.0000	(44.037)	0	0	0
19/02/2009	\$ / R 2009/03/16	9.15	Put	Currency Future	18.0000	38.0000	111.111	0	0	0
19/02/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	230.0000	136.0000	(40.870)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	627.0000	426.0000	(32.057)	0	0	0
19/02/2009	\$ / R 2009/03/16	11.70	Put	Currency Future	1,459.0000	1,674.0000	14.736	0	0	0
19/02/2009	\$ / R 2009/03/16	9.15	Call	Currency Future	1,176.0000	944.0000	(19.728)	0	0	0
19/02/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	281.0000	392.0000	39.502	0	0	0
19/02/2009	\$ / R 2009/03/16	11.20	Call	Currency Future	122.0000	68.0000	(44.262)	0	0	0
19/02/2009	\$ / R 2009/03/16	11.90	Put	Currency Future	1,640.0000	1,864.0000	13.659	0	0	0
19/02/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	193.0000	112.0000	(41.969)	0	0	0
19/02/2009	\$ / R 2009/03/16	12.00	Call	Currency Future	42.0000	16.0000	(61.905)	0	0	0
19/02/2009	\$ / R 2009/03/16	11.20	Put	Currency Future	1,013.0000	1,212.0000	19.645	0	0	0
19/02/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	45.0000	80.0000	77.778	0	0	0
19/02/2009	\$ / R 2009/03/16	12.00	Put	Currency Future	1,733.0000	1,960.0000	13.099	0	0	0
19/02/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	684.0000	856.0000	25.146	0	0	0
19/02/2009	\$ / R 2009/03/16	11.90	Call	Currency Future	49.0000	20.0000	(59.184)	0	0	0
19/02/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	92.0000	135.0000	46.739	0	0	0
19/02/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	993.0000	770.0000	(22.457)	0	0	0
19/02/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,860.0000	1,609.0000	(13.495)	0	0	0
19/02/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	34.0000	64.0000	88.235	0	0	0
19/02/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	129.0000	72.0000	(44.186)	0	0	0
19/02/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	886.0000	1,075.0000	21.332	0	0	0
19/02/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	144.0000	82.0000	(43.056)	0	0	0
19/02/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	970.0000	1,166.0000	20.206	0	0	0
19/02/2009	\$ / R 2009/03/16	9.25	Call	Currency Future	1,083.0000	857.0000	(20.868)	0	0	0
19/02/2009	\$ / R 2009/03/16	9.25	Put	Currency Future	25.0000	51.0000	104.000	0	0	0
19/02/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	904.0000	686.0000	(24.115)	0	0	0
19/02/2009	\$ / R 2009/03/16	11.75	Call	Currency Future	63.0000	27.0000	(57.143)	0	0	0
19/02/2009	\$ / R 2009/03/16	11.75	Put	Currency Future	1,504.0000	1,721.0000	14.428	0	0	0
19/02/2009	\$ / R 2009/03/16	11.65	Put	Currency Future	1,415.0000	1,627.0000	14.982	0	0	0
19/02/2009	\$ / R 2009/03/16	11.85	Call	Currency Future	53.0000	22.0000	(58.491)	0	0	0
19/02/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	58.0000	25.0000	(56.897)	0	0	0
19/02/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,549.0000	1,768.0000	14.138	0	0	0
19/02/2009	\$ / R 2009/03/16	11.85	Put	Currency Future	1,595.0000	1,816.0000	13.856	0	0	0
19/02/2009	\$ / R 2009/03/16	11.65	Call	Currency Future	74.0000	33.0000	(55.405)	0	0	0
19/02/2009	\$ / R 2009/03/16	11.55	Put	Currency Future	1,325.0000	1,533.0000	15.698	0	0	0
19/02/2009	\$ / R 2009/03/16	11.55	Call	Currency Future	84.0000	40.0000	(52.381)	0	0	0
19/02/2009	\$ / R 2009/03/16	11.25	Call	Currency Future	115.0000	64.0000	(44.348)	0	0	0
19/02/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	104.0000	57.0000	(45.192)	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
19/02/2009	\$ / R	2009/03/16	11.35	Put	Currency Future	1,145.0000	1,351.0000	17.991	0	0	0
19/02/2009	\$ / R	2009/03/16	11.25	Put	Currency Future	1,057.0000	1,258.0000	19.016	0	0	0
19/02/2009	\$ / R	2009/03/16	9.80	Put	Currency Future	118.0000	169.0000	43.220	0	0	0
19/02/2009	\$ / R	2009/03/16	10.55	Put	Currency Future	500.0000	649.0000	29.800	0	0	0
19/02/2009	\$ / R	2009/03/16	10.55	Call	Currency Future	259.0000	155.0000	(40.154)	0	0	0
19/02/2009	\$ / R	2009/03/16	9.55	Put	Currency Future	61.0000	99.0000	62.295	0	0	0
19/02/2009	\$ / R	2009/03/16	9.55	Call	Currency Future	820.0000	605.0000	(26.220)	0	0	0
19/02/2009	\$ / R	2009/03/16	11.10	Call	Currency Future	137.0000	77.0000	(43.796)	0	0	0
19/02/2009	\$ / R	2009/03/16	11.10	Put	Currency Future	928.0000	1,121.0000	20.797	0	0	0
19/02/2009	\$ / R	2009/03/16	10.85	Put	Currency Future	723.0000	899.0000	24.343	0	0	0
19/02/2009	\$ / R	2009/03/16	10.85	Call	Currency Future	182.0000	105.0000	(42.308)	0	0	0
19/02/2009	\$ / R	2009/03/16	11.60	Call	Currency Future	80.0000	36.0000	(55.000)	0	0	0
19/02/2009	\$ / R	2009/03/16	11.60	Put	Currency Future	1,371.0000	1,580.0000	15.244	0	0	0
19/02/2009	\$ / R	2009/03/16	9.65	Put	Currency Future	81.0000	122.0000	50.617	0	0	0
19/02/2009	\$ / R	2009/03/16	9.65	Call	Currency Future	740.0000	528.0000	(28.649)	0	0	0
19/02/2009	\$ / R	2009/06/12			Currency Future	10.4737	10.2224	(2.399)	10.3000	10.2400	16,888
19/02/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	401.0000	296.0000	(26.185)	0	0	0
19/02/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	2,076.0000	1,835.0000	(11.609)	0	0	0
19/02/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	52.0000	62.0000	19.231	0	0	0
19/02/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	502.0000	610.0000	21.514	0	0	0
19/02/2009	\$ / R	2009/06/12	10.70	Put	Currency Future	839.0000	968.0000	15.375	0	0	0
19/02/2009	\$ / R	2009/06/12	11.65	Put	Currency Future	1,497.0000	1,659.0000	10.822	0	0	0
19/02/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	849.0000	702.0000	(17.314)	0	0	0
19/02/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	826.0000	682.0000	(17.433)	0	0	0
19/02/2009	\$ / R	2009/06/12	10.50	Call	Currency Future	684.0000	558.0000	(18.421)	0	0	0
19/02/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	475.0000	579.0000	21.895	0	0	0
19/02/2009	\$ / R	2009/06/12	9.70	Call	Currency Future	1,077.0000	888.0000	(17.549)	0	0	0
19/02/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	873.0000	721.0000	(17.411)	0	0	0
19/02/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	1,853.0000	1,617.0000	(12.736)	0	0	0
19/02/2009	\$ / R	2009/06/12	8.05	Call	Currency Future	2,448.0000	2,201.0000	(10.090)	0	0	0
19/02/2009	\$ / R	2009/06/12	10.55	Call	Currency Future	665.0000	543.0000	(18.346)	0	0	0
19/02/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	304.0000	365.0000	20.066	0	0	0
19/02/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	449.0000	549.0000	22.272	0	0	0
19/02/2009	\$ / R	2009/06/12	10.70	Call	Currency Future	613.0000	491.0000	(19.902)	0	0	0
19/02/2009	\$ / R	2009/06/12	11.65	Call	Currency Future	321.0000	231.0000	(28.037)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,288.0000	1,076.0000	(16.460)	0	0	0
19/02/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	2,354.0000	2,108.0000	(10.450)	0	0	0
19/02/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	710.0000	836.0000	17.746	0	0	0
19/02/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	742.0000	608.0000	(18.059)	0	0	0
19/02/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	24.0000	29.0000	20.833	0	0	0
19/02/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	741.0000	870.0000	17.409	0	0	0
19/02/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	1,045.0000	861.0000	(17.608)	0	0	0
19/02/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	80.0000	95.0000	18.750	0	0	0
19/02/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	618.0000	736.0000	19.094	0	0	0
19/02/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	1,652.0000	1,822.0000	10.291	0	0	0
19/02/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	679.0000	802.0000	18.115	0	0	0
19/02/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	321.0000	389.0000	21.184	0	0	0
19/02/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	275.0000	195.0000	(29.091)	0	0	0
19/02/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	339.0000	413.0000	21.829	0	0	0
19/02/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	703.0000	574.0000	(18.350)	0	0	0
19/02/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,145.0000	943.0000	(17.642)	0	0	0
19/02/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,518.0000	1,295.0000	(14.690)	0	0	0
19/02/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	166.0000	197.0000	18.675	0	0	0
19/02/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,073.0000	1,204.0000	12.209	0	0	0
19/02/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	447.0000	334.0000	(25.280)	0	0	0
19/02/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	117.0000	139.0000	18.803	0	0	0
19/02/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	145.0000	172.0000	18.621	0	0	0
19/02/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	1,173.0000	1,312.0000	11.850	0	0	0
19/02/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,941.0000	1,703.0000	(12.262)	0	0	0
19/02/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	803.0000	664.0000	(17.310)	0	0	0
19/02/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,439.0000	1,219.0000	(15.288)	0	0	0
19/02/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	529.0000	642.0000	21.361	0	0	0
19/02/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	806.0000	936.0000	16.129	0	0	0
19/02/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,277.0000	1,424.0000	11.511	0	0	0
19/02/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	1,012.0000	835.0000	(17.490)	0	0	0
19/02/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	145.0000	172.0000	18.621	0	0	0
19/02/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	630.0000	509.0000	(19.206)	0	0	0
19/02/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	1,535.0000	1,699.0000	10.684	0	0	0
19/02/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	214.0000	254.0000	18.692	0	0	0
19/02/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,518.0000	1,295.0000	(14.690)	0	0	0
19/02/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	566.0000	439.0000	(22.438)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,986.0000	1,747.0000	(12.034)	0	0	0
19/02/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	93.0000	111.0000	19.355	0	0	0
19/02/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	942.0000	1,066.0000	13.163	0	0	0
19/02/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	1,559.0000	1,333.0000	(14.496)	0	0	0
19/02/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	62.0000	74.0000	19.355	0	0	0
19/02/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	68.0000	81.0000	19.118	0	0	0
19/02/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	449.0000	549.0000	22.272	0	0	0
19/02/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	1,810.0000	1,575.0000	(12.983)	0	0	0
19/02/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	62.0000	74.0000	19.355	0	0	0
19/02/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	135.0000	161.0000	19.259	0	0	0
19/02/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	2,076.0000	1,835.0000	(11.609)	0	0	0
19/02/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,853.0000	1,617.0000	(12.736)	0	0	0
19/02/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	558.0000	672.0000	20.430	0	0	0
19/02/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	873.0000	721.0000	(17.411)	0	0	0
19/02/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	309.0000	222.0000	(28.155)	0	0	0
19/02/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	117.0000	139.0000	18.803	0	0	0
19/02/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	155.0000	184.0000	18.710	0	0	0
19/02/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	52.0000	62.0000	19.231	0	0	0
19/02/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,439.0000	1,219.0000	(15.288)	0	0	0
19/02/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	339.0000	413.0000	21.829	0	0	0
19/02/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	214.0000	254.0000	18.692	0	0	0
19/02/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	1,479.0000	1,257.0000	(15.010)	0	0	0
19/02/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	80.0000	95.0000	18.750	0	0	0
19/02/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	981.0000	810.0000	(17.431)	0	0	0
19/02/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	977.0000	1,100.0000	12.590	0	0	0
19/02/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	949.0000	786.0000	(17.176)	0	0	0
19/02/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	782.0000	645.0000	(17.519)	0	0	0
19/02/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	357.0000	438.0000	22.689	0	0	0
19/02/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,288.0000	1,076.0000	(16.460)	0	0	0
19/02/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,986.0000	1,747.0000	(12.034)	0	0	0
19/02/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	376.0000	464.0000	23.404	0	0	0
19/02/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,641.0000	1,412.0000	(13.955)	0	0	0
19/02/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	2,167.0000	1,924.0000	(11.214)	0	0	0
19/02/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	551.0000	422.0000	(23.412)	0	0	0
19/02/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	126.0000	150.0000	19.048	0	0	0
19/02/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	723.0000	591.0000	(18.257)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,767.0000	1,534.0000	(13.186)	0	0	0
19/02/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	44.0000	52.0000	18.182	0	0	0
19/02/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	1,012.0000	835.0000	(17.490)	0	0	0
19/02/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,180.0000	975.0000	(17.373)	0	0	0
19/02/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	497.0000	376.0000	(24.346)	0	0	0
19/02/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	475.0000	579.0000	21.895	0	0	0
19/02/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	36.0000	43.0000	19.444	0	0	0
19/02/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	166.0000	197.0000	18.675	0	0	0
19/02/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	463.0000	348.0000	(24.838)	0	0	0
19/02/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	647.0000	528.0000	(18.393)	0	0	0
19/02/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	581.0000	455.0000	(21.687)	0	0	0
19/02/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	93.0000	111.0000	19.355	0	0	0
19/02/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	2,260.0000	2,016.0000	(10.796)	0	0	0
19/02/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,139.0000	1,276.0000	12.028	0	0	0
19/02/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	649.0000	768.0000	18.336	0	0	0
19/02/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,941.0000	1,703.0000	(12.262)	0	0	0
19/02/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	514.0000	391.0000	(23.930)	0	0	0
19/02/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,009.0000	1,134.0000	12.389	0	0	0
19/02/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	873.0000	1,000.0000	14.548	0	0	0
19/02/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	923.0000	763.0000	(17.335)	0	0	0
19/02/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	773.0000	905.0000	17.076	0	0	0
19/02/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	86.0000	103.0000	19.767	0	0	0
19/02/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	73.0000	88.0000	20.548	0	0	0
19/02/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	597.0000	473.0000	(20.771)	0	0	0
19/02/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	1,460.0000	1,619.0000	10.890	0	0	0
19/02/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	907.0000	1,033.0000	13.892	0	0	0
19/02/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,897.0000	1,660.0000	(12.493)	0	0	0
19/02/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,362.0000	1,147.0000	(15.786)	0	0	0
19/02/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,106.0000	1,239.0000	12.025	0	0	0
19/02/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	271.0000	321.0000	18.450	0	0	0
19/02/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	1,724.0000	1,493.0000	(13.399)	0	0	0
19/02/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	1,599.0000	1,372.0000	(14.196)	0	0	0
19/02/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	480.0000	362.0000	(24.583)	0	0	0
19/02/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	400.0000	491.0000	22.750	0	0	0
19/02/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	566.0000	439.0000	(22.438)	0	0	0
19/02/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	256.0000	303.0000	18.359	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,641.0000	1,412.0000	(13.955)	0	0	0
19/02/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	101.0000	120.0000	18.812	0	0	0
19/02/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	30.0000	35.0000	16.667	0	0	0
19/02/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	189.0000	224.0000	18.519	0	0	0
19/02/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	1,041.0000	1,169.0000	12.296	0	0	0
19/02/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	649.0000	768.0000	18.336	0	0	0
19/02/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	333.0000	241.0000	(27.628)	0	0	0
19/02/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	773.0000	905.0000	17.076	0	0	0
19/02/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	907.0000	1,033.0000	13.892	0	0	0
19/02/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	849.0000	702.0000	(17.314)	0	0	0
19/02/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,682.0000	1,452.0000	(13.674)	0	0	0
19/02/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	898.0000	742.0000	(17.372)	0	0	0
19/02/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	647.0000	528.0000	(18.393)	0	0	0
19/02/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	581.0000	455.0000	(21.687)	0	0	0
19/02/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	287.0000	343.0000	19.512	0	0	0
19/02/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	109.0000	129.0000	18.349	0	0	0
19/02/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	1,077.0000	888.0000	(17.549)	0	0	0
19/02/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	806.0000	936.0000	16.129	0	0	0
19/02/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	942.0000	1,066.0000	13.163	0	0	0
19/02/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,145.0000	943.0000	(17.642)	0	0	0
19/02/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	1,215.0000	1,008.0000	(17.037)	0	0	0
19/02/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	235.0000	164.0000	(30.213)	0	0	0
19/02/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	2,213.0000	1,970.0000	(10.981)	0	0	0
19/02/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	304.0000	365.0000	20.066	0	0	0
19/02/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	803.0000	664.0000	(17.310)	0	0	0
19/02/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,139.0000	1,276.0000	12.028	0	0	0
19/02/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	271.0000	321.0000	18.450	0	0	0
19/02/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	1,977.0000	2,164.0000	9.459	0	0	0
19/02/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	2,122.0000	1,879.0000	(11.451)	0	0	0
19/02/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,767.0000	1,534.0000	(13.186)	0	0	0
19/02/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	424.0000	519.0000	22.406	0	0	0
19/02/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	630.0000	509.0000	(19.206)	0	0	0
19/02/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	387.0000	285.0000	(26.357)	0	0	0
19/02/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	532.0000	406.0000	(23.684)	0	0	0
19/02/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,362.0000	1,147.0000	(15.786)	0	0	0
19/02/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	235.0000	164.0000	(30.213)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	40.0000	47.0000	17.500	0	0	0
19/02/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	529.0000	642.0000	21.361	0	0	0
19/02/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	189.0000	224.0000	18.519	0	0	0
19/02/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,422.0000	1,579.0000	11.041	0	0	0
19/02/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	57.0000	68.0000	19.298	0	0	0
19/02/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	588.0000	704.0000	19.728	0	0	0
19/02/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	416.0000	309.0000	(25.721)	0	0	0
19/02/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,242.0000	1,386.0000	11.594	0	0	0
19/02/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	665.0000	543.0000	(18.346)	0	0	0
19/02/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1,111.0000	915.0000	(17.642)	0	0	0
19/02/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	346.0000	251.0000	(27.457)	0	0	0
19/02/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	2,031.0000	1,790.0000	(11.866)	0	0	0
19/02/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	48.0000	57.0000	18.750	0	0	0
19/02/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	1,385.0000	1,540.0000	11.191	0	0	0
19/02/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	416.0000	309.0000	(25.721)	0	0	0
19/02/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	502.0000	610.0000	21.514	0	0	0
19/02/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	73.0000	88.0000	20.548	0	0	0
19/02/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	200.0000	137.0000	(31.500)	0	0	0
19/02/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	48.0000	57.0000	18.750	0	0	0
19/02/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,106.0000	1,239.0000	12.025	0	0	0
19/02/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	618.0000	736.0000	19.094	0	0	0
19/02/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	359.0000	262.0000	(27.019)	0	0	0
19/02/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,313.0000	1,462.0000	11.348	0	0	0
19/02/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	826.0000	682.0000	(17.433)	0	0	0
19/02/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,897.0000	1,660.0000	(12.493)	0	0	0
19/02/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	217.0000	150.0000	(30.876)	0	0	0
19/02/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	109.0000	129.0000	18.349	0	0	0
19/02/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	762.0000	626.0000	(17.848)	0	0	0
19/02/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	923.0000	763.0000	(17.335)	0	0	0
19/02/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,313.0000	1,462.0000	11.348	0	0	0
19/02/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	463.0000	348.0000	(24.838)	0	0	0
19/02/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	68.0000	81.0000	19.118	0	0	0
19/02/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	1,893.0000	2,077.0000	9.720	0	0	0
19/02/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,277.0000	1,424.0000	11.511	0	0	0
19/02/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	480.0000	362.0000	(24.583)	0	0	0
19/02/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	588.0000	704.0000	19.728	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	387.0000	285.0000	(26.357)	0	0	0
19/02/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	1,731.0000	1,906.0000	10.110	0	0	0
19/02/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	977.0000	1,100.0000	12.590	0	0	0
19/02/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	723.0000	591.0000	(18.257)	0	0	0
19/02/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	742.0000	608.0000	(18.059)	0	0	0
19/02/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,242.0000	1,386.0000	11.594	0	0	0
19/02/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	242.0000	286.0000	18.182	0	0	0
19/02/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,811.0000	1,991.0000	9.939	0	0	0
19/02/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	401.0000	296.0000	(26.185)	0	0	0
19/02/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	2,307.0000	2,062.0000	(10.620)	0	0	0
19/02/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	1,207.0000	1,349.0000	11.765	0	0	0
19/02/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	741.0000	870.0000	17.409	0	0	0
19/02/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	949.0000	786.0000	(17.176)	0	0	0
19/02/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	1,852.0000	2,034.0000	9.827	0	0	0
19/02/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	33.0000	39.0000	18.182	0	0	0
19/02/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	551.0000	422.0000	(23.412)	0	0	0
19/02/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	376.0000	464.0000	23.404	0	0	0
19/02/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	226.0000	156.0000	(30.973)	0	0	0
19/02/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	2,122.0000	1,879.0000	(11.451)	0	0	0
19/02/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	762.0000	626.0000	(17.848)	0	0	0
19/02/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	400.0000	491.0000	22.750	0	0	0
19/02/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	1,771.0000	1,949.0000	10.051	0	0	0
19/02/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	286.0000	203.0000	(29.021)	0	0	0
19/02/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	1,612.0000	1,781.0000	10.484	0	0	0
19/02/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,073.0000	1,204.0000	12.209	0	0	0
19/02/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	245.0000	171.0000	(30.204)	0	0	0
19/02/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	1,691.0000	1,864.0000	10.231	0	0	0
19/02/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	265.0000	187.0000	(29.434)	0	0	0
19/02/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	255.0000	179.0000	(29.804)	0	0	0
19/02/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	256.0000	303.0000	18.359	0	0	0
19/02/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	1,574.0000	1,740.0000	10.546	0	0	0
19/02/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	227.0000	270.0000	18.943	0	0	0
19/02/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	297.0000	212.0000	(28.620)	0	0	0
19/02/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	497.0000	376.0000	(24.346)	0	0	0
19/02/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,422.0000	1,579.0000	11.041	0	0	0
19/02/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	1,325.0000	1,111.0000	(16.151)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	201.0000	239.0000	18.905	0	0	0
19/02/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	1,251.0000	1,042.0000	(16.707)	0	0	0
19/02/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,180.0000	975.0000	(17.373)	0	0	0
19/02/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,811.0000	1,991.0000	9.939	0	0	0
19/02/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	373.0000	273.0000	(26.810)	0	0	0
19/02/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	1,349.0000	1,501.0000	11.268	0	0	0
19/02/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	346.0000	251.0000	(27.457)	0	0	0
19/02/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,682.0000	1,452.0000	(13.674)	0	0	0
19/02/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	431.0000	321.0000	(25.522)	0	0	0
19/02/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	981.0000	810.0000	(17.431)	0	0	0
19/02/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	357.0000	438.0000	22.689	0	0	0
19/02/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	287.0000	343.0000	19.512	0	0	0
19/02/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1,111.0000	915.0000	(17.642)	0	0	0
19/02/2009	\$ / R 2009/09/14			Currency Future	10.6217	10.3618	(2.447)	0.0000	0.0000	267
19/02/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	548.0000	644.0000	17.518	0	0	0
19/02/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	919.0000	1,050.0000	14.255	0	0	0
19/02/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	1,077.0000	939.0000	(12.813)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	705.0000	827.0000	17.305	0	0	0
19/02/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	857.0000	984.0000	14.819	0	0	0
19/02/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	922.0000	796.0000	(13.666)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	950.0000	1,084.0000	14.105	0	0	0
19/02/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	796.0000	920.0000	15.578	0	0	0
19/02/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	886.0000	765.0000	(13.657)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	888.0000	1,017.0000	14.527	0	0	0
19/02/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	1,018.0000	882.0000	(13.360)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	852.0000	726.0000	(14.789)	0	0	0
19/02/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	1,279.0000	1,100.0000	(13.995)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	959.0000	829.0000	(13.556)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	940.0000	812.0000	(13.617)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,080.0000	1,214.0000	12.407	0	0	0
19/02/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	676.0000	796.0000	17.751	0	0	0
19/02/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,080.0000	1,214.0000	12.407	0	0	0
19/02/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	1,097.0000	958.0000	(12.671)	0	0	0
19/02/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	1,220.0000	1,056.0000	(13.443)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	852.0000	726.0000	(14.789)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	1,191.0000	1,035.0000	(13.098)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	1,014.0000	1,153.0000	13.708	0	0	0
19/02/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	735.0000	858.0000	16.735	0	0	0
19/02/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	527.0000	616.0000	16.888	0	0	0
19/02/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	940.0000	812.0000	(13.617)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	569.0000	673.0000	18.278	0	0	0
19/02/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	919.0000	1,050.0000	14.255	0	0	0
19/02/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	1,057.0000	920.0000	(12.961)	0	0	0
19/02/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	507.0000	588.0000	15.976	0	0	0
19/02/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	979.0000	846.0000	(13.585)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,140.0000	995.0000	(12.719)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	618.0000	733.0000	18.608	0	0	0
19/02/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,249.0000	1,077.0000	(13.771)	0	0	0
19/02/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	696.0000	572.0000	(17.816)	0	0	0
19/02/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	1,375.0000	1,511.0000	9.891	0	0	0
19/02/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	828.0000	952.0000	14.976	0	0	0
19/02/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	999.0000	864.0000	(13.514)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	959.0000	829.0000	(13.556)	0	0	0
19/02/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	380.0000	436.0000	14.737	0	0	0
19/02/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,372.0000	1,175.0000	(14.359)	0	0	0
19/02/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	1,502.0000	1,297.0000	(13.648)	0	0	0
19/02/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	450.0000	514.0000	14.222	0	0	0
19/02/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	647.0000	765.0000	18.238	0	0	0
19/02/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	1,097.0000	958.0000	(12.671)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	676.0000	796.0000	17.751	0	0	0
19/02/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,047.0000	1,183.0000	12.989	0	0	0
19/02/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	888.0000	1,017.0000	14.527	0	0	0
19/02/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	835.0000	708.0000	(15.210)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	868.0000	745.0000	(14.171)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1,118.0000	977.0000	(12.612)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	819.0000	689.0000	(15.873)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,114.0000	1,246.0000	11.849	0	0	0
19/02/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	804.0000	672.0000	(16.418)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1,118.0000	977.0000	(12.612)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	1,038.0000	900.0000	(13.295)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	766.0000	889.0000	16.057	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	647.0000	765.0000	18.238	0	0	0
19/02/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,372.0000	1,175.0000	(14.359)	0	0	0
19/02/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	397.0000	454.0000	14.358	0	0	0
19/02/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	1,436.0000	1,235.0000	(13.997)	0	0	0
19/02/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	414.0000	474.0000	14.493	0	0	0
19/02/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	1,182.0000	1,310.0000	10.829	0	0	0
19/02/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	450.0000	514.0000	14.222	0	0	0
19/02/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	1,404.0000	1,205.0000	(14.174)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	1,057.0000	920.0000	(12.961)	0	0	0
19/02/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	1,469.0000	1,266.0000	(13.819)	0	0	0
19/02/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	1,340.0000	1,146.0000	(14.478)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	796.0000	920.0000	15.578	0	0	0
19/02/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	1,038.0000	900.0000	(13.295)	0	0	0
19/02/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,310.0000	1,123.0000	(14.275)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	766.0000	889.0000	16.057	0	0	0
19/02/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	488.0000	561.0000	14.959	0	0	0
19/02/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	735.0000	858.0000	16.735	0	0	0
19/02/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	432.0000	493.0000	14.120	0	0	0
19/02/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	590.0000	702.0000	18.983	0	0	0
19/02/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	488.0000	561.0000	14.959	0	0	0
19/02/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,310.0000	1,123.0000	(14.275)	0	0	0
19/02/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,249.0000	1,077.0000	(13.771)	0	0	0
19/02/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	527.0000	616.0000	16.888	0	0	0
19/02/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,217.0000	1,342.0000	10.271	0	0	0
19/02/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	1,018.0000	882.0000	(13.360)	0	0	0
19/02/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	751.0000	620.0000	(17.443)	0	0	0
19/02/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	1,279.0000	1,409.0000	10.164	0	0	0
19/02/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	1,162.0000	1,014.0000	(12.737)	0	0	0
19/02/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	469.0000	534.0000	13.859	0	0	0
19/02/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	789.0000	654.0000	(17.110)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	1,148.0000	1,278.0000	11.324	0	0	0
19/02/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,140.0000	995.0000	(12.719)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	903.0000	780.0000	(13.621)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	618.0000	733.0000	18.608	0	0	0
19/02/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	982.0000	1,118.0000	13.849	0	0	0
19/02/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,114.0000	1,246.0000	11.849	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	835.0000	708.0000	(15.210)	0	0	0
19/02/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	1,248.0000	1,375.0000	10.176	0	0	0
19/02/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	769.0000	637.0000	(17.165)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	590.0000	702.0000	18.983	0	0	0
19/02/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	1,162.0000	1,014.0000	(12.737)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	868.0000	745.0000	(14.171)	0	0	0
19/02/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,047.0000	1,183.0000	12.989	0	0	0
19/02/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	714.0000	588.0000	(17.647)	0	0	0
19/02/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	1,342.0000	1,476.0000	9.985	0	0	0
19/02/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	789.0000	654.0000	(17.110)	0	0	0
19/02/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,217.0000	1,342.0000	10.271	0	0	0
19/02/2009	\$ / R 2009/12/14			Currency Future	10.7535	10.4853	(2.494)	0.0000	0.0000	0
19/02/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,883.0000	1,683.0000	(10.621)	0	0	0
19/02/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	329.0000	397.0000	20.669	0	0	1,000
19/02/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	723.0000	843.0000	16.598	0	0	0
19/02/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	927.0000	1,064.0000	14.779	0	0	0
19/02/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	1,270.0000	1,134.0000	(10.709)	0	0	0
19/02/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	1,003.0000	890.0000	(11.266)	0	0	0
19/02/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	1,349.0000	1,505.0000	11.564	0	0	0
19/02/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	1,122.0000	996.0000	(11.230)	0	0	0
19/02/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	1,250.0000	1,117.0000	(10.640)	0	0	0
19/02/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	1,707.0000	1,878.0000	10.018	0	0	0
19/02/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	1,282.0000	1,434.0000	11.856	0	0	0
19/02/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	860.0000	764.0000	(11.163)	0	0	0
19/02/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	958.0000	1,097.0000	14.509	0	0	0
19/02/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	696.0000	813.0000	16.810	0	0	0
19/02/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	723.0000	843.0000	16.598	0	0	0
19/02/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	1,118.0000	1,261.0000	12.791	0	0	0
19/02/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	1,156.0000	1,030.0000	(10.900)	0	0	0
19/02/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1,193.0000	1,065.0000	(10.729)	0	0	9,530
19/02/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	1,399.0000	1,249.0000	(10.722)	0	0	0
19/02/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	704.0000	625.0000	(11.222)	0	0	84
19/02/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,053.0000	1,195.0000	13.485	0	0	0
19/02/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,251.0000	2,440.0000	8.396	0	0	0
19/02/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	1,384.0000	1,541.0000	11.344	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	617.0000	727.0000	17.828	0	0	0
19/02/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,104.0000	980.0000	(11.232)	0	0	0
19/02/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	1,470.0000	1,312.0000	(10.748)	0	0	10,184
19/02/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	972.0000	862.0000	(11.317)	0	0	0
19/02/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	897.0000	1,031.0000	14.939	0	0	0
19/02/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	866.0000	999.0000	15.358	0	0	0
19/02/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	1,418.0000	1,577.0000	11.213	0	0	0
19/02/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	1,211.0000	1,083.0000	(10.570)	0	0	0
19/02/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,085.0000	1,228.0000	13.180	0	0	0
19/02/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	704.0000	625.0000	(11.222)	0	0	10,100
19/02/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	583.0000	517.0000	(11.321)	0	0	9,530
19/02/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,489.0000	1,651.0000	10.880	0	0	0
19/02/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,377.0000	1,228.0000	(10.821)	0	0	0
19/02/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	2,830.0000	3,032.0000	7.138	0	0	0
19/02/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,251.0000	2,440.0000	8.396	0	0	0
19/02/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,150.0000	1,295.0000	12.609	0	0	0
19/02/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	1,035.0000	919.0000	(11.208)	0	0	0
19/02/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	1,230.0000	1,100.0000	(10.569)	0	0	0
19/02/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	942.0000	836.0000	(11.253)	0	0	0
19/02/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	779.0000	904.0000	16.046	0	0	0
19/02/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	1,069.0000	949.0000	(11.225)	0	0	0
19/02/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	987.0000	876.0000	(11.246)	0	0	0
19/02/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,333.0000	1,189.0000	(10.803)	0	0	0
19/02/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,215.0000	1,364.0000	12.263	0	0	0
19/02/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	1,423.0000	1,269.0000	(10.822)	0	0	0
19/02/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	1,633.0000	1,801.0000	10.288	0	0	0
19/02/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	669.0000	784.0000	17.190	0	0	0
19/02/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	886.0000	787.0000	(11.174)	0	0	0
19/02/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	989.0000	1,129.0000	14.156	0	0	0
19/02/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,104.0000	980.0000	(11.232)	0	0	0
19/02/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,377.0000	1,228.0000	(10.821)	0	0	0
19/02/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	1,290.0000	1,152.0000	(10.698)	0	0	0
19/02/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	837.0000	967.0000	15.532	0	0	0
19/02/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,150.0000	1,295.0000	12.609	0	0	0
19/02/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	1,934.0000	2,114.0000	9.307	0	0	0
19/02/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	1,174.0000	1,047.0000	(10.818)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	415.0000	500.0000	20.482	0	0	0
19/02/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	1,021.0000	1,162.0000	13.810	0	0	0
19/02/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	714.0000	634.0000	(11.204)	0	0	0
19/02/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	543.0000	646.0000	18.969	0	0	0
19/02/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	766.0000	680.0000	(11.227)	0	0	0
19/02/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	1,744.0000	1,917.0000	9.920	0	0	0
19/02/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	1,546.0000	1,382.0000	(10.608)	0	0	0
19/02/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	848.0000	752.0000	(11.321)	0	0	0
19/02/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	1,052.0000	934.0000	(11.217)	0	0	0
19/02/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	2,012.0000	2,194.0000	9.046	0	0	0
19/02/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,315.0000	1,469.0000	11.711	0	0	0
19/02/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	873.0000	775.0000	(11.226)	0	0	0
19/02/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	2,332.0000	2,523.0000	8.190	0	0	0
19/02/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,666.0000	2,427.0000	(8.965)	0	0	0
19/02/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,248.0000	1,398.0000	12.019	0	0	0
19/02/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	461.0000	392.0000	(14.967)	0	0	0
19/02/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,210.0000	2,399.0000	8.552	0	0	0
19/02/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	313.0000	380.0000	21.406	0	0	0
19/02/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	113.0000	142.0000	25.664	0	0	0
19/02/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	1,917.0000	1,715.0000	(10.537)	0	0	0
19/02/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	3,607.0000	3,807.0000	5.545	0	0	0
19/02/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	607.0000	538.0000	(11.367)	0	0	0
19/02/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	169.0000	209.0000	23.669	0	0	0
19/02/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	3,304.0000	3,512.0000	6.295	0	0	0
19/02/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	1,139.0000	1,013.0000	(11.062)	0	0	0
19/02/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	2,291.0000	2,481.0000	8.293	0	0	0
19/02/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	2,886.0000	2,640.0000	(8.524)	0	0	0
19/02/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	591.0000	524.0000	(11.337)	0	0	0
19/02/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	83.0000	104.0000	25.301	0	0	0
19/02/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	2,787.0000	2,988.0000	7.212	0	0	0
19/02/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	2,373.0000	2,144.0000	(9.650)	0	0	0
19/02/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	3,480.0000	3,680.0000	5.747	0	0	0
19/02/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1,719.0000	1,535.0000	(10.704)	0	0	0
19/02/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	507.0000	448.0000	(11.637)	0	0	0
19/02/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	1,670.0000	1,840.0000	10.180	0	0	0
19/02/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	483.0000	415.0000	(14.079)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	2,703.0000	2,902.0000	7.362	0	0	0
19/02/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	734.0000	652.0000	(11.172)	0	0	0
19/02/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	751.0000	873.0000	16.245	0	0	0
19/02/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	1,819.0000	1,995.0000	9.676	0	0	0
19/02/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	615.0000	545.0000	(11.382)	0	0	0
19/02/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,131.0000	2,316.0000	8.681	0	0	0
19/02/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	928.0000	823.0000	(11.315)	0	0	0
19/02/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	1,896.0000	2,074.0000	9.388	0	0	0
19/02/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,174.0000	1,955.0000	(10.074)	0	0	0
19/02/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	685.0000	608.0000	(11.241)	0	0	0
19/02/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	547.0000	485.0000	(11.335)	0	0	0
19/02/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	1,524.0000	1,688.0000	10.761	0	0	0
19/02/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	799.0000	710.0000	(11.139)	0	0	0
19/02/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	811.0000	720.0000	(11.221)	0	0	0
19/02/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,662.0000	2,859.0000	7.400	0	0	0
19/02/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,581.0000	2,344.0000	(9.182)	0	0	0
19/02/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	55.0000	71.0000	29.091	0	0	0
19/02/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	362.0000	434.0000	19.890	0	0	0
19/02/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	269.0000	330.0000	22.677	0	0	0
19/02/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	59.0000	75.0000	27.119	0	0	0
19/02/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	1,973.0000	2,154.0000	9.174	0	0	0
19/02/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	2,623.0000	2,385.0000	(9.074)	0	0	0
19/02/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	189.0000	231.0000	22.222	0	0	0
19/02/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	473.0000	571.0000	20.719	0	0	0
19/02/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	120.0000	150.0000	25.000	0	0	0
19/02/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	2,292.0000	2,066.0000	(9.860)	0	0	0
19/02/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	2,455.0000	2,648.0000	7.862	0	0	0
19/02/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	2,136.0000	1,920.0000	(10.112)	0	0	0
19/02/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	94.0000	118.0000	25.532	0	0	0
19/02/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	650.0000	575.0000	(11.538)	0	0	0
19/02/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	658.0000	583.0000	(11.398)	0	0	0
19/02/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	232.0000	284.0000	22.414	0	0	0
19/02/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,797.0000	2,554.0000	(8.688)	0	0	0
19/02/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1,626.0000	1,456.0000	(10.455)	0	0	0
19/02/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	127.0000	159.0000	25.197	0	0	0
19/02/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1,354.0000	1,209.0000	(10.709)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	3,159.0000	2,906.0000	(8.009)	0	0	0
19/02/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,816.0000	1,619.0000	(10.848)	0	0	0
19/02/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	1,560.0000	1,726.0000	10.641	0	0	0
19/02/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	221.0000	270.0000	22.172	0	0	0
19/02/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	779.0000	904.0000	16.046	0	0	0
19/02/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	942.0000	836.0000	(11.253)	0	0	0
19/02/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	100.0000	126.0000	26.000	0	0	0
19/02/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,333.0000	1,189.0000	(10.803)	0	0	0
19/02/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1,849.0000	1,651.0000	(10.708)	0	0	0
19/02/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	914.0000	811.0000	(11.269)	0	0	0
19/02/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	3,043.0000	3,250.0000	6.802	0	0	0
19/02/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	1,453.0000	1,614.0000	11.081	0	0	0
19/02/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,858.0000	2,035.0000	9.526	0	0	0
19/02/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	957.0000	849.0000	(11.285)	0	0	0
19/02/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1,019.0000	904.0000	(11.286)	0	0	0
19/02/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	554.0000	491.0000	(11.372)	0	0	0
19/02/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	592.0000	699.0000	18.074	0	0	0
19/02/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	788.0000	699.0000	(11.294)	0	0	0
19/02/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	1,495.0000	1,335.0000	(10.702)	0	0	0
19/02/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	519.0000	621.0000	19.653	0	0	0
19/02/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	345.0000	415.0000	20.290	0	0	0
19/02/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	744.0000	661.0000	(11.156)	0	0	0
19/02/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,489.0000	1,651.0000	10.880	0	0	0
19/02/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	2,753.0000	2,511.0000	(8.790)	0	0	0
19/02/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	1,572.0000	1,406.0000	(10.560)	0	0	0
19/02/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	823.0000	730.0000	(11.300)	0	0	0
19/02/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,091.0000	2,275.0000	8.800	0	0	0
19/02/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	3,113.0000	2,861.0000	(8.095)	0	0	0
19/02/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	695.0000	617.0000	(11.223)	0	0	0
19/02/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	3,086.0000	3,294.0000	6.740	0	0	0
19/02/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	1,446.0000	1,290.0000	(10.788)	0	0	0
19/02/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	2,496.0000	2,263.0000	(9.335)	0	0	0
19/02/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	724.0000	643.0000	(11.188)	0	0	0
19/02/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	540.0000	479.0000	(11.296)	0	0	0
19/02/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,170.0000	2,357.0000	8.618	0	0	0
19/02/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	3,000.0000	3,206.0000	6.867	0	0	0

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19/02/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	615.0000	545.0000	(11.382)	0	0	0
19/02/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	298.0000	363.0000	21.812	0	0	0
19/02/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	2,097.0000	1,884.0000	(10.157)	0	0	0
19/02/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,662.0000	2,859.0000	7.400	0	0	0
19/02/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	160.0000	198.0000	23.750	0	0	0
19/02/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	244.0000	299.0000	22.541	0	0	0
19/02/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	643.0000	755.0000	17.418	0	0	0
19/02/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	3,260.0000	3,471.0000	6.472	0	0	0
19/02/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	567.0000	673.0000	18.695	0	0	0
19/02/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	632.0000	560.0000	(11.392)	0	0	0
19/02/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	1,934.0000	2,114.0000	9.307	0	0	0
19/02/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,173.0000	3,382.0000	6.587	0	0	0
19/02/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,951.0000	1,748.0000	(10.405)	0	0	0
19/02/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	788.0000	699.0000	(11.294)	0	0	0
19/02/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	1,520.0000	1,358.0000	(10.658)	0	0	0
19/02/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	2,579.0000	2,774.0000	7.561	0	0	0
19/02/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	453.0000	547.0000	20.751	0	0	0
19/02/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	2,332.0000	2,105.0000	(9.734)	0	0	0
19/02/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	2,915.0000	3,118.0000	6.964	0	0	0
19/02/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	777.0000	689.0000	(11.326)	0	0	0
19/02/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,091.0000	2,275.0000	8.800	0	0	0
19/02/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	2,414.0000	2,183.0000	(9.569)	0	0	0
19/02/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	256.0000	314.0000	22.656	0	0	0
19/02/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	744.0000	661.0000	(11.156)	0	0	0
19/02/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	568.0000	504.0000	(11.268)	0	0	0
19/02/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	298.0000	363.0000	21.812	0	0	0
19/02/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	2,496.0000	2,690.0000	7.772	0	0	0
19/02/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,951.0000	1,748.0000	(10.405)	0	0	0
19/02/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	2,022.0000	1,815.0000	(10.237)	0	0	0
19/02/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	77.0000	98.0000	27.273	0	0	0
19/02/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	667.0000	591.0000	(11.394)	0	0	0
19/02/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	179.0000	220.0000	22.905	0	0	0
19/02/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	3,436.0000	3,638.0000	5.879	0	0	0
19/02/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	2,931.0000	2,683.0000	(8.461)	0	0	0
19/02/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	489.0000	423.0000	(13.497)	0	0	0
19/02/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	526.0000	467.0000	(11.217)	0	0	0

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19/02/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	2,915.0000	3,118.0000	6.964	0	0	0
19/02/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	568.0000	504.0000	(11.268)	0	0	0
19/02/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,783.0000	1,591.0000	(10.768)	0	0	0
19/02/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	2,414.0000	2,606.0000	7.954	0	0	0
19/02/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	210.0000	256.0000	21.905	0	0	0
19/02/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	2,252.0000	2,028.0000	(9.947)	0	0	0
19/02/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	143.0000	178.0000	24.476	0	0	0
19/02/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	199.0000	243.0000	22.111	0	0	0
19/02/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	362.0000	434.0000	19.890	0	0	0
19/02/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	2,213.0000	1,992.0000	(9.986)	0	0	0
19/02/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	599.0000	531.0000	(11.352)	0	0	0
19/02/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	379.0000	455.0000	20.053	0	0	0
19/02/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	1,782.0000	1,956.0000	9.764	0	0	0
19/02/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	835.0000	741.0000	(11.257)	0	0	0
19/02/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	1,657.0000	1,482.0000	(10.561)	0	0	0
19/02/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,816.0000	1,619.0000	(10.848)	0	0	0
19/02/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	2,745.0000	2,945.0000	7.286	0	0	0
19/02/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	434.0000	523.0000	20.507	0	0	0
19/02/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	244.0000	299.0000	22.541	0	0	0
19/02/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	3,205.0000	2,951.0000	(7.925)	0	0	0
19/02/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	51.0000	66.0000	29.412	0	0	0
19/02/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	2,842.0000	2,596.0000	(8.656)	0	0	0
19/02/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	88.0000	111.0000	26.136	0	0	0
19/02/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	329.0000	397.0000	20.669	0	0	0
19/02/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	2,538.0000	2,303.0000	(9.259)	0	0	0
19/02/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	2,060.0000	1,849.0000	(10.243)	0	0	0
19/02/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,883.0000	1,683.0000	(10.621)	0	0	0
19/02/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	135.0000	168.0000	24.444	0	0	0
19/02/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,858.0000	2,035.0000	9.526	0	0	0
19/02/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	811.0000	720.0000	(11.221)	0	0	0
19/02/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	501.0000	439.0000	(12.375)	0	0	0
19/02/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	397.0000	477.0000	20.151	0	0	0
19/02/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	221.0000	270.0000	22.172	0	0	0
19/02/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,174.0000	1,955.0000	(10.074)	0	0	0
19/02/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1,751.0000	1,563.0000	(10.737)	0	0	0
19/02/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	3,348.0000	3,554.0000	6.153	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	514.0000	456.0000	(11.284)	0	0	0
19/02/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,688.0000	1,508.0000	(10.664)	0	0	0
19/02/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	2,097.0000	1,884.0000	(10.157)	0	0	0
19/02/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	3,113.0000	2,861.0000	(8.095)	0	0	0
19/02/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	59.0000	75.0000	27.119	0	0	0
19/02/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	127.0000	159.0000	25.197	0	0	0
19/02/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,581.0000	2,344.0000	(9.182)	0	0	0
19/02/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	113.0000	142.0000	25.664	0	0	0
19/02/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	106.0000	133.0000	25.472	0	0	0
19/02/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	2,709.0000	2,469.0000	(8.859)	0	0	0
19/02/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,666.0000	2,427.0000	(8.965)	0	0	0
19/02/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	3,392.0000	3,596.0000	6.014	0	0	0
19/02/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	2,373.0000	2,564.0000	8.049	0	0	0
19/02/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	676.0000	599.0000	(11.391)	0	0	0
19/02/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	1,896.0000	2,074.0000	9.388	0	0	0
19/02/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	232.0000	284.0000	22.414	0	0	0
19/02/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	2,136.0000	1,920.0000	(10.112)	0	0	0
19/02/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	799.0000	710.0000	(11.139)	0	0	0
19/02/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	3,524.0000	3,722.0000	5.619	0	0	0
19/02/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	478.0000	407.0000	(14.854)	0	0	0
19/02/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	444.0000	378.0000	(14.865)	0	0	0
19/02/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	3,691.0000	3,893.0000	5.473	0	0	0
19/02/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	495.0000	431.0000	(12.929)	0	0	0
19/02/2009	\$ / R 2010/03/15			Currency Future	11.1672	10.8643	(2.712)	0.0000	0.0000	0
19/02/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	1,176.0000	1,044.0000	(11.224)	0	0	0
19/02/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	1,335.0000	1,188.0000	(11.011)	0	0	0
19/02/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	1,271.0000	1,130.0000	(11.094)	0	0	0
19/02/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,353.0000	1,505.0000	11.234	0	0	0
19/02/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	1,544.0000	1,706.0000	10.492	0	0	0
19/02/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	1,258.0000	1,405.0000	11.685	0	0	0
19/02/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	1,370.0000	1,220.0000	(10.949)	0	0	0
19/02/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,196.0000	1,340.0000	12.040	0	0	0
19/02/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	1,619.0000	1,784.0000	10.191	0	0	0
19/02/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	2,162.0000	2,349.0000	8.649	0	0	0
19/02/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	1,463.0000	1,304.0000	(10.868)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	609.0000	723.0000	18.719	0	0	0
19/02/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	1,759.0000	1,930.0000	9.721	0	0	0
19/02/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,450.0000	1,608.0000	10.897	0	0	0
19/02/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	1,926.0000	1,737.0000	(9.813)	0	0	27,500
19/02/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	1,268.0000	1,127.0000	(11.120)	0	0	0
19/02/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	1,551.0000	1,713.0000	10.445	0	0	0
19/02/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	1,236.0000	1,099.0000	(11.084)	0	0	0
19/02/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	1,418.0000	1,573.0000	10.931	0	0	0
19/02/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	1,029.0000	914.0000	(11.176)	0	0	27,500
19/02/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	1,385.0000	1,539.0000	11.119	0	0	0
19/02/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	1,585.0000	1,749.0000	10.347	0	0	0
19/02/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	1,252.0000	1,113.0000	(11.102)	0	0	0
19/02/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	1,425.0000	1,269.0000	(10.947)	0	0	0
19/02/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	923.0000	1,060.0000	14.843	0	0	0
19/02/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	1,578.0000	1,416.0000	(10.266)	0	0	0
19/02/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,011.0000	1,152.0000	13.947	0	0	0
19/02/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	1,227.0000	1,372.0000	11.817	0	0	0
19/02/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	1,640.0000	1,474.0000	(10.122)	0	0	0
19/02/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,484.0000	1,643.0000	10.714	0	0	0
19/02/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,301.0000	1,157.0000	(11.068)	0	0	0
19/02/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	1,444.0000	1,286.0000	(10.942)	0	0	0
19/02/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	1,538.0000	1,377.0000	(10.468)	0	0	0
19/02/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	1,352.0000	1,204.0000	(10.947)	0	0	0
19/02/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	1,071.0000	1,213.0000	13.259	0	0	0
19/02/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,318.0000	1,172.0000	(11.077)	0	0	0
19/02/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	1,284.0000	1,142.0000	(11.059)	0	0	0
19/02/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,517.0000	1,678.0000	10.613	0	0	0
19/02/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,654.0000	1,820.0000	10.036	0	0	0
19/02/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,388.0000	1,236.0000	(10.951)	0	0	0
19/02/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,321.0000	1,472.0000	11.431	0	0	0
19/02/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	1,206.0000	1,071.0000	(11.194)	0	0	0
19/02/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,221.0000	1,085.0000	(11.138)	0	0	0
19/02/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	1,688.0000	1,857.0000	10.012	0	0	0
19/02/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,289.0000	1,438.0000	11.559	0	0	0
19/02/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,654.0000	1,820.0000	10.036	0	0	0
19/02/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	1,406.0000	1,252.0000	(10.953)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	659.0000	559.0000	(15.175)	0	0	0
19/02/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	3,443.0000	3,640.0000	5.722	0	0	0
19/02/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,500.0000	1,340.0000	(10.667)	0	0	0
19/02/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	710.0000	605.0000	(14.789)	0	0	0
19/02/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,301.0000	1,157.0000	(11.068)	0	0	0
19/02/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	2,354.0000	2,548.0000	8.241	0	0	0
19/02/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,164.0000	1,307.0000	12.285	0	0	0
19/02/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	800.0000	696.0000	(13.000)	0	0	0
19/02/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	3,083.0000	3,282.0000	6.455	0	0	0
19/02/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,484.0000	1,643.0000	10.714	0	0	0
19/02/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	1,975.0000	2,156.0000	9.165	0	0	0
19/02/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	343.0000	429.0000	25.073	0	0	0
19/02/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,133.0000	1,276.0000	12.621	0	0	0
19/02/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	972.0000	862.0000	(11.317)	0	0	0
19/02/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,482.0000	1,322.0000	(10.796)	0	0	0
19/02/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	1,147.0000	1,019.0000	(11.160)	0	0	0
19/02/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	3,286.0000	3,480.0000	5.904	0	0	0
19/02/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	540.0000	648.0000	20.000	0	0	0
19/02/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	2,008.0000	1,813.0000	(9.711)	0	0	0
19/02/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	2,123.0000	1,919.0000	(9.609)	0	0	0
19/02/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	1,191.0000	1,058.0000	(11.167)	0	0	0
19/02/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	456.0000	555.0000	21.711	0	0	0
19/02/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,221.0000	1,085.0000	(11.138)	0	0	0
19/02/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	754.0000	644.0000	(14.589)	0	0	0
19/02/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	866.0000	1,000.0000	15.473	0	0	0
19/02/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	1,723.0000	1,893.0000	9.867	0	0	0
19/02/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	1,102.0000	1,244.0000	12.886	0	0	0
19/02/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	1,161.0000	1,031.0000	(11.197)	0	0	0
19/02/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	2,310.0000	2,093.0000	(9.394)	0	0	0
19/02/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	811.0000	941.0000	16.030	0	0	0
19/02/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	1,794.0000	1,967.0000	9.643	0	0	0
19/02/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	360.0000	449.0000	24.722	0	0	0
19/02/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	1,684.0000	1,514.0000	(10.095)	0	0	0
19/02/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	1,830.0000	2,004.0000	9.508	0	0	0
19/02/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	3,041.0000	3,243.0000	6.643	0	0	0
19/02/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,482.0000	1,322.0000	(10.796)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	699.0000	595.0000	(14.878)	0	0	0
19/02/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	808.0000	707.0000	(12.500)	0	0	0
19/02/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	3,482.0000	3,681.0000	5.715	0	0	0
19/02/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,500.0000	1,340.0000	(10.667)	0	0	0
19/02/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,388.0000	1,236.0000	(10.951)	0	0	0
19/02/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,164.0000	1,307.0000	12.285	0	0	0
19/02/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,321.0000	1,472.0000	11.431	0	0	0
19/02/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	397.0000	490.0000	23.426	0	0	0
19/02/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,133.0000	1,276.0000	12.621	0	0	0
19/02/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	2,214.0000	2,004.0000	(9.485)	0	0	0
19/02/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	317.0000	391.0000	23.344	0	0	0
19/02/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	825.0000	729.0000	(11.636)	0	0	0
19/02/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	2,278.0000	2,063.0000	(9.438)	0	0	0
19/02/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	2,384.0000	2,155.0000	(9.606)	0	0	0
19/02/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	784.0000	675.0000	(13.903)	0	0	0
19/02/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	2,958.0000	3,165.0000	6.998	0	0	0
19/02/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	1,775.0000	1,599.0000	(9.915)	0	0	0
19/02/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	707.0000	829.0000	17.256	0	0	0
19/02/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	3,167.0000	3,360.0000	6.094	0	0	0
19/02/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	1,729.0000	1,556.0000	(10.006)	0	0	0
19/02/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	758.0000	884.0000	16.623	0	0	0
19/02/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	1,824.0000	1,643.0000	(9.923)	0	0	0
19/02/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	1,874.0000	1,690.0000	(9.819)	0	0	0
19/02/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	657.0000	775.0000	17.960	0	0	0
19/02/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	563.0000	673.0000	19.538	0	0	0
19/02/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	1,980.0000	1,787.0000	(9.747)	0	0	0
19/02/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	1,519.0000	1,358.0000	(10.599)	0	0	0
19/02/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	1,874.0000	1,690.0000	(9.819)	0	0	0
19/02/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	657.0000	775.0000	17.960	0	0	0
19/02/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	1,093.0000	970.0000	(11.253)	0	0	0
19/02/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	1,902.0000	2,080.0000	9.359	0	0	0
19/02/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	1,119.0000	994.0000	(11.171)	0	0	0
19/02/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	1,147.0000	1,019.0000	(11.160)	0	0	0
19/02/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	1,830.0000	2,004.0000	9.508	0	0	0
19/02/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	3,641.0000	3,845.0000	5.603	0	0	0
19/02/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	792.0000	685.0000	(13.510)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	3,125.0000	3,321.0000	6.272	0	0	0
19/02/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	2,614.0000	2,356.0000	(9.870)	0	0	0
19/02/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	379.0000	469.0000	23.747	0	0	0
19/02/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	1,619.0000	1,455.0000	(10.130)	0	0	0
19/02/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	247.0000	292.0000	18.219	0	0	0
19/02/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	2,246.0000	2,034.0000	(9.439)	0	0	0
19/02/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	416.0000	511.0000	22.837	0	0	0
19/02/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	2,183.0000	1,975.0000	(9.528)	0	0	0
19/02/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	776.0000	664.0000	(14.433)	0	0	0
19/02/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	952.0000	1,091.0000	14.601	0	0	0
19/02/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	1,578.0000	1,416.0000	(10.266)	0	0	0
19/02/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	843.0000	748.0000	(11.269)	0	0	0
19/02/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	3,000.0000	3,204.0000	6.800	0	0	0
19/02/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	1,463.0000	1,304.0000	(10.868)	0	0	0
19/02/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,196.0000	1,340.0000	12.040	0	0	0
19/02/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	817.0000	718.0000	(12.118)	0	0	0
19/02/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,517.0000	1,678.0000	10.613	0	0	0
19/02/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	1,284.0000	1,142.0000	(11.059)	0	0	0
19/02/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,353.0000	1,505.0000	11.234	0	0	0
19/02/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	1,370.0000	1,220.0000	(10.949)	0	0	0
19/02/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,289.0000	1,438.0000	11.559	0	0	0
19/02/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	2,875.0000	3,084.0000	7.270	0	0	0
19/02/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,011.0000	1,152.0000	13.947	0	0	0
19/02/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	2,497.0000	2,252.0000	(9.812)	0	0	0
19/02/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	1,558.0000	1,396.0000	(10.398)	0	0	0
19/02/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	280.0000	338.0000	20.714	0	0	0
19/02/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	1,406.0000	1,252.0000	(10.953)	0	0	0
19/02/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	1,041.0000	1,182.0000	13.545	0	0	0
19/02/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	3,209.0000	3,400.0000	5.952	0	0	0
19/02/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	1,794.0000	1,967.0000	9.643	0	0	0
19/02/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	1,161.0000	1,031.0000	(11.197)	0	0	0
19/02/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	1,133.0000	1,006.0000	(11.209)	0	0	0
19/02/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	2,064.0000	1,865.0000	(9.641)	0	0	0
19/02/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	497.0000	601.0000	20.926	0	0	0
19/02/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	1,866.0000	2,042.0000	9.432	0	0	0
19/02/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	3,522.0000	3,722.0000	5.679	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	689.0000	586.0000	(14.949)	0	0	0
19/02/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	3,364.0000	3,560.0000	5.826	0	0	0
19/02/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	731.0000	624.0000	(14.637)	0	0	0
19/02/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	1,450.0000	1,608.0000	10.897	0	0	0
19/02/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	1,318.0000	1,172.0000	(11.077)	0	0	0
19/02/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	586.0000	698.0000	19.113	0	0	0
19/02/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	1,953.0000	1,762.0000	(9.780)	0	0	0
19/02/2009	£ / R	2009/03/16			Currency Future	14.6333	14.4865	(1.003)	0.0000	0.0000	14,213
19/02/2009	£ / R	2009/03/16	15.45	Put	Currency Future	1,022.0000	1,125.0000	10.078	0	0	0
19/02/2009	£ / R	2009/03/16	18.45	Put	Currency Future	3,818.0000	3,964.0000	3.824	0	0	0
19/02/2009	£ / R	2009/03/16	17.35	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
19/02/2009	£ / R	2009/03/16	16.70	Call	Currency Future	37.0000	25.0000	(32.432)	0	0	0
19/02/2009	£ / R	2009/03/16	15.90	Put	Currency Future	1,384.0000	1,501.0000	8.454	0	0	0
19/02/2009	£ / R	2009/03/16	13.90	Put	Currency Future	140.0000	167.0000	19.286	0	0	0
19/02/2009	£ / R	2009/03/16	18.65	Put	Currency Future	4,018.0000	4,164.0000	3.634	0	0	0
19/02/2009	£ / R	2009/03/16	18.95	Put	Currency Future	4,317.0000	4,464.0000	3.405	0	0	0
19/02/2009	£ / R	2009/03/16	15.05	Put	Currency Future	711.0000	810.0000	13.924	0	0	0
19/02/2009	£ / R	2009/03/16	17.35	Put	Currency Future	2,729.0000	2,871.0000	5.203	0	0	0
19/02/2009	£ / R	2009/03/16	13.90	Call	Currency Future	873.0000	754.0000	(13.631)	0	0	0
19/02/2009	£ / R	2009/03/16	18.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
19/02/2009	£ / R	2009/03/16	14.60	Call	Currency Future	448.0000	379.0000	(15.402)	0	0	0
19/02/2009	£ / R	2009/03/16	15.20	Put	Currency Future	823.0000	928.0000	12.758	0	0	0
19/02/2009	£ / R	2009/03/16	18.85	Put	Currency Future	4,217.0000	4,364.0000	3.486	0	0	0
19/02/2009	£ / R	2009/03/16	17.15	Call	Currency Future	18.0000	11.0000	(38.889)	0	0	0
19/02/2009	£ / R	2009/03/16	16.70	Put	Currency Future	2,103.0000	2,238.0000	6.419	0	0	0
19/02/2009	£ / R	2009/03/16	15.05	Call	Currency Future	295.0000	247.0000	(16.271)	0	0	0
19/02/2009	£ / R	2009/03/16	14.60	Put	Currency Future	415.0000	493.0000	18.795	0	0	0
19/02/2009	£ / R	2009/03/16	18.55	Put	Currency Future	3,918.0000	4,064.0000	3.726	0	0	0
19/02/2009	£ / R	2009/03/16	17.25	Call	Currency Future	15.0000	9.0000	(40.000)	0	0	0
19/02/2009	£ / R	2009/03/16	14.40	Put	Currency Future	307.0000	373.0000	21.498	0	0	0
19/02/2009	£ / R	2009/03/16	15.20	Call	Currency Future	257.0000	215.0000	(16.342)	0	0	0
19/02/2009	£ / R	2009/03/16	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/02/2009	£ / R	2009/03/16	17.15	Put	Currency Future	2,534.0000	2,675.0000	5.564	0	0	0
19/02/2009	£ / R	2009/03/16	18.80	Put	Currency Future	4,167.0000	4,314.0000	3.528	0	0	0
19/02/2009	£ / R	2009/03/16	15.45	Call	Currency Future	205.0000	162.0000	(20.976)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	£ / R 2009/03/16	18.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
19/02/2009	£ / R 2009/03/16	17.25	Put	Currency Future	2,632.0000	2,773.0000	5.357	0	0	0
19/02/2009	£ / R 2009/03/16	17.95	Put	Currency Future	3,321.0000	3,466.0000	4.366	0	0	0
19/02/2009	£ / R 2009/03/16	14.40	Call	Currency Future	540.0000	460.0000	(14.815)	0	0	0
19/02/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,417.0000	4,564.0000	3.328	0	0	0
19/02/2009	£ / R 2009/03/16	14.40	Call	Currency Future	540.0000	460.0000	(14.815)	0	0	0
19/02/2009	£ / R 2009/03/16	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/02/2009	£ / R 2009/03/16	14.90	Call	Currency Future	338.0000	285.0000	(15.680)	0	0	0
19/02/2009	£ / R 2009/03/16	15.25	Call	Currency Future	245.0000	205.0000	(16.327)	0	0	0
19/02/2009	£ / R 2009/03/16	18.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/02/2009	£ / R 2009/03/16	14.30	Call	Currency Future	599.0000	505.0000	(15.693)	0	0	0
19/02/2009	£ / R 2009/03/16	18.35	Put	Currency Future	3,719.0000	3,865.0000	3.926	0	0	0
19/02/2009	£ / R 2009/03/16	19.25	Put	Currency Future	4,617.0000	4,764.0000	3.184	0	0	0
19/02/2009	£ / R 2009/03/16	18.50	Put	Currency Future	3,868.0000	4,014.0000	3.775	0	0	0
19/02/2009	£ / R 2009/03/16	16.00	Call	Currency Future	103.0000	75.0000	(27.184)	0	0	0
19/02/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,222.0000	3,366.0000	4.469	0	0	0
19/02/2009	£ / R 2009/03/16	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/02/2009	£ / R 2009/03/16	14.20	Call	Currency Future	663.0000	556.0000	(16.139)	0	0	0
19/02/2009	£ / R 2009/03/16	17.95	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
19/02/2009	£ / R 2009/03/16	14.65	Put	Currency Future	445.0000	525.0000	17.978	0	0	0
19/02/2009	£ / R 2009/03/16	16.10	Call	Currency Future	89.0000	65.0000	(26.966)	0	0	0
19/02/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,024.0000	3,168.0000	4.762	0	0	0
19/02/2009	£ / R 2009/03/16	19.15	Put	Currency Future	4,517.0000	4,664.0000	3.254	0	0	0
19/02/2009	£ / R 2009/03/16	15.10	Call	Currency Future	281.0000	236.0000	(16.014)	0	0	0
19/02/2009	£ / R 2009/03/16	18.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
19/02/2009	£ / R 2009/03/16	15.25	Put	Currency Future	862.0000	968.0000	12.297	0	0	0
19/02/2009	£ / R 2009/03/16	14.65	Call	Currency Future	428.0000	361.0000	(15.654)	0	0	0
19/02/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,010.0000	2,143.0000	6.617	0	0	0
19/02/2009	£ / R 2009/03/16	18.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
19/02/2009	£ / R 2009/03/16	15.10	Put	Currency Future	748.0000	849.0000	13.503	0	0	0
19/02/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,520.0000	3,665.0000	4.119	0	0	0
19/02/2009	£ / R 2009/03/16	14.75	Put	Currency Future	506.0000	592.0000	16.996	0	0	0
19/02/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,317.0000	4,464.0000	3.405	0	0	0
19/02/2009	£ / R 2009/03/16	18.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
19/02/2009	£ / R 2009/03/16	13.85	Call	Currency Future	912.0000	790.0000	(13.377)	0	0	0
19/02/2009	£ / R 2009/03/16	14.40	Put	Currency Future	307.0000	373.0000	21.498	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,556.0000	1,678.0000	7.841	0	0	0
19/02/2009	£ / R 2009/03/16	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/02/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,469.0000	1,589.0000	8.169	0	0	0
19/02/2009	£ / R 2009/03/16	14.90	Call	Currency Future	338.0000	285.0000	(15.680)	0	0	0
19/02/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,417.0000	4,564.0000	3.328	0	0	0
19/02/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,644.0000	1,769.0000	7.603	0	0	0
19/02/2009	£ / R 2009/03/16	15.15	Call	Currency Future	269.0000	225.0000	(16.357)	0	0	0
19/02/2009	£ / R 2009/03/16	14.75	Call	Currency Future	390.0000	328.0000	(15.897)	0	0	0
19/02/2009	£ / R 2009/03/16	16.60	Call	Currency Future	43.0000	29.0000	(32.558)	0	0	0
19/02/2009	£ / R 2009/03/16	14.80	Put	Currency Future	538.0000	627.0000	16.543	0	0	0
19/02/2009	£ / R 2009/03/16	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
19/02/2009	£ / R 2009/03/16	15.05	Put	Currency Future	711.0000	810.0000	13.924	0	0	0
19/02/2009	£ / R 2009/03/16	14.50	Put	Currency Future	358.0000	431.0000	20.391	0	0	0
19/02/2009	£ / R 2009/03/16	16.95	Put	Currency Future	2,341.0000	2,480.0000	5.938	0	0	0
19/02/2009	£ / R 2009/03/16	14.80	Call	Currency Future	372.0000	313.0000	(15.860)	0	0	0
19/02/2009	£ / R 2009/03/16	18.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
19/02/2009	£ / R 2009/03/16	14.55	Put	Currency Future	386.0000	461.0000	19.430	0	0	0
19/02/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,301.0000	1,414.0000	8.686	0	0	0
19/02/2009	£ / R 2009/03/16	15.15	Call	Currency Future	269.0000	225.0000	(16.357)	0	0	0
19/02/2009	£ / R 2009/03/16	14.30	Put	Currency Future	266.0000	319.0000	19.925	0	0	0
19/02/2009	£ / R 2009/03/16	15.40	Put	Currency Future	981.0000	1,086.0000	10.703	0	0	0
19/02/2009	£ / R 2009/03/16	14.90	Put	Currency Future	605.0000	698.0000	15.372	0	0	0
19/02/2009	£ / R 2009/03/16	18.45	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
19/02/2009	£ / R 2009/03/16	14.90	Put	Currency Future	605.0000	698.0000	15.372	0	0	0
19/02/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,342.0000	1,457.0000	8.569	0	0	0
19/02/2009	£ / R 2009/03/16	15.00	Put	Currency Future	675.0000	772.0000	14.370	0	0	0
19/02/2009	£ / R 2009/03/16	16.50	Put	Currency Future	1,917.0000	2,048.0000	6.834	0	0	0
19/02/2009	£ / R 2009/03/16	15.40	Call	Currency Future	214.0000	172.0000	(19.626)	0	0	0
19/02/2009	£ / R 2009/03/16	18.10	Put	Currency Future	3,470.0000	3,615.0000	4.179	0	0	0
19/02/2009	£ / R 2009/03/16	14.20	Put	Currency Future	229.0000	270.0000	17.904	0	0	0
19/02/2009	£ / R 2009/03/16	15.90	Call	Currency Future	118.0000	87.0000	(26.271)	0	0	0
19/02/2009	£ / R 2009/03/16	14.80	Call	Currency Future	372.0000	313.0000	(15.860)	0	0	0
19/02/2009	£ / R 2009/03/16	14.30	Call	Currency Future	599.0000	505.0000	(15.693)	0	0	0
19/02/2009	£ / R 2009/03/16	16.95	Call	Currency Future	25.0000	16.0000	(36.000)	0	0	0
19/02/2009	£ / R 2009/03/16	17.85	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
19/02/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,179.0000	1,287.0000	9.160	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	£ / R 2009/03/16	15.00	Call	Currency Future	309.0000	259.0000	(16.181)	0	0	0
19/02/2009	£ / R 2009/03/16	16.50	Call	Currency Future	50.0000	35.0000	(30.000)	0	0	0
19/02/2009	£ / R 2009/03/16	14.30	Put	Currency Future	266.0000	319.0000	19.925	0	0	0
19/02/2009	£ / R 2009/03/16	18.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
19/02/2009	£ / R 2009/03/16	14.55	Call	Currency Future	470.0000	398.0000	(15.319)	0	0	0
19/02/2009	£ / R 2009/03/16	15.85	Call	Currency Future	126.0000	94.0000	(25.397)	0	0	0
19/02/2009	£ / R 2009/03/16	18.00	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
19/02/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,520.0000	3,665.0000	4.119	0	0	0
19/02/2009	£ / R 2009/03/16	15.05	Call	Currency Future	295.0000	247.0000	(16.271)	0	0	0
19/02/2009	£ / R 2009/03/16	17.05	Put	Currency Future	2,438.0000	2,577.0000	5.701	0	0	0
19/02/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,260.0000	1,371.0000	8.810	0	0	0
19/02/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,246.0000	2,383.0000	6.100	0	0	0
19/02/2009	£ / R 2009/03/16	17.30	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0
19/02/2009	£ / R 2009/03/16	18.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
19/02/2009	£ / R 2009/03/16	18.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
19/02/2009	£ / R 2009/03/16	14.50	Call	Currency Future	492.0000	418.0000	(15.041)	0	0	0
19/02/2009	£ / R 2009/03/16	17.10	Call	Currency Future	19.0000	12.0000	(36.842)	0	0	0
19/02/2009	£ / R 2009/03/16	18.35	Put	Currency Future	3,719.0000	3,865.0000	3.926	0	0	0
19/02/2009	£ / R 2009/03/16	14.85	Call	Currency Future	355.0000	299.0000	(15.775)	0	0	0
19/02/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,101.0000	1,205.0000	9.446	0	0	0
19/02/2009	£ / R 2009/03/16	16.85	Call	Currency Future	29.0000	19.0000	(34.483)	0	0	0
19/02/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,486.0000	2,626.0000	5.632	0	0	0
19/02/2009	£ / R 2009/03/16	17.65	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
19/02/2009	£ / R 2009/03/16	14.15	Call	Currency Future	696.0000	587.0000	(15.661)	0	0	0
19/02/2009	£ / R 2009/03/16	17.05	Call	Currency Future	21.0000	13.0000	(38.095)	0	0	0
19/02/2009	£ / R 2009/03/16	15.65	Call	Currency Future	163.0000	124.0000	(23.926)	0	0	0
19/02/2009	£ / R 2009/03/16	15.75	Call	Currency Future	143.0000	108.0000	(24.476)	0	0	0
19/02/2009	£ / R 2009/03/16	18.00	Put	Currency Future	3,370.0000	3,516.0000	4.332	0	0	0
19/02/2009	£ / R 2009/03/16	14.45	Call	Currency Future	515.0000	438.0000	(14.951)	0	0	0
19/02/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,222.0000	3,366.0000	4.469	0	0	0
19/02/2009	£ / R 2009/03/16	14.15	Put	Currency Future	212.0000	250.0000	17.925	0	0	0
19/02/2009	£ / R 2009/03/16	16.20	Call	Currency Future	78.0000	56.0000	(28.205)	0	0	0
19/02/2009	£ / R 2009/03/16	15.80	Call	Currency Future	134.0000	100.0000	(25.373)	0	0	0
19/02/2009	£ / R 2009/03/16	17.30	Put	Currency Future	2,680.0000	2,822.0000	5.299	0	0	0
19/02/2009	£ / R 2009/03/16	14.45	Put	Currency Future	332.0000	402.0000	21.084	0	0	0
19/02/2009	£ / R 2009/03/16	18.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	£ / R 2009/03/16	15.90	Call	Currency Future	118.0000	87.0000	(26.271)	0	0	0
19/02/2009	£ / R 2009/03/16	15.55	Call	Currency Future	184.0000	142.0000	(22.826)	0	0	0
19/02/2009	£ / R 2009/03/16	14.80	Put	Currency Future	538.0000	627.0000	16.543	0	0	0
19/02/2009	£ / R 2009/03/16	15.95	Put	Currency Future	1,427.0000	1,545.0000	8.269	0	0	0
19/02/2009	£ / R 2009/03/16	17.90	Put	Currency Future	3,271.0000	3,416.0000	4.433	0	0	0
19/02/2009	£ / R 2009/03/16	17.75	Put	Currency Future	3,123.0000	3,267.0000	4.611	0	0	0
19/02/2009	£ / R 2009/03/16	18.40	Put	Currency Future	3,768.0000	3,914.0000	3.875	0	0	0
19/02/2009	£ / R 2009/03/16	16.30	Call	Currency Future	67.0000	48.0000	(28.358)	0	0	0
19/02/2009	£ / R 2009/03/16	15.15	Put	Currency Future	785.0000	888.0000	13.121	0	0	0
19/02/2009	£ / R 2009/03/16	16.40	Call	Currency Future	58.0000	41.0000	(29.310)	0	0	0
19/02/2009	£ / R 2009/03/16	13.85	Put	Currency Future	128.0000	153.0000	19.531	0	0	0
19/02/2009	£ / R 2009/03/16	17.40	Put	Currency Future	2,778.0000	2,921.0000	5.148	0	0	0
19/02/2009	£ / R 2009/03/16	17.85	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
19/02/2009	£ / R 2009/03/16	18.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
19/02/2009	£ / R 2009/03/16	14.85	Put	Currency Future	571.0000	662.0000	15.937	0	0	0
19/02/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,384.0000	1,501.0000	8.454	0	0	0
19/02/2009	£ / R 2009/03/16	16.40	Put	Currency Future	1,825.0000	1,954.0000	7.068	0	0	0
19/02/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,179.0000	1,287.0000	9.160	0	0	0
19/02/2009	£ / R 2009/03/16	16.25	Call	Currency Future	72.0000	52.0000	(27.778)	0	0	0
19/02/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,140.0000	1,246.0000	9.298	0	0	0
19/02/2009	£ / R 2009/03/16	17.40	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
19/02/2009	£ / R 2009/03/16	16.25	Put	Currency Future	1,689.0000	1,815.0000	7.460	0	0	0
19/02/2009	£ / R 2009/03/16	16.30	Put	Currency Future	1,734.0000	1,861.0000	7.324	0	0	0
19/02/2009	£ / R 2009/03/16	14.70	Put	Currency Future	475.0000	558.0000	17.474	0	0	0
19/02/2009	£ / R 2009/03/16	16.35	Call	Currency Future	63.0000	44.0000	(30.159)	0	0	0
19/02/2009	£ / R 2009/03/16	14.70	Call	Currency Future	408.0000	344.0000	(15.686)	0	0	0
19/02/2009	£ / R 2009/03/16	18.70	Put	Currency Future	4,068.0000	4,214.0000	3.589	0	0	0
19/02/2009	£ / R 2009/03/16	15.15	Put	Currency Future	785.0000	888.0000	13.121	0	0	0
19/02/2009	£ / R 2009/03/16	18.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/02/2009	£ / R 2009/03/16	15.60	Call	Currency Future	173.0000	132.0000	(23.699)	0	0	0
19/02/2009	£ / R 2009/03/16	18.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
19/02/2009	£ / R 2009/03/16	15.95	Call	Currency Future	110.0000	81.0000	(26.364)	0	0	0
19/02/2009	£ / R 2009/03/16	17.90	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
19/02/2009	£ / R 2009/03/16	18.90	Put	Currency Future	4,267.0000	4,414.0000	3.445	0	0	0
19/02/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,198.0000	2,334.0000	6.187	0	0	0
19/02/2009	£ / R 2009/03/16	18.20	Call	Currency Future	3.0000	1.0000	(66.667)	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
19/02/2009	£ / R 2009/03/16	16.80	Call	Currency Future	31.0000	21.0000	(32.258)	0	0	0
19/02/2009	£ / R 2009/03/16	16.75	Call	Currency Future	34.0000	23.0000	(32.353)	0	0	0
19/02/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,342.0000	1,457.0000	8.569	0	0	0
19/02/2009	£ / R 2009/03/16	17.80	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
19/02/2009	£ / R 2009/03/16	14.25	Call	Currency Future	631.0000	530.0000	(16.006)	0	0	0
19/02/2009	£ / R 2009/03/16	18.20	Put	Currency Future	3,569.0000	3,715.0000	4.091	0	0	0
19/02/2009	£ / R 2009/03/16	16.00	Call	Currency Future	103.0000	75.0000	(27.184)	0	0	0
19/02/2009	£ / R 2009/03/16	15.30	Put	Currency Future	901.0000	1,009.0000	11.987	0	0	0
19/02/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,217.0000	4,364.0000	3.486	0	0	0
19/02/2009	£ / R 2009/03/16	18.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
19/02/2009	£ / R 2009/03/16	14.05	Call	Currency Future	764.0000	651.0000	(14.791)	0	0	0
19/02/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,469.0000	1,589.0000	8.169	0	0	0
19/02/2009	£ / R 2009/03/16	15.65	Call	Currency Future	163.0000	124.0000	(23.926)	0	0	0
19/02/2009	£ / R 2009/03/16	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/02/2009	£ / R 2009/03/16	16.35	Put	Currency Future	1,779.0000	1,908.0000	7.251	0	0	0
19/02/2009	£ / R 2009/03/16	13.50	Call	Currency Future	1,198.0000	1,065.0000	(11.102)	0	0	0
19/02/2009	£ / R 2009/03/16	14.35	Put	Currency Future	286.0000	346.0000	20.979	0	0	0
19/02/2009	£ / R 2009/03/16	18.55	Put	Currency Future	3,918.0000	4,064.0000	3.726	0	0	0
19/02/2009	£ / R 2009/03/16	14.05	Put	Currency Future	181.0000	214.0000	18.232	0	0	0
19/02/2009	£ / R 2009/03/16	16.10	Call	Currency Future	89.0000	65.0000	(26.966)	0	0	0
19/02/2009	£ / R 2009/03/16	13.80	Call	Currency Future	950.0000	827.0000	(12.947)	0	0	0
19/02/2009	£ / R 2009/03/16	15.85	Call	Currency Future	126.0000	94.0000	(25.397)	0	0	0
19/02/2009	£ / R 2009/03/16	14.25	Put	Currency Future	247.0000	294.0000	19.028	0	0	0
19/02/2009	£ / R 2009/03/16	18.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/02/2009	£ / R 2009/03/16	18.30	Put	Currency Future	3,669.0000	3,815.0000	3.979	0	0	0
19/02/2009	£ / R 2009/03/16	14.65	Put	Currency Future	445.0000	525.0000	17.978	0	0	0
19/02/2009	£ / R 2009/03/16	16.60	Call	Currency Future	43.0000	29.0000	(32.558)	0	0	0
19/02/2009	£ / R 2009/03/16	16.75	Put	Currency Future	2,151.0000	2,286.0000	6.276	0	0	0
19/02/2009	£ / R 2009/03/16	14.35	Call	Currency Future	569.0000	482.0000	(15.290)	0	0	0
19/02/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,018.0000	4,164.0000	3.634	0	0	0
19/02/2009	£ / R 2009/03/16	18.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/02/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,010.0000	2,143.0000	6.617	0	0	0
19/02/2009	£ / R 2009/03/16	13.60	Put	Currency Future	80.0000	96.0000	20.000	0	0	0
19/02/2009	£ / R 2009/03/16	15.30	Call	Currency Future	234.0000	196.0000	(16.239)	0	0	0
19/02/2009	£ / R 2009/03/16	18.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
19/02/2009	£ / R 2009/03/16	18.60	Put	Currency Future	3,968.0000	4,114.0000	3.679	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,556.0000	1,678.0000	7.841	0	0	0
19/02/2009	£ / R 2009/03/16	13.50	Put	Currency Future	65.0000	78.0000	20.000	0	0	0
19/02/2009	£ / R 2009/03/16	14.35	Put	Currency Future	286.0000	346.0000	20.979	0	0	0
19/02/2009	£ / R 2009/03/16	18.05	Put	Currency Future	3,420.0000	3,565.0000	4.240	0	0	0
19/02/2009	£ / R 2009/03/16	15.35	Call	Currency Future	224.0000	184.0000	(17.857)	0	0	0
19/02/2009	£ / R 2009/03/16	13.45	Call	Currency Future	1,241.0000	1,107.0000	(10.798)	0	0	0
19/02/2009	£ / R 2009/03/16	14.85	Put	Currency Future	571.0000	662.0000	15.937	0	0	0
19/02/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,198.0000	2,334.0000	6.187	0	0	0
19/02/2009	£ / R 2009/03/16	14.65	Call	Currency Future	428.0000	361.0000	(15.654)	0	0	0
19/02/2009	£ / R 2009/03/16	16.45	Call	Currency Future	54.0000	38.0000	(29.630)	0	0	0
19/02/2009	£ / R 2009/03/16	13.60	Call	Currency Future	1,113.0000	982.0000	(11.770)	0	0	0
19/02/2009	£ / R 2009/03/16	14.35	Call	Currency Future	569.0000	482.0000	(15.290)	0	0	0
19/02/2009	£ / R 2009/03/16	13.55	Call	Currency Future	1,155.0000	1,023.0000	(11.429)	0	0	0
19/02/2009	£ / R 2009/03/16	14.85	Call	Currency Future	355.0000	299.0000	(15.775)	0	0	0
19/02/2009	£ / R 2009/03/16	18.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
19/02/2009	£ / R 2009/03/16	18.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
19/02/2009	£ / R 2009/03/16	14.95	Call	Currency Future	323.0000	271.0000	(16.099)	0	0	0
19/02/2009	£ / R 2009/03/16	13.45	Put	Currency Future	58.0000	70.0000	20.690	0	0	0
19/02/2009	£ / R 2009/03/16	18.75	Put	Currency Future	4,118.0000	4,264.0000	3.545	0	0	0
19/02/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,600.0000	1,724.0000	7.750	0	0	0
19/02/2009	£ / R 2009/03/16	16.55	Call	Currency Future	46.0000	32.0000	(30.435)	0	0	0
19/02/2009	£ / R 2009/03/16	16.80	Call	Currency Future	31.0000	21.0000	(32.258)	0	0	0
19/02/2009	£ / R 2009/03/16	15.10	Put	Currency Future	748.0000	849.0000	13.503	0	0	0
19/02/2009	£ / R 2009/03/16	14.00	Call	Currency Future	800.0000	684.0000	(14.500)	0	0	0
19/02/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,246.0000	2,383.0000	6.100	0	0	0
19/02/2009	£ / R 2009/03/16	15.10	Call	Currency Future	281.0000	236.0000	(16.014)	0	0	0
19/02/2009	£ / R 2009/03/16	13.80	Put	Currency Future	117.0000	140.0000	19.658	0	0	0
19/02/2009	£ / R 2009/03/16	17.55	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
19/02/2009	£ / R 2009/03/16	16.55	Put	Currency Future	1,963.0000	2,095.0000	6.724	0	0	0
19/02/2009	£ / R 2009/03/16	13.80	Call	Currency Future	950.0000	827.0000	(12.947)	0	0	0
19/02/2009	£ / R 2009/03/16	17.65	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
19/02/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,342.0000	1,457.0000	8.569	0	0	0
19/02/2009	£ / R 2009/03/16	16.15	Call	Currency Future	83.0000	60.0000	(27.711)	0	0	0
19/02/2009	£ / R 2009/03/16	18.25	Put	Currency Future	3,619.0000	3,765.0000	4.034	0	0	0
19/02/2009	£ / R 2009/03/16	13.70	Put	Currency Future	97.0000	116.0000	19.588	0	0	0
19/02/2009	£ / R 2009/03/16	17.55	Put	Currency Future	2,925.0000	3,069.0000	4.923	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	£ / R 2009/03/16	16.45	Put	Currency Future	1,871.0000	2,001.0000	6.948	0	0	0
19/02/2009	£ / R 2009/03/16	14.00	Put	Currency Future	166.0000	198.0000	19.277	0	0	0
19/02/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,024.0000	3,168.0000	4.762	0	0	0
19/02/2009	£ / R 2009/03/16	16.90	Call	Currency Future	27.0000	18.0000	(33.333)	0	0	0
19/02/2009	£ / R 2009/03/16	17.75	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
19/02/2009	£ / R 2009/03/16	17.50	Put	Currency Future	2,876.0000	3,019.0000	4.972	0	0	0
19/02/2009	£ / R 2009/03/16	14.10	Put	Currency Future	196.0000	232.0000	18.367	0	0	0
19/02/2009	£ / R 2009/03/16	18.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
19/02/2009	£ / R 2009/03/16	18.45	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
19/02/2009	£ / R 2009/03/16	17.50	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
19/02/2009	£ / R 2009/03/16	14.60	Put	Currency Future	415.0000	493.0000	18.795	0	0	0
19/02/2009	£ / R 2009/03/16	16.55	Put	Currency Future	1,963.0000	2,095.0000	6.724	0	0	0
19/02/2009	£ / R 2009/03/16	14.10	Call	Currency Future	729.0000	618.0000	(15.226)	0	0	0
19/02/2009	£ / R 2009/03/16	15.75	Call	Currency Future	143.0000	108.0000	(24.476)	0	0	0
19/02/2009	£ / R 2009/03/16	18.45	Put	Currency Future	3,818.0000	3,964.0000	3.824	0	0	0
19/02/2009	£ / R 2009/03/16	16.65	Put	Currency Future	2,056.0000	2,190.0000	6.518	0	0	0
19/02/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,293.0000	2,431.0000	6.018	0	0	0
19/02/2009	£ / R 2009/03/16	16.65	Call	Currency Future	40.0000	27.0000	(32.500)	0	0	0
19/02/2009	£ / R 2009/03/16	13.70	Call	Currency Future	1,030.0000	903.0000	(12.330)	0	0	0
19/02/2009	£ / R 2009/03/16	14.60	Call	Currency Future	448.0000	379.0000	(15.402)	0	0	0
19/02/2009	£ / R 2009/03/16	14.55	Put	Currency Future	386.0000	461.0000	19.430	0	0	0
19/02/2009	£ / R 2009/03/16	16.35	Put	Currency Future	1,779.0000	1,908.0000	7.251	0	0	0
19/02/2009	£ / R 2009/03/16	17.20	Call	Currency Future	16.0000	10.0000	(37.500)	0	0	0
19/02/2009	£ / R 2009/03/16	14.95	Put	Currency Future	640.0000	735.0000	14.844	0	0	0
19/02/2009	£ / R 2009/03/16	16.55	Call	Currency Future	46.0000	32.0000	(30.435)	0	0	0
19/02/2009	£ / R 2009/03/16	17.20	Put	Currency Future	2,583.0000	2,724.0000	5.459	0	0	0
19/02/2009	£ / R 2009/03/16	13.80	Put	Currency Future	117.0000	140.0000	19.658	0	0	0
19/02/2009	£ / R 2009/03/16	13.55	Put	Currency Future	72.0000	87.0000	20.833	0	0	0
19/02/2009	£ / R 2009/03/16	17.80	Put	Currency Future	3,172.0000	3,317.0000	4.571	0	0	0
19/02/2009	£ / R 2009/03/16	14.55	Call	Currency Future	470.0000	398.0000	(15.319)	0	0	0
19/02/2009	£ / R 2009/03/16	13.65	Call	Currency Future	1,071.0000	942.0000	(12.045)	0	0	0
19/02/2009	£ / R 2009/03/16	13.75	Call	Currency Future	990.0000	864.0000	(12.727)	0	0	0
19/02/2009	£ / R 2009/03/16	17.60	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
19/02/2009	£ / R 2009/03/16	13.65	Put	Currency Future	88.0000	106.0000	20.455	0	0	0
19/02/2009	£ / R 2009/03/16	17.60	Put	Currency Future	2,975.0000	3,118.0000	4.807	0	0	0
19/02/2009	£ / R 2009/03/16	17.70	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	£ / R 2009/03/16	17.70	Put	Currency Future	3,073.0000	3,217.0000	4.686	0	0	0
19/02/2009	£ / R 2009/03/16	15.85	Call	Currency Future	126.0000	94.0000	(25.397)	0	0	0
19/02/2009	£ / R 2009/03/16	17.60	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
19/02/2009	£ / R 2009/03/16	14.05	Put	Currency Future	181.0000	214.0000	18.232	0	0	0
19/02/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,486.0000	2,626.0000	5.632	0	0	0
19/02/2009	£ / R 2009/03/16	13.75	Put	Currency Future	107.0000	128.0000	19.626	0	0	0
19/02/2009	£ / R 2009/03/16	16.35	Call	Currency Future	63.0000	44.0000	(30.159)	0	0	0
19/02/2009	£ / R 2009/03/16	13.95	Call	Currency Future	836.0000	718.0000	(14.115)	0	0	0
19/02/2009	£ / R 2009/03/16	17.00	Put	Currency Future	2,389.0000	2,528.0000	5.818	0	0	0
19/02/2009	£ / R 2009/03/16	17.00	Call	Currency Future	23.0000	15.0000	(34.783)	0	0	0
19/02/2009	£ / R 2009/03/16	17.60	Put	Currency Future	2,975.0000	3,118.0000	4.807	0	0	0
19/02/2009	£ / R 2009/03/16	13.95	Put	Currency Future	153.0000	182.0000	18.954	0	0	0
19/02/2009	£ / R 2009/03/16	16.90	Call	Currency Future	27.0000	18.0000	(33.333)	0	0	0
19/02/2009	£ / R 2009/03/16	14.05	Call	Currency Future	764.0000	651.0000	(14.791)	0	0	0
19/02/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,293.0000	2,431.0000	6.018	0	0	0
19/02/2009	£ / R 2009/03/16	17.10	Call	Currency Future	19.0000	12.0000	(36.842)	0	0	0
19/02/2009	£ / R 2009/03/16	16.85	Call	Currency Future	29.0000	19.0000	(34.483)	0	0	0
19/02/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,260.0000	1,371.0000	8.810	0	0	0
19/02/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,600.0000	1,724.0000	7.750	0	0	0
19/02/2009	£ / R 2009/03/16	15.80	Call	Currency Future	134.0000	100.0000	(25.373)	0	0	0
19/02/2009	£ / R 2009/03/16	16.15	Call	Currency Future	83.0000	60.0000	(27.711)	0	0	0
19/02/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,301.0000	1,414.0000	8.686	0	0	0
19/02/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,384.0000	1,501.0000	8.454	0	0	0
19/02/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,644.0000	1,769.0000	7.603	0	0	0
19/02/2009	£ / R 2009/03/16	16.20	Call	Currency Future	78.0000	56.0000	(28.205)	0	0	0
19/02/2009	£ / R 2009/03/16	15.90	Call	Currency Future	118.0000	87.0000	(26.271)	0	0	0
19/02/2009	£ / R 2009/03/16	15.35	Put	Currency Future	941.0000	1,047.0000	11.265	0	0	0
19/02/2009	£ / R 2009/03/16	15.70	Call	Currency Future	153.0000	116.0000	(24.183)	0	0	0
19/02/2009	£ / R 2009/03/16	16.30	Put	Currency Future	1,734.0000	1,861.0000	7.324	0	0	0
19/02/2009	£ / R 2009/03/16	16.40	Call	Currency Future	58.0000	41.0000	(29.310)	0	0	0
19/02/2009	£ / R 2009/03/16	15.50	Put	Currency Future	1,063.0000	1,165.0000	9.595	0	0	0
19/02/2009	£ / R 2009/03/16	15.50	Call	Currency Future	196.0000	151.0000	(22.959)	0	0	0
19/02/2009	£ / R 2009/03/16	15.35	Put	Currency Future	941.0000	1,047.0000	11.265	0	0	0
19/02/2009	£ / R 2009/03/16	15.35	Call	Currency Future	224.0000	184.0000	(17.857)	0	0	0
19/02/2009	£ / R 2009/03/16	16.40	Put	Currency Future	1,825.0000	1,954.0000	7.068	0	0	0
19/02/2009	£ / R 2009/03/16	15.40	Call	Currency Future	214.0000	172.0000	(19.626)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	£ / R	2009/03/16	15.40	Put	Currency Future	981.0000	1,086.0000	10.703	0	0	0
19/02/2009	£ / R	2009/03/16	16.30	Call	Currency Future	67.0000	48.0000	(28.358)	0	0	0
19/02/2009	£ / R	2009/03/16	16.05	Call	Currency Future	96.0000	70.0000	(27.083)	0	0	0
19/02/2009	£ / R	2009/03/16	15.30	Call	Currency Future	234.0000	196.0000	(16.239)	0	0	0
19/02/2009	£ / R	2009/03/16	15.70	Put	Currency Future	1,219.0000	1,329.0000	9.024	0	0	0
19/02/2009	£ / R	2009/03/16	16.05	Put	Currency Future	1,513.0000	1,633.0000	7.931	0	0	0
19/02/2009	£ / R	2009/03/16	15.60	Put	Currency Future	1,140.0000	1,246.0000	9.298	0	0	0
19/02/2009	£ / R	2009/03/16	15.60	Call	Currency Future	173.0000	132.0000	(23.699)	0	0	0
19/02/2009	£ / R	2009/03/16	16.05	Put	Currency Future	1,513.0000	1,633.0000	7.931	0	0	0
19/02/2009	£ / R	2009/03/16	15.30	Put	Currency Future	901.0000	1,009.0000	11.987	0	0	0
19/02/2009	£ / R	2009/03/16	15.55	Call	Currency Future	184.0000	142.0000	(22.826)	0	0	0
19/02/2009	£ / R	2009/03/16	15.55	Put	Currency Future	1,101.0000	1,205.0000	9.446	0	0	0
19/02/2009	£ / R	2009/03/16	16.05	Call	Currency Future	96.0000	70.0000	(27.083)	0	0	0
19/02/2009	£ / R	2009/06/12			Currency Future	14.8648	14.7217	(0.963)	0.0000	0.0000	404
19/02/2009	£ / R	2009/06/12	14.60	Call	Currency Future	1,012.0000	964.0000	(4.743)	0	0	0
19/02/2009	£ / R	2009/06/12	15.30	Call	Currency Future	757.0000	721.0000	(4.756)	0	0	0
19/02/2009	£ / R	2009/06/12	18.15	Call	Currency Future	150.0000	134.0000	(10.667)	0	0	0
19/02/2009	£ / R	2009/06/12	15.80	Put	Currency Future	1,546.0000	1,638.0000	5.951	0	0	0
19/02/2009	£ / R	2009/06/12	15.40	Put	Currency Future	1,262.0000	1,371.0000	8.637	0	0	0
19/02/2009	£ / R	2009/06/12	17.85	Call	Currency Future	182.0000	163.0000	(10.440)	0	0	0
19/02/2009	£ / R	2009/06/12	16.00	Call	Currency Future	549.0000	501.0000	(8.743)	0	0	0
19/02/2009	£ / R	2009/06/12	15.15	Call	Currency Future	805.0000	766.0000	(4.845)	0	0	0
19/02/2009	£ / R	2009/06/12	15.30	Put	Currency Future	1,192.0000	1,300.0000	9.060	0	0	0
19/02/2009	£ / R	2009/06/12	17.95	Call	Currency Future	171.0000	153.0000	(10.526)	0	0	0
19/02/2009	£ / R	2009/06/12	15.35	Put	Currency Future	1,226.0000	1,335.0000	8.891	0	0	0
19/02/2009	£ / R	2009/06/12	18.35	Put	Currency Future	3,617.0000	3,745.0000	3.539	0	0	0
19/02/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,024.0000	1,126.0000	9.961	0	0	0
19/02/2009	£ / R	2009/06/12	15.80	Call	Currency Future	611.0000	560.0000	(8.347)	0	0	0
19/02/2009	£ / R	2009/06/12	15.30	Call	Currency Future	757.0000	721.0000	(4.756)	0	0	0
19/02/2009	£ / R	2009/06/12	18.15	Put	Currency Future	3,435.0000	3,562.0000	3.697	0	0	0
19/02/2009	£ / R	2009/06/12	16.90	Call	Currency Future	329.0000	297.0000	(9.726)	0	0	0
19/02/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,090.0000	1,195.0000	9.633	0	0	0
19/02/2009	£ / R	2009/06/12	18.35	Call	Currency Future	131.0000	117.0000	(10.687)	0	0	0
19/02/2009	£ / R	2009/06/12	15.40	Call	Currency Future	726.0000	693.0000	(4.545)	0	0	0
19/02/2009	£ / R	2009/06/12	18.05	Put	Currency Future	3,345.0000	3,471.0000	3.767	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	£ / R 2009/06/12	15.35	Call	Currency Future	741.0000	707.0000	(4.588)	0	0	0
19/02/2009	£ / R 2009/06/12	16.70	Call	Currency Future	370.0000	335.0000	(9.459)	0	0	0
19/02/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,369.0000	1,469.0000	7.305	0	0	0
19/02/2009	£ / R 2009/06/12	14.20	Put	Currency Future	570.0000	623.0000	9.298	0	0	0
19/02/2009	£ / R 2009/06/12	14.60	Put	Currency Future	748.0000	842.0000	12.567	0	0	0
19/02/2009	£ / R 2009/06/12	14.60	Put	Currency Future	748.0000	842.0000	12.567	0	0	0
19/02/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,192.0000	1,300.0000	9.060	0	0	0
19/02/2009	£ / R 2009/06/12	18.05	Call	Currency Future	160.0000	143.0000	(10.625)	0	0	0
19/02/2009	£ / R 2009/06/12	14.50	Call	Currency Future	1,065.0000	1,004.0000	(5.728)	0	0	0
19/02/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,684.0000	1,780.0000	5.701	0	0	0
19/02/2009	£ / R 2009/06/12	15.55	Call	Currency Future	684.0000	640.0000	(6.433)	0	0	0
19/02/2009	£ / R 2009/06/12	14.20	Call	Currency Future	1,234.0000	1,145.0000	(7.212)	0	0	0
19/02/2009	£ / R 2009/06/12	14.70	Put	Currency Future	808.0000	902.0000	11.634	0	0	0
19/02/2009	£ / R 2009/06/12	18.75	Put	Currency Future	3,986.0000	4,117.0000	3.287	0	0	0
19/02/2009	£ / R 2009/06/12	15.40	Call	Currency Future	726.0000	693.0000	(4.545)	0	0	0
19/02/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,256.0000	3,381.0000	3.839	0	0	0
19/02/2009	£ / R 2009/06/12	14.50	Put	Currency Future	700.0000	783.0000	11.857	0	0	0
19/02/2009	£ / R 2009/06/12	17.35	Call	Currency Future	250.0000	225.0000	(10.000)	0	0	0
19/02/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,284.0000	2,394.0000	4.816	0	0	0
19/02/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,546.0000	1,638.0000	5.951	0	0	0
19/02/2009	£ / R 2009/06/12	14.15	Put	Currency Future	550.0000	602.0000	9.455	0	0	0
19/02/2009	£ / R 2009/06/12	19.15	Call	Currency Future	76.0000	67.0000	(11.842)	0	0	0
19/02/2009	£ / R 2009/06/12	16.30	Call	Currency Future	465.0000	423.0000	(9.032)	0	0	0
19/02/2009	£ / R 2009/06/12	15.50	Put	Currency Future	1,333.0000	1,436.0000	7.727	0	0	0
19/02/2009	£ / R 2009/06/12	17.85	Put	Currency Future	3,168.0000	3,291.0000	3.883	0	0	0
19/02/2009	£ / R 2009/06/12	16.15	Put	Currency Future	1,791.0000	1,889.0000	5.472	0	0	0
19/02/2009	£ / R 2009/06/12	16.80	Call	Currency Future	349.0000	315.0000	(9.742)	0	0	0
19/02/2009	£ / R 2009/06/12	15.05	Call	Currency Future	839.0000	798.0000	(4.887)	0	0	0
19/02/2009	£ / R 2009/06/12	17.25	Put	Currency Future	2,651.0000	2,767.0000	4.376	0	0	0
19/02/2009	£ / R 2009/06/12	14.80	Call	Currency Future	933.0000	886.0000	(5.038)	0	0	0
19/02/2009	£ / R 2009/06/12	17.65	Call	Currency Future	207.0000	185.0000	(10.628)	0	0	0
19/02/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,205.0000	2,313.0000	4.898	0	0	0
19/02/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,615.0000	1,708.0000	5.759	0	0	0
19/02/2009	£ / R 2009/06/12	14.60	Call	Currency Future	1,012.0000	964.0000	(4.743)	0	0	0
19/02/2009	£ / R 2009/06/12	14.80	Put	Currency Future	868.0000	964.0000	11.060	0	0	0
19/02/2009	£ / R 2009/06/12	17.65	Put	Currency Future	2,992.0000	3,114.0000	4.078	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,127.0000	2,233.0000	4.984	0	0	0
19/02/2009	£ / R 2009/06/12	15.80	Call	Currency Future	611.0000	560.0000	(8.347)	0	0	0
19/02/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,264.0000	1,173.0000	(7.199)	0	0	0
19/02/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,057.0000	1,160.0000	9.745	0	0	0
19/02/2009	£ / R 2009/06/12	16.30	Put	Currency Future	1,900.0000	2,001.0000	5.316	0	0	0
19/02/2009	£ / R 2009/06/12	19.00	Put	Currency Future	4,220.0000	4,353.0000	3.152	0	0	0
19/02/2009	£ / R 2009/06/12	14.75	Call	Currency Future	953.0000	904.0000	(5.142)	0	0	0
19/02/2009	£ / R 2009/06/12	15.50	Call	Currency Future	698.0000	658.0000	(5.731)	0	0	0
19/02/2009	£ / R 2009/06/12	18.45	Call	Currency Future	123.0000	109.0000	(11.382)	0	0	0
19/02/2009	£ / R 2009/06/12	16.30	Call	Currency Future	465.0000	423.0000	(9.032)	0	0	0
19/02/2009	£ / R 2009/06/12	16.20	Call	Currency Future	492.0000	448.0000	(8.943)	0	0	0
19/02/2009	£ / R 2009/06/12	18.80	Call	Currency Future	97.0000	86.0000	(11.340)	0	0	0
19/02/2009	£ / R 2009/06/12	14.75	Put	Currency Future	838.0000	933.0000	11.337	0	0	0
19/02/2009	£ / R 2009/06/12	16.30	Put	Currency Future	1,900.0000	2,001.0000	5.316	0	0	0
19/02/2009	£ / R 2009/06/12	15.10	Call	Currency Future	822.0000	782.0000	(4.866)	0	0	0
19/02/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,435.0000	3,562.0000	3.697	0	0	0
19/02/2009	£ / R 2009/06/12	16.60	Call	Currency Future	392.0000	355.0000	(9.439)	0	0	0
19/02/2009	£ / R 2009/06/12	15.90	Call	Currency Future	579.0000	530.0000	(8.463)	0	0	0
19/02/2009	£ / R 2009/06/12	18.80	Put	Currency Future	4,032.0000	4,164.0000	3.274	0	0	0
19/02/2009	£ / R 2009/06/12	14.90	Put	Currency Future	929.0000	1,028.0000	10.657	0	0	0
19/02/2009	£ / R 2009/06/12	14.90	Call	Currency Future	894.0000	849.0000	(5.034)	0	0	0
19/02/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,708.0000	3,837.0000	3.479	0	0	0
19/02/2009	£ / R 2009/06/12	17.55	Put	Currency Future	2,906.0000	3,026.0000	4.129	0	0	0
19/02/2009	£ / R 2009/06/12	16.40	Put	Currency Future	1,975.0000	2,078.0000	5.215	0	0	0
19/02/2009	£ / R 2009/06/12	16.20	Put	Currency Future	1,827.0000	1,926.0000	5.419	0	0	0
19/02/2009	£ / R 2009/06/12	15.45	Call	Currency Future	712.0000	675.0000	(5.197)	0	0	0
19/02/2009	£ / R 2009/06/12	19.15	Put	Currency Future	4,361.0000	4,495.0000	3.073	0	0	0
19/02/2009	£ / R 2009/06/12	18.65	Put	Currency Future	3,893.0000	4,023.0000	3.339	0	0	0
19/02/2009	£ / R 2009/06/12	17.55	Call	Currency Future	221.0000	198.0000	(10.407)	0	0	0
19/02/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,024.0000	1,126.0000	9.961	0	0	0
19/02/2009	£ / R 2009/06/12	19.00	Call	Currency Future	84.0000	74.0000	(11.905)	0	0	0
19/02/2009	£ / R 2009/06/12	18.65	Call	Currency Future	107.0000	95.0000	(11.215)	0	0	0
19/02/2009	£ / R 2009/06/12	15.15	Call	Currency Future	805.0000	766.0000	(4.845)	0	0	0
19/02/2009	£ / R 2009/06/12	17.45	Put	Currency Future	2,820.0000	2,939.0000	4.220	0	0	0
19/02/2009	£ / R 2009/06/12	17.00	Call	Currency Future	309.0000	279.0000	(9.709)	0	0	0
19/02/2009	£ / R 2009/06/12	15.05	Call	Currency Future	839.0000	798.0000	(4.887)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	£ / R 2009/06/12	18.75	Call	Currency Future	100.0000	89.0000	(11.000)	0	0	0
19/02/2009	£ / R 2009/06/12	18.15	Call	Currency Future	150.0000	134.0000	(10.667)	0	0	0
19/02/2009	£ / R 2009/06/12	17.45	Call	Currency Future	235.0000	211.0000	(10.213)	0	0	0
19/02/2009	£ / R 2009/06/12	15.95	Call	Currency Future	564.0000	515.0000	(8.688)	0	0	0
19/02/2009	£ / R 2009/06/12	18.40	Put	Currency Future	3,662.0000	3,791.0000	3.523	0	0	0
19/02/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,256.0000	3,381.0000	3.839	0	0	0
19/02/2009	£ / R 2009/06/12	16.35	Call	Currency Future	452.0000	411.0000	(9.071)	0	0	0
19/02/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,755.0000	1,852.0000	5.527	0	0	0
19/02/2009	£ / R 2009/06/12	14.90	Call	Currency Future	894.0000	849.0000	(5.034)	0	0	0
19/02/2009	£ / R 2009/06/12	14.55	Call	Currency Future	1,038.0000	984.0000	(5.202)	0	0	0
19/02/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,262.0000	1,371.0000	8.637	0	0	0
19/02/2009	£ / R 2009/06/12	17.95	Call	Currency Future	171.0000	153.0000	(10.526)	0	0	0
19/02/2009	£ / R 2009/06/12	16.35	Put	Currency Future	1,937.0000	2,039.0000	5.266	0	0	0
19/02/2009	£ / R 2009/06/12	16.10	Call	Currency Future	520.0000	474.0000	(8.846)	0	0	0
19/02/2009	£ / R 2009/06/12	16.80	Call	Currency Future	349.0000	315.0000	(9.742)	0	0	0
19/02/2009	£ / R 2009/06/12	14.90	Put	Currency Future	929.0000	1,028.0000	10.657	0	0	0
19/02/2009	£ / R 2009/06/12	18.70	Put	Currency Future	3,939.0000	4,070.0000	3.326	0	0	0
19/02/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,090.0000	1,195.0000	9.633	0	0	0
19/02/2009	£ / R 2009/06/12	16.15	Call	Currency Future	505.0000	461.0000	(8.713)	0	0	0
19/02/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,443.0000	1,535.0000	6.376	0	0	0
19/02/2009	£ / R 2009/06/12	14.70	Call	Currency Future	973.0000	924.0000	(5.036)	0	0	0
19/02/2009	£ / R 2009/06/12	17.25	Call	Currency Future	266.0000	239.0000	(10.150)	0	0	0
19/02/2009	£ / R 2009/06/12	18.60	Put	Currency Future	3,846.0000	3,977.0000	3.406	0	0	0
19/02/2009	£ / R 2009/06/12	16.85	Call	Currency Future	338.0000	306.0000	(9.467)	0	0	0
19/02/2009	£ / R 2009/06/12	15.95	Put	Currency Future	1,649.0000	1,744.0000	5.761	0	0	0
19/02/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,284.0000	2,394.0000	4.816	0	0	0
19/02/2009	£ / R 2009/06/12	14.55	Put	Currency Future	724.0000	812.0000	12.155	0	0	0
19/02/2009	£ / R 2009/06/12	18.70	Call	Currency Future	104.0000	92.0000	(11.538)	0	0	0
19/02/2009	£ / R 2009/06/12	16.05	Put	Currency Future	1,719.0000	1,816.0000	5.643	0	0	0
19/02/2009	£ / R 2009/06/12	15.45	Put	Currency Future	1,297.0000	1,403.0000	8.173	0	0	0
19/02/2009	£ / R 2009/06/12	14.65	Put	Currency Future	777.0000	872.0000	12.227	0	0	0
19/02/2009	£ / R 2009/06/12	17.35	Put	Currency Future	2,735.0000	2,853.0000	4.314	0	0	0
19/02/2009	£ / R 2009/06/12	16.05	Call	Currency Future	534.0000	487.0000	(8.801)	0	0	0
19/02/2009	£ / R 2009/06/12	15.65	Call	Currency Future	657.0000	607.0000	(7.610)	0	0	0
19/02/2009	£ / R 2009/06/12	17.15	Call	Currency Future	283.0000	255.0000	(9.894)	0	0	0
19/02/2009	£ / R 2009/06/12	15.00	Call	Currency Future	857.0000	815.0000	(4.901)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	£ / R 2009/06/12	14.65	Call	Currency Future	992.0000	944.0000	(4.839)	0	0	0
19/02/2009	£ / R 2009/06/12	18.90	Call	Currency Future	91.0000	80.0000	(12.088)	0	0	0
19/02/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,324.0000	2,434.0000	4.733	0	0	0
19/02/2009	£ / R 2009/06/12	16.40	Call	Currency Future	439.0000	399.0000	(9.112)	0	0	0
19/02/2009	£ / R 2009/06/12	14.40	Put	Currency Future	655.0000	724.0000	10.534	0	0	0
19/02/2009	£ / R 2009/06/12	18.60	Call	Currency Future	111.0000	98.0000	(11.712)	0	0	0
19/02/2009	£ / R 2009/06/12	16.25	Put	Currency Future	1,863.0000	1,964.0000	5.421	0	0	0
19/02/2009	£ / R 2009/06/12	15.00	Put	Currency Future	992.0000	1,093.0000	10.181	0	0	0
19/02/2009	£ / R 2009/06/12	18.50	Call	Currency Future	119.0000	105.0000	(11.765)	0	0	0
19/02/2009	£ / R 2009/06/12	17.00	Put	Currency Future	2,445.0000	2,557.0000	4.581	0	0	0
19/02/2009	£ / R 2009/06/12	15.25	Call	Currency Future	772.0000	736.0000	(4.663)	0	0	0
19/02/2009	£ / R 2009/06/12	16.25	Call	Currency Future	478.0000	435.0000	(8.996)	0	0	0
19/02/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,369.0000	1,469.0000	7.305	0	0	0
19/02/2009	£ / R 2009/06/12	13.90	Put	Currency Future	456.0000	501.0000	9.868	0	0	0
19/02/2009	£ / R 2009/06/12	18.50	Put	Currency Future	3,754.0000	3,884.0000	3.463	0	0	0
19/02/2009	£ / R 2009/06/12	14.45	Call	Currency Future	1,092.0000	1,025.0000	(6.136)	0	0	0
19/02/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,615.0000	1,708.0000	5.759	0	0	0
19/02/2009	£ / R 2009/06/12	15.55	Call	Currency Future	684.0000	640.0000	(6.433)	0	0	0
19/02/2009	£ / R 2009/06/12	14.85	Call	Currency Future	913.0000	867.0000	(5.038)	0	0	0
19/02/2009	£ / R 2009/06/12	14.45	Put	Currency Future	677.0000	753.0000	11.226	0	0	0
19/02/2009	£ / R 2009/06/12	17.10	Call	Currency Future	291.0000	263.0000	(9.622)	0	0	0
19/02/2009	£ / R 2009/06/12	14.85	Put	Currency Future	898.0000	995.0000	10.802	0	0	0
19/02/2009	£ / R 2009/06/12	15.90	Call	Currency Future	579.0000	530.0000	(8.463)	0	0	0
19/02/2009	£ / R 2009/06/12	15.35	Call	Currency Future	741.0000	707.0000	(4.588)	0	0	0
19/02/2009	£ / R 2009/06/12	17.40	Put	Currency Future	2,778.0000	2,896.0000	4.248	0	0	0
19/02/2009	£ / R 2009/06/12	14.95	Call	Currency Future	875.0000	832.0000	(4.914)	0	0	0
19/02/2009	£ / R 2009/06/12	18.65	Call	Currency Future	107.0000	95.0000	(11.215)	0	0	0
19/02/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,126.0000	4,258.0000	3.199	0	0	0
19/02/2009	£ / R 2009/06/12	14.80	Call	Currency Future	933.0000	886.0000	(5.038)	0	0	0
19/02/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,364.0000	2,475.0000	4.695	0	0	0
19/02/2009	£ / R 2009/06/12	15.25	Put	Currency Future	1,157.0000	1,264.0000	9.248	0	0	0
19/02/2009	£ / R 2009/06/12	16.75	Call	Currency Future	359.0000	325.0000	(9.471)	0	0	0
19/02/2009	£ / R 2009/06/12	14.95	Put	Currency Future	960.0000	1,060.0000	10.417	0	0	0
19/02/2009	£ / R 2009/06/12	18.55	Call	Currency Future	115.0000	102.0000	(11.304)	0	0	0
19/02/2009	£ / R 2009/06/12	19.10	Call	Currency Future	79.0000	69.0000	(12.658)	0	0	0
19/02/2009	£ / R 2009/06/12	14.80	Put	Currency Future	868.0000	964.0000	11.060	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	£ / R 2009/06/12	16.75	Put	Currency Future	2,244.0000	2,353.0000	4.857	0	0	0
19/02/2009	£ / R 2009/06/12	15.85	Call	Currency Future	595.0000	545.0000	(8.403)	0	0	0
19/02/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,120.0000	1,045.0000	(6.696)	0	0	0
19/02/2009	£ / R 2009/06/12	17.60	Call	Currency Future	214.0000	192.0000	(10.280)	0	0	0
19/02/2009	£ / R 2009/06/12	18.65	Put	Currency Future	3,893.0000	4,023.0000	3.339	0	0	0
19/02/2009	£ / R 2009/06/12	19.10	Put	Currency Future	4,314.0000	4,448.0000	3.106	0	0	0
19/02/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,226.0000	1,335.0000	8.891	0	0	0
19/02/2009	£ / R 2009/06/12	16.45	Call	Currency Future	427.0000	388.0000	(9.133)	0	0	0
19/02/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,580.0000	1,673.0000	5.886	0	0	0
19/02/2009	£ / R 2009/06/12	17.70	Call	Currency Future	201.0000	180.0000	(10.448)	0	0	0
19/02/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,079.0000	4,211.0000	3.236	0	0	0
19/02/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,364.0000	2,475.0000	4.695	0	0	0
19/02/2009	£ / R 2009/06/12	17.60	Put	Currency Future	2,949.0000	3,070.0000	4.103	0	0	0
19/02/2009	£ / R 2009/06/12	18.95	Call	Currency Future	87.0000	77.0000	(11.494)	0	0	0
19/02/2009	£ / R 2009/06/12	14.35	Call	Currency Future	1,148.0000	1,067.0000	(7.056)	0	0	0
19/02/2009	£ / R 2009/06/12	16.90	Call	Currency Future	329.0000	297.0000	(9.726)	0	0	0
19/02/2009	£ / R 2009/06/12	16.15	Put	Currency Future	1,791.0000	1,889.0000	5.472	0	0	0
19/02/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,420.0000	1,323.0000	(6.831)	0	0	0
19/02/2009	£ / R 2009/06/12	18.85	Call	Currency Future	94.0000	83.0000	(11.702)	0	0	0
19/02/2009	£ / R 2009/06/12	14.35	Put	Currency Future	633.0000	695.0000	9.795	0	0	0
19/02/2009	£ / R 2009/06/12	13.95	Put	Currency Future	473.0000	520.0000	9.937	0	0	0
19/02/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,012.0000	2,116.0000	5.169	0	0	0
19/02/2009	£ / R 2009/06/12	16.15	Call	Currency Future	505.0000	461.0000	(8.713)	0	0	0
19/02/2009	£ / R 2009/06/12	18.20	Call	Currency Future	145.0000	129.0000	(11.034)	0	0	0
19/02/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,708.0000	3,837.0000	3.479	0	0	0
19/02/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,057.0000	1,160.0000	9.745	0	0	0
19/02/2009	£ / R 2009/06/12	14.15	Put	Currency Future	550.0000	602.0000	9.455	0	0	0
19/02/2009	£ / R 2009/06/12	18.45	Call	Currency Future	123.0000	109.0000	(11.382)	0	0	0
19/02/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,568.0000	2,683.0000	4.478	0	0	0
19/02/2009	£ / R 2009/06/12	19.45	Put	Currency Future	4,647.0000	4,782.0000	2.905	0	0	0
19/02/2009	£ / R 2009/06/12	14.40	Put	Currency Future	655.0000	724.0000	10.534	0	0	0
19/02/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,325.0000	1,232.0000	(7.019)	0	0	0
19/02/2009	£ / R 2009/06/12	17.05	Call	Currency Future	300.0000	271.0000	(9.667)	0	0	0
19/02/2009	£ / R 2009/06/12	13.75	Put	Currency Future	405.0000	447.0000	10.370	0	0	0
19/02/2009	£ / R 2009/06/12	19.45	Call	Currency Future	62.0000	54.0000	(12.903)	0	0	0
19/02/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,120.0000	1,045.0000	(6.696)	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
19/02/2009	£ / R 2009/06/12	19.20	Call	Currency Future	73.0000	65.0000	(10.959)	0	0	0
19/02/2009	£ / R 2009/06/12	15.10	Call	Currency Future	822.0000	782.0000	(4.866)	0	0	0
19/02/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,264.0000	1,173.0000	(7.199)	0	0	0
19/02/2009	£ / R 2009/06/12	17.80	Call	Currency Future	188.0000	168.0000	(10.638)	0	0	0
19/02/2009	£ / R 2009/06/12	15.90	Call	Currency Future	579.0000	530.0000	(8.463)	0	0	0
19/02/2009	£ / R 2009/06/12	13.90	Put	Currency Future	456.0000	501.0000	9.868	0	0	0
19/02/2009	£ / R 2009/06/12	19.55	Call	Currency Future	57.0000	50.0000	(12.281)	0	0	0
19/02/2009	£ / R 2009/06/12	19.20	Put	Currency Future	4,409.0000	4,543.0000	3.039	0	0	0
19/02/2009	£ / R 2009/06/12	17.80	Put	Currency Future	3,124.0000	3,247.0000	3.937	0	0	0
19/02/2009	£ / R 2009/06/12	14.30	Call	Currency Future	1,176.0000	1,089.0000	(7.398)	0	0	0
19/02/2009	£ / R 2009/06/12	18.90	Call	Currency Future	91.0000	80.0000	(12.088)	0	0	0
19/02/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,615.0000	1,708.0000	5.759	0	0	0
19/02/2009	£ / R 2009/06/12	14.30	Put	Currency Future	611.0000	667.0000	9.165	0	0	0
19/02/2009	£ / R 2009/06/12	19.55	Put	Currency Future	4,742.0000	4,878.0000	2.868	0	0	0
19/02/2009	£ / R 2009/06/12	18.25	Call	Currency Future	140.0000	125.0000	(10.714)	0	0	0
19/02/2009	£ / R 2009/06/12	19.35	Put	Currency Future	4,551.0000	4,686.0000	2.966	0	0	0
19/02/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,580.0000	1,673.0000	5.886	0	0	0
19/02/2009	£ / R 2009/06/12	19.35	Call	Currency Future	66.0000	58.0000	(12.121)	0	0	0
19/02/2009	£ / R 2009/06/12	18.95	Put	Currency Future	4,173.0000	4,305.0000	3.163	0	0	0
19/02/2009	£ / R 2009/06/12	18.40	Call	Currency Future	127.0000	113.0000	(11.024)	0	0	0
19/02/2009	£ / R 2009/06/12	14.85	Put	Currency Future	898.0000	995.0000	10.802	0	0	0
19/02/2009	£ / R 2009/06/12	19.25	Put	Currency Future	4,456.0000	4,591.0000	3.030	0	0	0
19/02/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,166.0000	2,273.0000	4.940	0	0	0
19/02/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,527.0000	2,641.0000	4.511	0	0	0
19/02/2009	£ / R 2009/06/12	14.65	Call	Currency Future	992.0000	944.0000	(4.839)	0	0	0
19/02/2009	£ / R 2009/06/12	18.85	Call	Currency Future	94.0000	83.0000	(11.702)	0	0	0
19/02/2009	£ / R 2009/06/12	15.85	Call	Currency Future	595.0000	545.0000	(8.403)	0	0	0
19/02/2009	£ / R 2009/06/12	16.65	Call	Currency Future	381.0000	345.0000	(9.449)	0	0	0
19/02/2009	£ / R 2009/06/12	19.05	Call	Currency Future	82.0000	72.0000	(12.195)	0	0	0
19/02/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,012.0000	2,116.0000	5.169	0	0	0
19/02/2009	£ / R 2009/06/12	16.85	Call	Currency Future	338.0000	306.0000	(9.467)	0	0	0
19/02/2009	£ / R 2009/06/12	14.55	Put	Currency Future	724.0000	812.0000	12.155	0	0	0
19/02/2009	£ / R 2009/06/12	18.55	Put	Currency Future	3,800.0000	3,930.0000	3.421	0	0	0
19/02/2009	£ / R 2009/06/12	17.15	Call	Currency Future	283.0000	255.0000	(9.894)	0	0	0
19/02/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,324.0000	2,434.0000	4.733	0	0	0
19/02/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,267.0000	4,400.0000	3.117	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,166.0000	2,273.0000	4.940	0	0	0
19/02/2009	£ / R 2009/06/12	16.45	Call	Currency Future	427.0000	388.0000	(9.133)	0	0	0
19/02/2009	£ / R 2009/06/12	16.95	Call	Currency Future	319.0000	288.0000	(9.718)	0	0	0
19/02/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,568.0000	2,683.0000	4.478	0	0	0
19/02/2009	£ / R 2009/06/12	14.65	Put	Currency Future	777.0000	872.0000	12.227	0	0	0
19/02/2009	£ / R 2009/06/12	16.95	Put	Currency Future	2,404.0000	2,516.0000	4.659	0	0	0
19/02/2009	£ / R 2009/06/12	14.25	Put	Currency Future	590.0000	645.0000	9.322	0	0	0
19/02/2009	£ / R 2009/06/12	17.55	Put	Currency Future	2,906.0000	3,026.0000	4.129	0	0	0
19/02/2009	£ / R 2009/06/12	16.65	Call	Currency Future	381.0000	345.0000	(9.449)	0	0	0
19/02/2009	£ / R 2009/06/12	13.95	Call	Currency Future	1,388.0000	1,292.0000	(6.916)	0	0	0
19/02/2009	£ / R 2009/06/12	17.55	Call	Currency Future	221.0000	198.0000	(10.407)	0	0	0
19/02/2009	£ / R 2009/06/12	18.25	Put	Currency Future	3,526.0000	3,653.0000	3.602	0	0	0
19/02/2009	£ / R 2009/06/12	14.05	Put	Currency Future	511.0000	560.0000	9.589	0	0	0
19/02/2009	£ / R 2009/06/12	17.35	Put	Currency Future	2,735.0000	2,853.0000	4.314	0	0	0
19/02/2009	£ / R 2009/06/12	16.55	Call	Currency Future	403.0000	366.0000	(9.181)	0	0	0
19/02/2009	£ / R 2009/06/12	14.25	Call	Currency Future	1,205.0000	1,117.0000	(7.303)	0	0	0
19/02/2009	£ / R 2009/06/12	17.35	Call	Currency Future	250.0000	225.0000	(10.000)	0	0	0
19/02/2009	£ / R 2009/06/12	16.55	Put	Currency Future	2,088.0000	2,194.0000	5.077	0	0	0
19/02/2009	£ / R 2009/06/12	14.55	Call	Currency Future	1,038.0000	984.0000	(5.202)	0	0	0
19/02/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,485.0000	2,599.0000	4.588	0	0	0
19/02/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,485.0000	2,599.0000	4.588	0	0	0
19/02/2009	£ / R 2009/06/12	13.75	Call	Currency Future	1,519.0000	1,418.0000	(6.649)	0	0	0
19/02/2009	£ / R 2009/06/12	14.85	Call	Currency Future	913.0000	867.0000	(5.038)	0	0	0
19/02/2009	£ / R 2009/06/12	17.50	Call	Currency Future	228.0000	204.0000	(10.526)	0	0	0
19/02/2009	£ / R 2009/06/12	13.85	Call	Currency Future	1,453.0000	1,354.0000	(6.813)	0	0	0
19/02/2009	£ / R 2009/06/12	17.05	Call	Currency Future	300.0000	271.0000	(9.667)	0	0	0
19/02/2009	£ / R 2009/06/12	17.50	Put	Currency Future	2,863.0000	2,983.0000	4.191	0	0	0
19/02/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,079.0000	4,211.0000	3.236	0	0	0
19/02/2009	£ / R 2009/06/12	13.85	Put	Currency Future	438.0000	483.0000	10.274	0	0	0
19/02/2009	£ / R 2009/06/12	19.05	Call	Currency Future	82.0000	72.0000	(12.195)	0	0	0
19/02/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,325.0000	1,232.0000	(7.019)	0	0	0
19/02/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,267.0000	4,400.0000	3.117	0	0	0
19/02/2009	£ / R 2009/06/12	14.05	Put	Currency Future	511.0000	560.0000	9.589	0	0	0
19/02/2009	£ / R 2009/06/12	19.25	Call	Currency Future	71.0000	62.0000	(12.676)	0	0	0
19/02/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,126.0000	4,258.0000	3.199	0	0	0
19/02/2009	£ / R 2009/06/12	15.20	Call	Currency Future	788.0000	751.0000	(4.695)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	£ / R 2009/06/12	19.30	Call	Currency Future	68.0000	60.0000	(11.765)	0	0	0
19/02/2009	£ / R 2009/06/12	19.40	Call	Currency Future	64.0000	56.0000	(12.500)	0	0	0
19/02/2009	£ / R 2009/06/12	17.70	Put	Currency Future	3,036.0000	3,158.0000	4.018	0	0	0
19/02/2009	£ / R 2009/06/12	14.10	Call	Currency Future	1,295.0000	1,202.0000	(7.181)	0	0	0
19/02/2009	£ / R 2009/06/12	14.00	Put	Currency Future	492.0000	540.0000	9.756	0	0	0
19/02/2009	£ / R 2009/06/12	14.10	Put	Currency Future	530.0000	581.0000	9.623	0	0	0
19/02/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,420.0000	1,323.0000	(6.831)	0	0	0
19/02/2009	£ / R 2009/06/12	15.20	Put	Currency Future	1,123.0000	1,229.0000	9.439	0	0	0
19/02/2009	£ / R 2009/06/12	13.80	Call	Currency Future	1,486.0000	1,386.0000	(6.729)	0	0	0
19/02/2009	£ / R 2009/06/12	13.70	Put	Currency Future	388.0000	429.0000	10.567	0	0	0
19/02/2009	£ / R 2009/06/12	17.90	Call	Currency Future	177.0000	158.0000	(10.734)	0	0	0
19/02/2009	£ / R 2009/06/12	13.80	Put	Currency Future	421.0000	464.0000	10.214	0	0	0
19/02/2009	£ / R 2009/06/12	19.30	Put	Currency Future	4,504.0000	4,638.0000	2.975	0	0	0
19/02/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,212.0000	3,336.0000	3.861	0	0	0
19/02/2009	£ / R 2009/06/12	18.00	Put	Currency Future	3,301.0000	3,426.0000	3.787	0	0	0
19/02/2009	£ / R 2009/06/12	19.40	Put	Currency Future	4,599.0000	4,734.0000	2.935	0	0	0
19/02/2009	£ / R 2009/06/12	13.70	Call	Currency Future	1,553.0000	1,451.0000	(6.568)	0	0	0
19/02/2009	£ / R 2009/06/12	18.00	Call	Currency Future	166.0000	148.0000	(10.843)	0	0	0
19/02/2009	£ / R 2009/06/12	14.00	Call	Currency Future	1,357.0000	1,262.0000	(7.001)	0	0	0
19/02/2009	£ / R 2009/06/12	18.20	Put	Currency Future	3,480.0000	3,607.0000	3.649	0	0	0
19/02/2009	£ / R 2009/06/12	18.10	Put	Currency Future	3,390.0000	3,516.0000	3.717	0	0	0
19/02/2009	£ / R 2009/06/12	18.10	Call	Currency Future	155.0000	138.0000	(10.968)	0	0	0
19/02/2009	£ / R 2009/06/12	17.40	Call	Currency Future	242.0000	218.0000	(9.917)	0	0	0
19/02/2009	£ / R 2009/06/12	17.10	Call	Currency Future	291.0000	263.0000	(9.622)	0	0	0
19/02/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,212.0000	3,336.0000	3.861	0	0	0
19/02/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,527.0000	2,641.0000	4.511	0	0	0
19/02/2009	£ / R 2009/06/12	17.40	Put	Currency Future	2,778.0000	2,896.0000	4.248	0	0	0
19/02/2009	£ / R 2009/06/12	17.90	Call	Currency Future	177.0000	158.0000	(10.734)	0	0	0
19/02/2009	£ / R 2009/06/12	17.30	Put	Currency Future	2,693.0000	2,810.0000	4.345	0	0	0
19/02/2009	£ / R 2009/06/12	17.20	Put	Currency Future	2,609.0000	2,725.0000	4.446	0	0	0
19/02/2009	£ / R 2009/06/12	17.30	Call	Currency Future	258.0000	232.0000	(10.078)	0	0	0
19/02/2009	£ / R 2009/06/12	17.40	Call	Currency Future	242.0000	218.0000	(9.917)	0	0	0
19/02/2009	£ / R 2009/06/12	17.20	Call	Currency Future	274.0000	247.0000	(9.854)	0	0	0
19/02/2009	£ / R 2009/06/12	16.40	Call	Currency Future	439.0000	399.0000	(9.112)	0	0	0
19/02/2009	£ / R 2009/06/12	16.20	Put	Currency Future	1,827.0000	1,926.0000	5.419	0	0	0
19/02/2009	£ / R 2009/06/12	16.40	Put	Currency Future	1,975.0000	2,078.0000	5.215	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	£ / R	2009/06/12	16.10	Put	Currency Future	1,755.0000	1,852.0000	5.527	0	0	0
19/02/2009	£ / R	2009/06/12	16.50	Call	Currency Future	415.0000	377.0000	(9.157)	0	0	0
19/02/2009	£ / R	2009/06/12	16.10	Call	Currency Future	520.0000	474.0000	(8.846)	0	0	0
19/02/2009	£ / R	2009/06/12	16.20	Call	Currency Future	492.0000	448.0000	(8.943)	0	0	0
19/02/2009	£ / R	2009/06/12	16.50	Put	Currency Future	2,050.0000	2,155.0000	5.122	0	0	0
19/02/2009	£ / R	2009/06/12	15.60	Call	Currency Future	670.0000	624.0000	(6.866)	0	0	0
19/02/2009	£ / R	2009/06/12	15.60	Put	Currency Future	1,406.0000	1,502.0000	6.828	0	0	0
19/02/2009	£ / R	2009/06/12	16.60	Put	Currency Future	2,127.0000	2,233.0000	4.984	0	0	0
19/02/2009	£ / R	2009/06/12	15.75	Call	Currency Future	628.0000	575.0000	(8.439)	0	0	0
19/02/2009	£ / R	2009/06/12	15.70	Put	Currency Future	1,480.0000	1,569.0000	6.014	0	0	0
19/02/2009	£ / R	2009/06/12	16.70	Call	Currency Future	370.0000	335.0000	(9.459)	0	0	0
19/02/2009	£ / R	2009/06/12	15.65	Call	Currency Future	657.0000	607.0000	(7.610)	0	0	0
19/02/2009	£ / R	2009/06/12	15.65	Put	Currency Future	1,443.0000	1,535.0000	6.376	0	0	0
19/02/2009	£ / R	2009/06/12	15.75	Put	Currency Future	1,513.0000	1,603.0000	5.948	0	0	0
19/02/2009	£ / R	2009/06/12	15.70	Call	Currency Future	644.0000	591.0000	(8.230)	0	0	0
19/02/2009	£ / R	2009/06/12	16.00	Call	Currency Future	549.0000	501.0000	(8.743)	0	0	0
19/02/2009	£ / R	2009/06/12	16.00	Put	Currency Future	1,684.0000	1,780.0000	5.701	0	0	0
19/02/2009	£ / R	2009/06/12	16.70	Put	Currency Future	2,205.0000	2,313.0000	4.898	0	0	0
19/02/2009	£ / R	2009/06/12	16.35	Put	Currency Future	1,937.0000	2,039.0000	5.266	0	0	0
19/02/2009	£ / R	2009/06/12	16.35	Call	Currency Future	452.0000	411.0000	(9.071)	0	0	0
19/02/2009	£ / R	2009/06/12	15.60	Call	Currency Future	670.0000	624.0000	(6.866)	0	0	0
19/02/2009	£ / R	2009/06/12	15.60	Put	Currency Future	1,406.0000	1,502.0000	6.828	0	0	0
19/02/2009	£ / R	2009/06/12	16.60	Call	Currency Future	392.0000	355.0000	(9.439)	0	0	0
19/02/2009	£ / R	2009/09/14			Currency Future	15.0690	14.9201	(0.988)	0.0000	0.0000	23
19/02/2009	£ / R	2009/09/14	15.30	Call	Currency Future	1,150.0000	1,121.0000	(2.522)	0	0	0
19/02/2009	£ / R	2009/09/14	14.70	Call	Currency Future	1,389.0000	1,340.0000	(3.528)	0	0	0
19/02/2009	£ / R	2009/09/14	15.20	Call	Currency Future	1,185.0000	1,154.0000	(2.616)	0	0	0
19/02/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,070.0000	1,180.0000	10.280	0	0	0
19/02/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,316.0000	1,434.0000	8.967	0	0	0
19/02/2009	£ / R	2009/09/14	14.45	Put	Currency Future	902.0000	976.0000	8.204	0	0	0
19/02/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,020.0000	1,120.0000	9.804	0	0	0
19/02/2009	£ / R	2009/09/14	14.40	Call	Currency Future	1,548.0000	1,472.0000	(4.910)	0	0	0
19/02/2009	£ / R	2009/09/14	14.80	Call	Currency Future	1,339.0000	1,300.0000	(2.913)	0	0	0
19/02/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,381.0000	1,501.0000	8.689	0	0	0
19/02/2009	£ / R	2009/09/14	14.45	Call	Currency Future	1,521.0000	1,446.0000	(4.931)	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
19/02/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,583.0000	1,708.0000	7.896	0	0	0
19/02/2009	£ / R 2009/09/14	15.00	Call	Currency Future	1,259.0000	1,224.0000	(2.780)	0	0	0
19/02/2009	£ / R 2009/09/14	14.90	Call	Currency Future	1,298.0000	1,261.0000	(2.851)	0	0	0
19/02/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,129.0000	1,241.0000	9.920	0	0	0
19/02/2009	£ / R 2009/09/14	15.00	Put	Currency Future	1,190.0000	1,304.0000	9.580	0	0	0
19/02/2009	£ / R 2009/09/14	14.40	Put	Currency Future	879.0000	952.0000	8.305	0	0	0
19/02/2009	£ / R 2009/09/14	15.45	Put	Currency Future	1,480.0000	1,603.0000	8.311	0	0	0
19/02/2009	£ / R 2009/09/14	15.60	Call	Currency Future	1,052.0000	1,028.0000	(2.281)	0	0	0
19/02/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,099.0000	1,210.0000	10.100	0	0	0
19/02/2009	£ / R 2009/09/14	14.95	Call	Currency Future	1,278.0000	1,243.0000	(2.739)	0	0	0
19/02/2009	£ / R 2009/09/14	15.45	Call	Currency Future	1,099.0000	1,073.0000	(2.366)	0	0	0
19/02/2009	£ / R 2009/09/14	14.95	Put	Currency Future	1,159.0000	1,272.0000	9.750	0	0	0
19/02/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,129.0000	1,241.0000	9.920	0	0	0
19/02/2009	£ / R 2009/09/14	14.90	Call	Currency Future	1,298.0000	1,261.0000	(2.851)	0	0	0
19/02/2009	£ / R 2009/09/14	14.75	Put	Currency Future	1,045.0000	1,150.0000	10.048	0	0	0
19/02/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,099.0000	1,210.0000	10.100	0	0	0
19/02/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,413.0000	1,534.0000	8.563	0	0	0
19/02/2009	£ / R 2009/09/14	15.25	Put	Currency Future	1,348.0000	1,467.0000	8.828	0	0	0
19/02/2009	£ / R 2009/09/14	14.85	Call	Currency Future	1,318.0000	1,280.0000	(2.883)	0	0	0
19/02/2009	£ / R 2009/09/14	14.85	Call	Currency Future	1,318.0000	1,280.0000	(2.883)	0	0	0
19/02/2009	£ / R 2009/09/14	14.75	Call	Currency Future	1,364.0000	1,320.0000	(3.226)	0	0	0
19/02/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,413.0000	1,534.0000	8.563	0	0	0
19/02/2009	£ / R 2009/09/14	15.70	Call	Currency Future	1,022.0000	991.0000	(3.033)	0	0	0
19/02/2009	£ / R 2009/09/14	15.70	Put	Currency Future	1,653.0000	1,771.0000	7.139	0	0	0
19/02/2009	£ / R 2009/09/14	15.25	Call	Currency Future	1,167.0000	1,137.0000	(2.571)	0	0	0
19/02/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,240.0000	1,206.0000	(2.742)	0	0	0
19/02/2009	£ / R 2009/09/14	15.35	Call	Currency Future	1,132.0000	1,105.0000	(2.385)	0	0	0
19/02/2009	£ / R 2009/09/14	14.15	Put	Currency Future	770.0000	838.0000	8.831	0	0	0
19/02/2009	£ / R 2009/09/14	14.25	Put	Currency Future	813.0000	883.0000	8.610	0	0	0
19/02/2009	£ / R 2009/09/14	15.65	Put	Currency Future	1,618.0000	1,739.0000	7.478	0	0	0
19/02/2009	£ / R 2009/09/14	14.55	Call	Currency Future	1,467.0000	1,400.0000	(4.567)	0	0	0
19/02/2009	£ / R 2009/09/14	15.55	Call	Currency Future	1,068.0000	1,043.0000	(2.341)	0	0	0
19/02/2009	£ / R 2009/09/14	14.55	Put	Currency Future	948.0000	1,030.0000	8.650	0	0	0
19/02/2009	£ / R 2009/09/14	15.85	Call	Currency Future	979.0000	937.0000	(4.290)	0	0	0
19/02/2009	£ / R 2009/09/14	14.25	Call	Currency Future	1,632.0000	1,553.0000	(4.841)	0	0	0
19/02/2009	£ / R 2009/09/14	15.85	Put	Currency Future	1,760.0000	1,867.0000	6.080	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
19/02/2009	£ / R 2009/09/14	15.50	Put	Currency Future	1,514.0000	1,638.0000	8.190	0	0	0
19/02/2009	£ / R 2009/09/14	14.60	Call	Currency Future	1,441.0000	1,382.0000	(4.094)	0	0	0
19/02/2009	£ / R 2009/09/14	14.50	Put	Currency Future	925.0000	1,000.0000	8.108	0	0	0
19/02/2009	£ / R 2009/09/14	15.95	Call	Currency Future	948.0000	903.0000	(4.747)	0	0	0
19/02/2009	£ / R 2009/09/14	14.15	Call	Currency Future	1,689.0000	1,608.0000	(4.796)	0	0	0
19/02/2009	£ / R 2009/09/14	14.60	Put	Currency Future	972.0000	1,062.0000	9.259	0	0	0
19/02/2009	£ / R 2009/09/14	14.20	Call	Currency Future	1,660.0000	1,580.0000	(4.819)	0	0	0
19/02/2009	£ / R 2009/09/14	15.95	Put	Currency Future	1,829.0000	1,933.0000	5.686	0	0	0
19/02/2009	£ / R 2009/09/14	14.05	Call	Currency Future	1,749.0000	1,665.0000	(4.803)	0	0	0
19/02/2009	£ / R 2009/09/14	15.15	Call	Currency Future	1,203.0000	1,171.0000	(2.660)	0	0	0
19/02/2009	£ / R 2009/09/14	14.20	Put	Currency Future	791.0000	860.0000	8.723	0	0	0
19/02/2009	£ / R 2009/09/14	16.05	Call	Currency Future	913.0000	869.0000	(4.819)	0	0	0
19/02/2009	£ / R 2009/09/14	15.65	Call	Currency Future	1,037.0000	1,009.0000	(2.700)	0	0	0
19/02/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,284.0000	1,401.0000	9.112	0	0	0
19/02/2009	£ / R 2009/09/14	16.05	Put	Currency Future	1,894.0000	1,999.0000	5.544	0	0	0
19/02/2009	£ / R 2009/09/14	15.50	Call	Currency Future	1,083.0000	1,058.0000	(2.308)	0	0	0
19/02/2009	£ / R 2009/09/14	13.95	Call	Currency Future	1,809.0000	1,723.0000	(4.754)	0	0	0
19/02/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,221.0000	1,336.0000	9.419	0	0	0
19/02/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,603.0000	1,525.0000	(4.866)	0	0	0
19/02/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,549.0000	1,673.0000	8.005	0	0	0
19/02/2009	£ / R 2009/09/14	13.95	Put	Currency Future	690.0000	753.0000	9.130	0	0	0
19/02/2009	£ / R 2009/09/14	15.35	Call	Currency Future	1,132.0000	1,105.0000	(2.385)	0	0	0
19/02/2009	£ / R 2009/09/14	14.30	Put	Currency Future	834.0000	905.0000	8.513	0	0	0
19/02/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,724.0000	1,835.0000	6.439	0	0	0
19/02/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,583.0000	1,708.0000	7.896	0	0	0
19/02/2009	£ / R 2009/09/14	14.05	Put	Currency Future	730.0000	795.0000	8.904	0	0	0
19/02/2009	£ / R 2009/09/14	15.75	Call	Currency Future	1,008.0000	973.0000	(3.472)	0	0	0
19/02/2009	£ / R 2009/09/14	14.40	Put	Currency Future	879.0000	952.0000	8.305	0	0	0
19/02/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,116.0000	1,089.0000	(2.419)	0	0	0
19/02/2009	£ / R 2009/09/14	15.75	Put	Currency Future	1,689.0000	1,803.0000	6.750	0	0	0
19/02/2009	£ / R 2009/09/14	15.10	Call	Currency Future	1,221.0000	1,188.0000	(2.703)	0	0	0
19/02/2009	£ / R 2009/09/14	14.65	Call	Currency Future	1,415.0000	1,361.0000	(3.816)	0	0	0
19/02/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,447.0000	1,569.0000	8.431	0	0	0
19/02/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,252.0000	1,368.0000	9.265	0	0	0
19/02/2009	£ / R 2009/09/14	15.90	Put	Currency Future	1,796.0000	1,900.0000	5.791	0	0	0
19/02/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,548.0000	1,472.0000	(4.910)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	£ / R	2009/09/14	14.30	Call	Currency Future	1,603.0000	1,525.0000	(4.866)	0	0	0
19/02/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,381.0000	1,501.0000	8.689	0	0	0
19/02/2009	£ / R	2009/09/14	15.30	Call	Currency Future	1,150.0000	1,121.0000	(2.522)	0	0	0
19/02/2009	£ / R	2009/09/14	14.65	Put	Currency Future	996.0000	1,091.0000	9.538	0	0	0
19/02/2009	£ / R	2009/09/14	15.90	Call	Currency Future	965.0000	920.0000	(4.663)	0	0	0
19/02/2009	£ / R	2009/09/14	14.50	Call	Currency Future	1,494.0000	1,420.0000	(4.953)	0	0	0
19/02/2009	£ / R	2009/09/14	15.90	Call	Currency Future	965.0000	920.0000	(4.663)	0	0	0
19/02/2009	£ / R	2009/09/14	15.80	Call	Currency Future	993.0000	955.0000	(3.827)	0	0	0
19/02/2009	£ / R	2009/09/14	16.00	Call	Currency Future	930.0000	886.0000	(4.731)	0	0	0
19/02/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,221.0000	1,336.0000	9.419	0	0	0
19/02/2009	£ / R	2009/09/14	15.55	Call	Currency Future	1,068.0000	1,043.0000	(2.341)	0	0	0
19/02/2009	£ / R	2009/09/14	15.55	Put	Currency Future	1,549.0000	1,673.0000	8.005	0	0	0
19/02/2009	£ / R	2009/09/14	15.90	Put	Currency Future	1,796.0000	1,900.0000	5.791	0	0	0
19/02/2009	£ / R	2009/09/14	15.60	Call	Currency Future	1,052.0000	1,028.0000	(2.281)	0	0	0
19/02/2009	£ / R	2009/09/14	15.05	Call	Currency Future	1,240.0000	1,206.0000	(2.742)	0	0	0
19/02/2009	£ / R	2009/09/14	16.10	Put	Currency Future	1,926.0000	2,033.0000	5.556	0	0	0
19/02/2009	£ / R	2009/09/14	16.10	Call	Currency Future	895.0000	853.0000	(4.693)	0	0	0
19/02/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,252.0000	1,368.0000	9.265	0	0	0
19/02/2009	£ / R	2009/09/14	16.00	Put	Currency Future	1,861.0000	1,966.0000	5.642	0	0	0
19/02/2009	£ / R	2009/09/14	15.10	Call	Currency Future	1,221.0000	1,188.0000	(2.703)	0	0	0
19/02/2009	£ / R	2009/09/14	14.10	Put	Currency Future	750.0000	816.0000	8.800	0	0	0
19/02/2009	£ / R	2009/09/14	14.10	Call	Currency Future	1,719.0000	1,637.0000	(4.770)	0	0	0
19/02/2009	£ / R	2009/09/14	15.40	Call	Currency Future	1,116.0000	1,089.0000	(2.419)	0	0	0
19/02/2009	£ / R	2009/09/14	14.00	Put	Currency Future	710.0000	774.0000	9.014	0	0	0
19/02/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,070.0000	1,180.0000	10.280	0	0	0
19/02/2009	£ / R	2009/09/14	14.80	Call	Currency Future	1,339.0000	1,300.0000	(2.913)	0	0	0
19/02/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,447.0000	1,569.0000	8.431	0	0	0
19/02/2009	£ / R	2009/09/14	14.00	Call	Currency Future	1,779.0000	1,694.0000	(4.778)	0	0	0
19/02/2009	£ / R	2009/09/14	15.80	Call	Currency Future	993.0000	955.0000	(3.827)	0	0	0
19/02/2009	£ / R	2009/09/14	14.30	Put	Currency Future	834.0000	905.0000	8.513	0	0	0
19/02/2009	£ / R	2009/09/14	15.80	Put	Currency Future	1,724.0000	1,835.0000	6.439	0	0	0
19/02/2009	£ / R	2009/09/14	14.35	Put	Currency Future	856.0000	928.0000	8.411	0	0	0
19/02/2009	£ / R	2009/09/14	14.35	Call	Currency Future	1,575.0000	1,498.0000	(4.889)	0	0	0
19/02/2009	€ / R	2009/03/16			Currency Future	12.9459	12.8081	(1.064)	0.0000	0.0000	5,894
19/02/2009	€ / R	2009/03/16	10.10	Put	Currency Future	1.0000	3.0000	200.000	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
19/02/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,980.0000	3,111.0000	4.396	0	0	0
19/02/2009	€ / R 2009/03/16	16.20	Call	Currency Future	22.0000	14.0000	(36.364)	0	0	0
19/02/2009	€ / R 2009/03/16	14.00	Call	Currency Future	128.0000	88.0000	(31.250)	0	0	0
19/02/2009	€ / R 2009/03/16	10.30	Call	Currency Future	2,647.0000	2,515.0000	(4.987)	0	0	0
19/02/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,347.0000	2,222.0000	(5.326)	0	0	0
19/02/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,051.0000	1,929.0000	(5.948)	0	0	0
19/02/2009	€ / R 2009/03/16	10.10	Call	Currency Future	2,847.0000	2,711.0000	(4.777)	0	0	0
19/02/2009	€ / R 2009/03/16	9.40	Call	Currency Future	3,546.0000	3,408.0000	(3.892)	0	0	0
19/02/2009	€ / R 2009/03/16	15.60	Put	Currency Future	2,686.0000	2,816.0000	4.840	0	0	0
19/02/2009	€ / R 2009/03/16	14.00	Put	Currency Future	1,182.0000	1,280.0000	8.291	0	0	0
19/02/2009	€ / R 2009/03/16	14.10	Call	Currency Future	112.0000	76.0000	(32.143)	0	0	0
19/02/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,980.0000	3,111.0000	4.396	0	0	0
19/02/2009	€ / R 2009/03/16	15.90	Call	Currency Future	26.0000	19.0000	(26.923)	0	0	0
19/02/2009	€ / R 2009/03/16	16.20	Put	Currency Future	3,276.0000	3,405.0000	3.938	0	0	0
19/02/2009	€ / R 2009/03/16	10.10	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
19/02/2009	€ / R 2009/03/16	16.00	Call	Currency Future	25.0000	18.0000	(28.000)	0	0	0
19/02/2009	€ / R 2009/03/16	13.70	Call	Currency Future	183.0000	135.0000	(26.230)	0	0	0
19/02/2009	€ / R 2009/03/16	14.40	Call	Currency Future	73.0000	48.0000	(34.247)	0	0	0
19/02/2009	€ / R 2009/03/16	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/02/2009	€ / R 2009/03/16	10.90	Put	Currency Future	5.0000	21.0000	320.000	0	0	0
19/02/2009	€ / R 2009/03/16	10.35	Call	Currency Future	2,597.0000	2,467.0000	(5.006)	0	0	0
19/02/2009	€ / R 2009/03/16	16.80	Put	Currency Future	3,864.0000	3,998.0000	3.468	0	0	0
19/02/2009	€ / R 2009/03/16	14.90	Put	Currency Future	2,000.0000	2,130.0000	6.500	0	0	0
19/02/2009	€ / R 2009/03/16	13.90	Put	Currency Future	1,100.0000	1,194.0000	8.545	0	0	0
19/02/2009	€ / R 2009/03/16	9.50	Call	Currency Future	3,446.0000	3,308.0000	(4.005)	0	0	0
19/02/2009	€ / R 2009/03/16	16.95	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
19/02/2009	€ / R 2009/03/16	10.10	Call	Currency Future	2,847.0000	2,711.0000	(4.777)	0	0	0
19/02/2009	€ / R 2009/03/16	10.35	Put	Currency Future	1.0000	9.0000	800.000	0	0	0
19/02/2009	€ / R 2009/03/16	16.80	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
19/02/2009	€ / R 2009/03/16	16.95	Put	Currency Future	4,012.0000	4,146.0000	3.340	0	0	0
19/02/2009	€ / R 2009/03/16	14.50	Put	Currency Future	1,618.0000	1,738.0000	7.417	0	0	0
19/02/2009	€ / R 2009/03/16	11.15	Call	Currency Future	1,812.0000	1,687.0000	(6.898)	0	0	0
19/02/2009	€ / R 2009/03/16	12.80	Call	Currency Future	452.0000	360.0000	(20.354)	0	0	0
19/02/2009	€ / R 2009/03/16	13.60	Call	Currency Future	201.0000	155.0000	(22.886)	0	0	0
19/02/2009	€ / R 2009/03/16	17.75	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
19/02/2009	€ / R 2009/03/16	16.10	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	€ / R 2009/03/16	11.15	Put	Currency Future	16.0000	29.0000	81.250	0	0	0
19/02/2009	€ / R 2009/03/16	12.80	Put	Currency Future	306.0000	352.0000	15.033	0	0	0
19/02/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,309.0000	1,412.0000	7.869	0	0	0
19/02/2009	€ / R 2009/03/16	16.15	Put	Currency Future	3,227.0000	3,356.0000	3.998	0	0	0
19/02/2009	€ / R 2009/03/16	11.30	Put	Currency Future	27.0000	35.0000	29.630	0	0	0
19/02/2009	€ / R 2009/03/16	14.35	Call	Currency Future	79.0000	52.0000	(34.177)	0	0	0
19/02/2009	€ / R 2009/03/16	15.60	Call	Currency Future	32.0000	24.0000	(25.000)	0	0	0
19/02/2009	€ / R 2009/03/16	14.15	Call	Currency Future	104.0000	70.0000	(32.692)	0	0	0
19/02/2009	€ / R 2009/03/16	10.30	Put	Currency Future	1.0000	7.0000	600.000	0	0	0
19/02/2009	€ / R 2009/03/16	16.15	Call	Currency Future	23.0000	15.0000	(34.783)	0	0	0
19/02/2009	€ / R 2009/03/16	15.30	Call	Currency Future	39.0000	32.0000	(17.949)	0	0	0
19/02/2009	€ / R 2009/03/16	16.40	Put	Currency Future	3,471.0000	3,602.0000	3.774	0	0	0
19/02/2009	€ / R 2009/03/16	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
19/02/2009	€ / R 2009/03/16	15.00	Call	Currency Future	44.0000	37.0000	(15.909)	0	0	0
19/02/2009	€ / R 2009/03/16	13.75	Call	Currency Future	175.0000	126.0000	(28.000)	0	0	0
19/02/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,442.0000	2,572.0000	5.324	0	0	0
19/02/2009	€ / R 2009/03/16	15.30	Put	Currency Future	2,393.0000	2,523.0000	5.433	0	0	0
19/02/2009	€ / R 2009/03/16	15.15	Call	Currency Future	41.0000	35.0000	(14.634)	0	0	0
19/02/2009	€ / R 2009/03/16	12.85	Call	Currency Future	429.0000	341.0000	(20.513)	0	0	0
19/02/2009	€ / R 2009/03/16	11.90	Put	Currency Future	58.0000	66.0000	13.793	0	0	0
19/02/2009	€ / R 2009/03/16	13.70	Put	Currency Future	937.0000	1,027.0000	9.605	0	0	0
19/02/2009	€ / R 2009/03/16	13.75	Put	Currency Future	979.0000	1,068.0000	9.091	0	0	0
19/02/2009	€ / R 2009/03/16	15.35	Call	Currency Future	38.0000	30.0000	(21.053)	0	0	0
19/02/2009	€ / R 2009/03/16	16.10	Put	Currency Future	3,177.0000	3,307.0000	4.092	0	0	0
19/02/2009	€ / R 2009/03/16	13.60	Call	Currency Future	201.0000	155.0000	(22.886)	0	0	0
19/02/2009	€ / R 2009/03/16	14.35	Put	Currency Future	1,483.0000	1,594.0000	7.485	0	0	0
19/02/2009	€ / R 2009/03/16	13.55	Call	Currency Future	211.0000	163.0000	(22.749)	0	0	0
19/02/2009	€ / R 2009/03/16	13.90	Call	Currency Future	146.0000	102.0000	(30.137)	0	0	0
19/02/2009	€ / R 2009/03/16	14.50	Call	Currency Future	64.0000	46.0000	(28.125)	0	0	0
19/02/2009	€ / R 2009/03/16	13.60	Put	Currency Future	855.0000	947.0000	10.760	0	0	0
19/02/2009	€ / R 2009/03/16	16.40	Call	Currency Future	17.0000	10.0000	(41.176)	0	0	0
19/02/2009	€ / R 2009/03/16	13.55	Put	Currency Future	815.0000	905.0000	11.043	0	0	0
19/02/2009	€ / R 2009/03/16	14.55	Call	Currency Future	59.0000	44.0000	(25.424)	0	0	0
19/02/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,104.0000	974.0000	(11.775)	0	0	0
19/02/2009	€ / R 2009/03/16	17.75	Put	Currency Future	4,807.0000	4,943.0000	2.829	0	0	0
19/02/2009	€ / R 2009/03/16	11.40	Put	Currency Future	37.0000	38.0000	2.703	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	€ / R 2009/03/16	14.80	Put	Currency Future	1,903.0000	2,032.0000	6.779	0	0	0
19/02/2009	€ / R 2009/03/16	15.25	Call	Currency Future	39.0000	33.0000	(15.385)	0	0	0
19/02/2009	€ / R 2009/03/16	14.55	Put	Currency Future	1,663.0000	1,786.0000	7.396	0	0	0
19/02/2009	€ / R 2009/03/16	10.20	Call	Currency Future	2,747.0000	2,613.0000	(4.878)	0	0	0
19/02/2009	€ / R 2009/03/16	13.65	Put	Currency Future	896.0000	986.0000	10.045	0	0	0
19/02/2009	€ / R 2009/03/16	14.80	Call	Currency Future	49.0000	40.0000	(18.367)	0	0	0
19/02/2009	€ / R 2009/03/16	15.25	Put	Currency Future	2,344.0000	2,475.0000	5.589	0	0	0
19/02/2009	€ / R 2009/03/16	13.80	Call	Currency Future	167.0000	117.0000	(29.940)	0	0	0
19/02/2009	€ / R 2009/03/16	11.35	Put	Currency Future	32.0000	36.0000	12.500	0	0	0
19/02/2009	€ / R 2009/03/16	10.30	Put	Currency Future	1.0000	7.0000	600.000	0	0	0
19/02/2009	€ / R 2009/03/16	13.65	Call	Currency Future	192.0000	145.0000	(24.479)	0	0	0
19/02/2009	€ / R 2009/03/16	10.00	Call	Currency Future	2,947.0000	2,810.0000	(4.649)	0	0	0
19/02/2009	€ / R 2009/03/16	13.65	Call	Currency Future	192.0000	145.0000	(24.479)	0	0	0
19/02/2009	€ / R 2009/03/16	14.65	Put	Currency Future	1,757.0000	1,884.0000	7.228	0	0	0
19/02/2009	€ / R 2009/03/16	11.45	Put	Currency Future	39.0000	40.0000	2.564	0	0	0
19/02/2009	€ / R 2009/03/16	14.05	Put	Currency Future	1,224.0000	1,324.0000	8.170	0	0	0
19/02/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,628.0000	1,494.0000	(8.231)	0	0	0
19/02/2009	€ / R 2009/03/16	11.10	Call	Currency Future	1,859.0000	1,736.0000	(6.616)	0	0	0
19/02/2009	€ / R 2009/03/16	16.70	Put	Currency Future	3,766.0000	3,899.0000	3.532	0	0	0
19/02/2009	€ / R 2009/03/16	12.85	Put	Currency Future	333.0000	383.0000	15.015	0	0	0
19/02/2009	€ / R 2009/03/16	15.00	Put	Currency Future	2,098.0000	2,229.0000	6.244	0	0	0
19/02/2009	€ / R 2009/03/16	14.05	Call	Currency Future	120.0000	82.0000	(31.667)	0	0	0
19/02/2009	€ / R 2009/03/16	10.30	Call	Currency Future	2,647.0000	2,515.0000	(4.987)	0	0	0
19/02/2009	€ / R 2009/03/16	16.70	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
19/02/2009	€ / R 2009/03/16	13.65	Put	Currency Future	896.0000	986.0000	10.045	0	0	0
19/02/2009	€ / R 2009/03/16	14.65	Call	Currency Future	53.0000	42.0000	(20.755)	0	0	0
19/02/2009	€ / R 2009/03/16	14.30	Call	Currency Future	85.0000	56.0000	(34.118)	0	0	0
19/02/2009	€ / R 2009/03/16	13.85	Put	Currency Future	1,060.0000	1,151.0000	8.585	0	0	0
19/02/2009	€ / R 2009/03/16	10.95	Call	Currency Future	2,003.0000	1,880.0000	(6.141)	0	0	0
19/02/2009	€ / R 2009/03/16	11.10	Put	Currency Future	13.0000	27.0000	107.692	0	0	0
19/02/2009	€ / R 2009/03/16	13.10	Put	Currency Future	484.0000	551.0000	13.843	0	0	0
19/02/2009	€ / R 2009/03/16	15.15	Put	Currency Future	2,245.0000	2,377.0000	5.880	0	0	0
19/02/2009	€ / R 2009/03/16	13.30	Call	Currency Future	270.0000	210.0000	(22.222)	0	0	0
19/02/2009	€ / R 2009/03/16	15.85	Call	Currency Future	27.0000	20.0000	(25.926)	0	0	0
19/02/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,439.0000	1,548.0000	7.575	0	0	0
19/02/2009	€ / R 2009/03/16	14.95	Call	Currency Future	45.0000	37.0000	(17.778)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,439.0000	1,548.0000	7.575	0	0	0
19/02/2009	€ / R 2009/03/16	13.10	Call	Currency Future	330.0000	260.0000	(21.212)	0	0	0
19/02/2009	€ / R 2009/03/16	10.00	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
19/02/2009	€ / R 2009/03/16	13.30	Put	Currency Future	624.0000	702.0000	12.500	0	0	0
19/02/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,931.0000	3,062.0000	4.469	0	0	0
19/02/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,535.0000	1,398.0000	(8.925)	0	0	0
19/02/2009	€ / R 2009/03/16	14.90	Call	Currency Future	46.0000	38.0000	(17.391)	0	0	0
19/02/2009	€ / R 2009/03/16	13.00	Call	Currency Future	366.0000	289.0000	(21.038)	0	0	0
19/02/2009	€ / R 2009/03/16	15.10	Call	Currency Future	42.0000	35.0000	(16.667)	0	0	0
19/02/2009	€ / R 2009/03/16	10.80	Put	Currency Future	3.0000	18.0000	500.000	0	0	0
19/02/2009	€ / R 2009/03/16	16.45	Call	Currency Future	16.0000	9.0000	(43.750)	0	0	0
19/02/2009	€ / R 2009/03/16	14.30	Call	Currency Future	85.0000	56.0000	(34.118)	0	0	0
19/02/2009	€ / R 2009/03/16	10.80	Call	Currency Future	2,149.0000	2,026.0000	(5.724)	0	0	0
19/02/2009	€ / R 2009/03/16	13.60	Put	Currency Future	855.0000	947.0000	10.760	0	0	0
19/02/2009	€ / R 2009/03/16	11.30	Call	Currency Future	1,673.0000	1,543.0000	(7.770)	0	0	0
19/02/2009	€ / R 2009/03/16	12.40	Put	Currency Future	136.0000	178.0000	30.882	0	0	0
19/02/2009	€ / R 2009/03/16	13.85	Call	Currency Future	156.0000	109.0000	(30.128)	0	0	0
19/02/2009	€ / R 2009/03/16	10.60	Put	Currency Future	1.0000	14.0000	1300.000	0	0	0
19/02/2009	€ / R 2009/03/16	16.60	Put	Currency Future	3,667.0000	3,800.0000	3.627	0	0	0
19/02/2009	€ / R 2009/03/16	13.55	Put	Currency Future	815.0000	905.0000	11.043	0	0	0
19/02/2009	€ / R 2009/03/16	12.40	Call	Currency Future	682.0000	586.0000	(14.076)	0	0	0
19/02/2009	€ / R 2009/03/16	14.45	Call	Currency Future	68.0000	47.0000	(30.882)	0	0	0
19/02/2009	€ / R 2009/03/16	17.35	Put	Currency Future	4,409.0000	4,544.0000	3.062	0	0	0
19/02/2009	€ / R 2009/03/16	16.60	Call	Currency Future	13.0000	8.0000	(38.462)	0	0	0
19/02/2009	€ / R 2009/03/16	16.00	Put	Currency Future	3,079.0000	3,210.0000	4.255	0	0	0
19/02/2009	€ / R 2009/03/16	14.45	Put	Currency Future	1,572.0000	1,689.0000	7.443	0	0	0
19/02/2009	€ / R 2009/03/16	13.00	Put	Currency Future	420.0000	481.0000	14.524	0	0	0
19/02/2009	€ / R 2009/03/16	17.35	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
19/02/2009	€ / R 2009/03/16	10.20	Put	Currency Future	1.0000	5.0000	400.000	0	0	0
19/02/2009	€ / R 2009/03/16	15.95	Call	Currency Future	26.0000	19.0000	(26.923)	0	0	0
19/02/2009	€ / R 2009/03/16	13.80	Put	Currency Future	1,021.0000	1,109.0000	8.619	0	0	0
19/02/2009	€ / R 2009/03/16	16.55	Put	Currency Future	3,618.0000	3,750.0000	3.648	0	0	0
19/02/2009	€ / R 2009/03/16	11.00	Call	Currency Future	1,954.0000	1,832.0000	(6.244)	0	0	0
19/02/2009	€ / R 2009/03/16	13.40	Call	Currency Future	244.0000	189.0000	(22.541)	0	0	0
19/02/2009	€ / R 2009/03/16	16.75	Call	Currency Future	11.0000	6.0000	(45.455)	0	0	0
19/02/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,309.0000	1,412.0000	7.869	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	€ / R 2009/03/16	14.95	Put	Currency Future	2,049.0000	2,179.0000	6.345	0	0	0
19/02/2009	€ / R 2009/03/16	11.00	Put	Currency Future	8.0000	24.0000	200.000	0	0	0
19/02/2009	€ / R 2009/03/16	13.55	Call	Currency Future	211.0000	163.0000	(22.749)	0	0	0
19/02/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,913.0000	4,047.0000	3.424	0	0	0
19/02/2009	€ / R 2009/03/16	13.05	Put	Currency Future	452.0000	516.0000	14.159	0	0	0
19/02/2009	€ / R 2009/03/16	16.45	Put	Currency Future	3,520.0000	3,651.0000	3.722	0	0	0
19/02/2009	€ / R 2009/03/16	14.15	Call	Currency Future	104.0000	70.0000	(32.692)	0	0	0
19/02/2009	€ / R 2009/03/16	16.50	Call	Currency Future	15.0000	9.0000	(40.000)	0	0	0
19/02/2009	€ / R 2009/03/16	10.95	Put	Currency Future	7.0000	22.0000	214.286	0	0	0
19/02/2009	€ / R 2009/03/16	14.20	Call	Currency Future	97.0000	65.0000	(32.990)	0	0	0
19/02/2009	€ / R 2009/03/16	13.40	Put	Currency Future	698.0000	781.0000	11.891	0	0	0
19/02/2009	€ / R 2009/03/16	10.40	Call	Currency Future	2,547.0000	2,419.0000	(5.026)	0	0	0
19/02/2009	€ / R 2009/03/16	14.40	Put	Currency Future	1,528.0000	1,640.0000	7.330	0	0	0
19/02/2009	€ / R 2009/03/16	15.75	Call	Currency Future	29.0000	22.0000	(24.138)	0	0	0
19/02/2009	€ / R 2009/03/16	14.20	Put	Currency Future	1,352.0000	1,457.0000	7.766	0	0	0
19/02/2009	€ / R 2009/03/16	10.40	Put	Currency Future	1.0000	11.0000	1000.000	0	0	0
19/02/2009	€ / R 2009/03/16	13.05	Call	Currency Future	348.0000	274.0000	(21.264)	0	0	0
19/02/2009	€ / R 2009/03/16	16.55	Call	Currency Future	14.0000	8.0000	(42.857)	0	0	0
19/02/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,266.0000	1,368.0000	8.057	0	0	0
19/02/2009	€ / R 2009/03/16	11.20	Call	Currency Future	1,765.0000	1,640.0000	(7.082)	0	0	0
19/02/2009	€ / R 2009/03/16	13.50	Put	Currency Future	776.0000	863.0000	11.211	0	0	0
19/02/2009	€ / R 2009/03/16	15.75	Put	Currency Future	2,833.0000	2,964.0000	4.624	0	0	0
19/02/2009	€ / R 2009/03/16	15.80	Put	Currency Future	2,882.0000	3,013.0000	4.545	0	0	0
19/02/2009	€ / R 2009/03/16	11.20	Put	Currency Future	19.0000	31.0000	63.158	0	0	0
19/02/2009	€ / R 2009/03/16	13.50	Call	Currency Future	222.0000	171.0000	(22.973)	0	0	0
19/02/2009	€ / R 2009/03/16	11.40	Call	Currency Future	1,583.0000	1,446.0000	(8.654)	0	0	0
19/02/2009	€ / R 2009/03/16	15.80	Call	Currency Future	28.0000	21.0000	(25.000)	0	0	0
19/02/2009	€ / R 2009/03/16	16.85	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
19/02/2009	€ / R 2009/03/16	10.50	Put	Currency Future	1.0000	12.0000	1100.000	0	0	0
19/02/2009	€ / R 2009/03/16	15.20	Put	Currency Future	2,294.0000	2,426.0000	5.754	0	0	0
19/02/2009	€ / R 2009/03/16	12.95	Call	Currency Future	385.0000	306.0000	(20.519)	0	0	0
19/02/2009	€ / R 2009/03/16	9.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/02/2009	€ / R 2009/03/16	15.20	Call	Currency Future	40.0000	34.0000	(15.000)	0	0	0
19/02/2009	€ / R 2009/03/16	9.70	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
19/02/2009	€ / R 2009/03/16	16.05	Put	Currency Future	3,128.0000	3,259.0000	4.188	0	0	0
19/02/2009	€ / R 2009/03/16	18.10	Put	Currency Future	5,156.0000	5,293.0000	2.657	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	€ / R 2009/03/16	12.95	Put	Currency Future	389.0000	447.0000	14.910	0	0	0
19/02/2009	€ / R 2009/03/16	9.90	Call	Currency Future	3,047.0000	2,909.0000	(4.529)	0	0	0
19/02/2009	€ / R 2009/03/16	16.05	Call	Currency Future	24.0000	17.0000	(29.167)	0	0	0
19/02/2009	€ / R 2009/03/16	18.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
19/02/2009	€ / R 2009/03/16	9.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/02/2009	€ / R 2009/03/16	17.05	Put	Currency Future	4,111.0000	4,246.0000	3.284	0	0	0
19/02/2009	€ / R 2009/03/16	11.25	Put	Currency Future	23.0000	33.0000	43.478	0	0	0
19/02/2009	€ / R 2009/03/16	17.30	Put	Currency Future	4,359.0000	4,495.0000	3.120	0	0	0
19/02/2009	€ / R 2009/03/16	15.05	Call	Currency Future	43.0000	36.0000	(16.279)	0	0	0
19/02/2009	€ / R 2009/03/16	17.30	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
19/02/2009	€ / R 2009/03/16	10.70	Call	Currency Future	2,248.0000	2,124.0000	(5.516)	0	0	0
19/02/2009	€ / R 2009/03/16	15.05	Put	Currency Future	2,147.0000	2,278.0000	6.102	0	0	0
19/02/2009	€ / R 2009/03/16	16.50	Put	Currency Future	3,569.0000	3,701.0000	3.699	0	0	0
19/02/2009	€ / R 2009/03/16	14.70	Call	Currency Future	52.0000	41.0000	(21.154)	0	0	0
19/02/2009	€ / R 2009/03/16	15.85	Call	Currency Future	27.0000	20.0000	(25.926)	0	0	0
19/02/2009	€ / R 2009/03/16	16.75	Put	Currency Future	3,815.0000	3,948.0000	3.486	0	0	0
19/02/2009	€ / R 2009/03/16	13.35	Call	Currency Future	257.0000	199.0000	(22.568)	0	0	0
19/02/2009	€ / R 2009/03/16	15.70	Call	Currency Future	30.0000	23.0000	(23.333)	0	0	0
19/02/2009	€ / R 2009/03/16	14.70	Put	Currency Future	1,806.0000	1,933.0000	7.032	0	0	0
19/02/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,931.0000	3,062.0000	4.469	0	0	0
19/02/2009	€ / R 2009/03/16	15.95	Put	Currency Future	3,030.0000	3,160.0000	4.290	0	0	0
19/02/2009	€ / R 2009/03/16	10.70	Put	Currency Future	2.0000	16.0000	700.000	0	0	0
19/02/2009	€ / R 2009/03/16	16.15	Put	Currency Future	3,227.0000	3,356.0000	3.998	0	0	0
19/02/2009	€ / R 2009/03/16	15.50	Call	Currency Future	35.0000	27.0000	(22.857)	0	0	0
19/02/2009	€ / R 2009/03/16	14.25	Put	Currency Future	1,395.0000	1,502.0000	7.670	0	0	0
19/02/2009	€ / R 2009/03/16	10.45	Call	Currency Future	2,497.0000	2,369.0000	(5.126)	0	0	0
19/02/2009	€ / R 2009/03/16	13.35	Put	Currency Future	661.0000	741.0000	12.103	0	0	0
19/02/2009	€ / R 2009/03/16	17.10	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
19/02/2009	€ / R 2009/03/16	10.15	Call	Currency Future	2,797.0000	2,662.0000	(4.827)	0	0	0
19/02/2009	€ / R 2009/03/16	16.65	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
19/02/2009	€ / R 2009/03/16	11.25	Call	Currency Future	1,719.0000	1,591.0000	(7.446)	0	0	0
19/02/2009	€ / R 2009/03/16	14.60	Call	Currency Future	55.0000	43.0000	(21.818)	0	0	0
19/02/2009	€ / R 2009/03/16	16.65	Put	Currency Future	3,716.0000	3,849.0000	3.579	0	0	0
19/02/2009	€ / R 2009/03/16	10.45	Put	Currency Future	1.0000	11.0000	1000.000	0	0	0
19/02/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,709.0000	1,835.0000	7.373	0	0	0
19/02/2009	€ / R 2009/03/16	14.25	Call	Currency Future	91.0000	61.0000	(32.967)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	€ / R 2009/03/16	10.05	Call	Currency Future	2,897.0000	2,760.0000	(4.729)	0	0	0
19/02/2009	€ / R 2009/03/16	10.15	Put	Currency Future	1.0000	4.0000	300.000	0	0	0
19/02/2009	€ / R 2009/03/16	11.05	Call	Currency Future	1,906.0000	1,784.0000	(6.401)	0	0	0
19/02/2009	€ / R 2009/03/16	15.40	Call	Currency Future	37.0000	29.0000	(21.622)	0	0	0
19/02/2009	€ / R 2009/03/16	16.15	Call	Currency Future	23.0000	15.0000	(34.783)	0	0	0
19/02/2009	€ / R 2009/03/16	17.00	Call	Currency Future	8.0000	4.0000	(50.000)	0	0	0
19/02/2009	€ / R 2009/03/16	14.85	Call	Currency Future	48.0000	39.0000	(18.750)	0	0	0
19/02/2009	€ / R 2009/03/16	15.70	Put	Currency Future	2,784.0000	2,914.0000	4.670	0	0	0
19/02/2009	€ / R 2009/03/16	17.00	Put	Currency Future	4,062.0000	4,196.0000	3.299	0	0	0
19/02/2009	€ / R 2009/03/16	10.85	Put	Currency Future	4.0000	19.0000	375.000	0	0	0
19/02/2009	€ / R 2009/03/16	15.40	Put	Currency Future	2,491.0000	2,621.0000	5.219	0	0	0
19/02/2009	€ / R 2009/03/16	10.85	Call	Currency Future	2,100.0000	1,978.0000	(5.810)	0	0	0
19/02/2009	€ / R 2009/03/16	15.50	Put	Currency Future	2,589.0000	2,718.0000	4.983	0	0	0
19/02/2009	€ / R 2009/03/16	11.05	Put	Currency Future	10.0000	26.0000	160.000	0	0	0
19/02/2009	€ / R 2009/03/16	13.20	Put	Currency Future	553.0000	625.0000	13.020	0	0	0
19/02/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,199.0000	1,067.0000	(11.009)	0	0	0
19/02/2009	€ / R 2009/03/16	16.30	Call	Currency Future	19.0000	12.0000	(36.842)	0	0	0
19/02/2009	€ / R 2009/03/16	14.85	Put	Currency Future	1,952.0000	2,081.0000	6.609	0	0	0
19/02/2009	€ / R 2009/03/16	16.30	Put	Currency Future	3,373.0000	3,504.0000	3.884	0	0	0
19/02/2009	€ / R 2009/03/16	15.65	Put	Currency Future	2,735.0000	2,865.0000	4.753	0	0	0
19/02/2009	€ / R 2009/03/16	13.20	Call	Currency Future	298.0000	233.0000	(21.812)	0	0	0
19/02/2009	€ / R 2009/03/16	12.40	Call	Currency Future	682.0000	586.0000	(14.076)	0	0	0
19/02/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,540.0000	2,670.0000	5.118	0	0	0
19/02/2009	€ / R 2009/03/16	15.65	Call	Currency Future	31.0000	23.0000	(25.806)	0	0	0
19/02/2009	€ / R 2009/03/16	13.30	Put	Currency Future	624.0000	702.0000	12.500	0	0	0
19/02/2009	€ / R 2009/03/16	16.25	Call	Currency Future	21.0000	13.0000	(38.095)	0	0	0
19/02/2009	€ / R 2009/03/16	10.25	Put	Currency Future	1.0000	6.0000	500.000	0	0	0
19/02/2009	€ / R 2009/03/16	12.40	Put	Currency Future	136.0000	178.0000	30.882	0	0	0
19/02/2009	€ / R 2009/03/16	15.45	Call	Currency Future	36.0000	28.0000	(22.222)	0	0	0
19/02/2009	€ / R 2009/03/16	10.25	Call	Currency Future	2,697.0000	2,564.0000	(4.931)	0	0	0
19/02/2009	€ / R 2009/03/16	11.80	Put	Currency Future	53.0000	59.0000	11.321	0	0	0
19/02/2009	€ / R 2009/03/16	16.25	Put	Currency Future	3,325.0000	3,455.0000	3.910	0	0	0
19/02/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,442.0000	2,572.0000	5.324	0	0	0
19/02/2009	€ / R 2009/03/16	13.30	Call	Currency Future	270.0000	210.0000	(22.222)	0	0	0
19/02/2009	€ / R 2009/03/16	11.35	Put	Currency Future	32.0000	36.0000	12.500	0	0	0
19/02/2009	€ / R 2009/03/16	9.70	Call	Currency Future	3,247.0000	3,108.0000	(4.281)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	€ / R 2009/03/16	17.05	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
19/02/2009	€ / R 2009/03/16	12.65	Put	Currency Future	233.0000	279.0000	19.742	0	0	0
19/02/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,535.0000	1,398.0000	(8.925)	0	0	0
19/02/2009	€ / R 2009/03/16	12.65	Call	Currency Future	529.0000	437.0000	(17.391)	0	0	0
19/02/2009	€ / R 2009/03/16	10.65	Put	Currency Future	1.0000	15.0000	1400.000	0	0	0
19/02/2009	€ / R 2009/03/16	10.65	Put	Currency Future	1.0000	15.0000	1400.000	0	0	0
19/02/2009	€ / R 2009/03/16	13.25	Call	Currency Future	284.0000	221.0000	(22.183)	0	0	0
19/02/2009	€ / R 2009/03/16	12.65	Put	Currency Future	233.0000	279.0000	19.742	0	0	0
19/02/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,297.0000	2,173.0000	(5.398)	0	0	0
19/02/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,297.0000	2,173.0000	(5.398)	0	0	0
19/02/2009	€ / R 2009/03/16	13.45	Put	Currency Future	737.0000	822.0000	11.533	0	0	0
19/02/2009	€ / R 2009/03/16	12.75	Call	Currency Future	477.0000	385.0000	(19.287)	0	0	0
19/02/2009	€ / R 2009/03/16	9.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
19/02/2009	€ / R 2009/03/16	17.60	Put	Currency Future	4,657.0000	4,794.0000	2.942	0	0	0
19/02/2009	€ / R 2009/03/16	12.55	Put	Currency Future	191.0000	235.0000	23.037	0	0	0
19/02/2009	€ / R 2009/03/16	9.80	Call	Currency Future	3,147.0000	3,009.0000	(4.385)	0	0	0
19/02/2009	€ / R 2009/03/16	11.45	Put	Currency Future	39.0000	40.0000	2.564	0	0	0
19/02/2009	€ / R 2009/03/16	13.45	Call	Currency Future	233.0000	180.0000	(22.747)	0	0	0
19/02/2009	€ / R 2009/03/16	12.55	Call	Currency Future	586.0000	493.0000	(15.870)	0	0	0
19/02/2009	€ / R 2009/03/16	15.10	Put	Currency Future	2,196.0000	2,327.0000	5.965	0	0	0
19/02/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,540.0000	2,670.0000	5.118	0	0	0
19/02/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,347.0000	2,222.0000	(5.326)	0	0	0
19/02/2009	€ / R 2009/03/16	15.45	Call	Currency Future	36.0000	28.0000	(22.222)	0	0	0
19/02/2009	€ / R 2009/03/16	12.55	Call	Currency Future	586.0000	493.0000	(15.870)	0	0	0
19/02/2009	€ / R 2009/03/16	10.60	Put	Currency Future	1.0000	14.0000	1300.000	0	0	0
19/02/2009	€ / R 2009/03/16	13.25	Put	Currency Future	588.0000	663.0000	12.755	0	0	0
19/02/2009	€ / R 2009/03/16	12.55	Put	Currency Future	191.0000	235.0000	23.037	0	0	0
19/02/2009	€ / R 2009/03/16	14.60	Call	Currency Future	55.0000	43.0000	(21.818)	0	0	0
19/02/2009	€ / R 2009/03/16	12.65	Call	Currency Future	529.0000	437.0000	(17.391)	0	0	0
19/02/2009	€ / R 2009/03/16	10.50	Call	Currency Future	2,447.0000	2,320.0000	(5.190)	0	0	0
19/02/2009	€ / R 2009/03/16	15.35	Call	Currency Future	38.0000	30.0000	(21.053)	0	0	0
19/02/2009	€ / R 2009/03/16	12.75	Put	Currency Future	281.0000	327.0000	16.370	0	0	0
19/02/2009	€ / R 2009/03/16	9.85	Call	Currency Future	3,097.0000	2,959.0000	(4.456)	0	0	0
19/02/2009	€ / R 2009/03/16	17.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
19/02/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,709.0000	1,835.0000	7.373	0	0	0
19/02/2009	€ / R 2009/03/16	17.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	€ / R 2009/03/16	15.90	Call	Currency Future	26.0000	19.0000	(26.923)	0	0	0
19/02/2009	€ / R 2009/03/16	10.55	Call	Currency Future	2,397.0000	2,271.0000	(5.257)	0	0	0
19/02/2009	€ / R 2009/03/16	10.55	Put	Currency Future	1.0000	13.0000	1200.000	0	0	0
19/02/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,628.0000	1,494.0000	(8.231)	0	0	0
19/02/2009	€ / R 2009/03/16	12.15	Call	Currency Future	871.0000	764.0000	(12.285)	0	0	0
19/02/2009	€ / R 2009/03/16	17.65	Put	Currency Future	4,707.0000	4,843.0000	2.889	0	0	0
19/02/2009	€ / R 2009/03/16	17.10	Put	Currency Future	4,161.0000	4,296.0000	3.244	0	0	0
19/02/2009	€ / R 2009/03/16	10.90	Put	Currency Future	5.0000	21.0000	320.000	0	0	0
19/02/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,051.0000	1,929.0000	(5.948)	0	0	0
19/02/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,913.0000	4,047.0000	3.424	0	0	0
19/02/2009	€ / R 2009/03/16	16.85	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
19/02/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,342.0000	1,208.0000	(9.985)	0	0	0
19/02/2009	€ / R 2009/03/16	10.05	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
19/02/2009	€ / R 2009/03/16	13.85	Put	Currency Future	1,060.0000	1,151.0000	8.585	0	0	0
19/02/2009	€ / R 2009/03/16	14.10	Call	Currency Future	112.0000	76.0000	(32.143)	0	0	0
19/02/2009	€ / R 2009/03/16	12.15	Put	Currency Future	75.0000	106.0000	41.333	0	0	0
19/02/2009	€ / R 2009/03/16	13.05	Put	Currency Future	452.0000	516.0000	14.159	0	0	0
19/02/2009	€ / R 2009/03/16	13.05	Call	Currency Future	348.0000	274.0000	(21.264)	0	0	0
19/02/2009	€ / R 2009/03/16	12.80	Put	Currency Future	306.0000	352.0000	15.033	0	0	0
19/02/2009	€ / R 2009/03/16	12.60	Call	Currency Future	557.0000	464.0000	(16.697)	0	0	0
19/02/2009	€ / R 2009/03/16	12.80	Call	Currency Future	452.0000	360.0000	(20.354)	0	0	0
19/02/2009	€ / R 2009/03/16	12.90	Put	Currency Future	361.0000	415.0000	14.958	0	0	0
19/02/2009	€ / R 2009/03/16	12.60	Put	Currency Future	211.0000	256.0000	21.327	0	0	0
19/02/2009	€ / R 2009/03/16	12.90	Call	Currency Future	406.0000	323.0000	(20.443)	0	0	0
19/02/2009	€ / R 2009/03/16	13.85	Call	Currency Future	156.0000	109.0000	(30.128)	0	0	0
19/02/2009	€ / R 2009/03/16	11.65	Put	Currency Future	46.0000	50.0000	8.696	0	0	0
19/02/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,151.0000	1,020.0000	(11.381)	0	0	0
19/02/2009	€ / R 2009/03/16	11.85	Put	Currency Future	56.0000	62.0000	10.714	0	0	0
19/02/2009	€ / R 2009/03/16	12.35	Call	Currency Future	716.0000	620.0000	(13.408)	0	0	0
19/02/2009	€ / R 2009/03/16	12.60	Put	Currency Future	211.0000	256.0000	21.327	0	0	0
19/02/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,266.0000	1,368.0000	8.057	0	0	0
19/02/2009	€ / R 2009/03/16	12.60	Call	Currency Future	557.0000	464.0000	(16.697)	0	0	0
19/02/2009	€ / R 2009/03/16	12.70	Call	Currency Future	502.0000	410.0000	(18.327)	0	0	0
19/02/2009	€ / R 2009/03/16	12.35	Put	Currency Future	120.0000	162.0000	35.000	0	0	0
19/02/2009	€ / R 2009/03/16	12.70	Put	Currency Future	256.0000	302.0000	17.969	0	0	0
19/02/2009	€ / R 2009/03/16	12.85	Put	Currency Future	333.0000	383.0000	15.015	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	€ / R 2009/03/16	12.45	Call	Currency Future	649.0000	554.0000	(14.638)	0	0	0
19/02/2009	€ / R 2009/03/16	12.20	Call	Currency Future	826.0000	726.0000	(12.107)	0	0	200
19/02/2009	€ / R 2009/03/16	12.20	Put	Currency Future	80.0000	118.0000	47.500	0	0	0
19/02/2009	€ / R 2009/03/16	12.85	Call	Currency Future	429.0000	341.0000	(20.513)	0	0	0
19/02/2009	€ / R 2009/03/16	12.45	Put	Currency Future	153.0000	196.0000	28.105	0	0	0
19/02/2009	€ / R 2009/03/16	12.50	Call	Currency Future	617.0000	523.0000	(15.235)	0	0	0
19/02/2009	€ / R 2009/03/16	12.30	Call	Currency Future	751.0000	654.0000	(12.916)	0	0	0
19/02/2009	€ / R 2009/03/16	12.10	Put	Currency Future	72.0000	94.0000	30.556	0	0	0
19/02/2009	€ / R 2009/03/16	12.15	Call	Currency Future	871.0000	764.0000	(12.285)	0	0	0
19/02/2009	€ / R 2009/03/16	12.10	Put	Currency Future	72.0000	94.0000	30.556	0	0	0
19/02/2009	€ / R 2009/03/16	12.10	Call	Currency Future	917.0000	802.0000	(12.541)	0	0	0
19/02/2009	€ / R 2009/03/16	12.05	Call	Currency Future	964.0000	842.0000	(12.656)	0	0	0
19/02/2009	€ / R 2009/03/16	12.05	Put	Currency Future	68.0000	84.0000	23.529	0	0	0
19/02/2009	€ / R 2009/03/16	12.30	Put	Currency Future	105.0000	146.0000	39.048	0	0	0
19/02/2009	€ / R 2009/03/16	12.15	Put	Currency Future	75.0000	106.0000	41.333	0	0	0
19/02/2009	€ / R 2009/03/16	12.50	Put	Currency Future	171.0000	215.0000	25.731	0	0	0
19/02/2009	€ / R 2009/03/16	12.10	Call	Currency Future	917.0000	802.0000	(12.541)	0	0	0
19/02/2009	€ / R 2009/03/16	12.35	Put	Currency Future	120.0000	162.0000	35.000	0	0	0
19/02/2009	€ / R 2009/03/16	12.35	Call	Currency Future	716.0000	620.0000	(13.408)	0	0	0
19/02/2009	€ / R 2009/03/16	12.05	Put	Currency Future	68.0000	84.0000	23.529	0	0	0
19/02/2009	€ / R 2009/03/16	11.90	Put	Currency Future	58.0000	66.0000	13.793	0	0	0
19/02/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,104.0000	974.0000	(11.775)	0	0	0
19/02/2009	€ / R 2009/03/16	11.60	Put	Currency Future	44.0000	47.0000	6.818	0	0	0
19/02/2009	€ / R 2009/03/16	12.25	Put	Currency Future	92.0000	132.0000	43.478	0	0	0
19/02/2009	€ / R 2009/03/16	11.70	Put	Currency Future	48.0000	52.0000	8.333	0	0	0
19/02/2009	€ / R 2009/03/16	11.70	Call	Currency Future	1,294.0000	1,160.0000	(10.355)	0	0	0
19/02/2009	€ / R 2009/03/16	12.25	Call	Currency Future	788.0000	690.0000	(12.437)	0	0	0
19/02/2009	€ / R 2009/03/16	11.55	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
19/02/2009	€ / R 2009/03/16	11.55	Call	Currency Future	1,438.0000	1,303.0000	(9.388)	0	0	0
19/02/2009	€ / R 2009/03/16	12.30	Put	Currency Future	105.0000	146.0000	39.048	0	0	0
19/02/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,342.0000	1,208.0000	(9.985)	0	0	0
19/02/2009	€ / R 2009/03/16	11.65	Put	Currency Future	46.0000	50.0000	8.696	0	0	0
19/02/2009	€ / R 2009/03/16	11.75	Put	Currency Future	51.0000	55.0000	7.843	0	0	0
19/02/2009	€ / R 2009/03/16	11.50	Call	Currency Future	1,487.0000	1,350.0000	(9.213)	0	0	0
19/02/2009	€ / R 2009/03/16	11.95	Put	Currency Future	61.0000	70.0000	14.754	0	0	0
19/02/2009	€ / R 2009/03/16	11.95	Call	Currency Future	1,057.0000	928.0000	(12.204)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	€ / R 2009/03/16	11.85	Put	Currency Future	56.0000	62.0000	10.714	0	0	0
19/02/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,151.0000	1,020.0000	(11.381)	0	0	0
19/02/2009	€ / R 2009/03/16	11.75	Call	Currency Future	1,247.0000	1,113.0000	(10.746)	0	0	0
19/02/2009	€ / R 2009/03/16	12.05	Call	Currency Future	964.0000	842.0000	(12.656)	0	0	0
19/02/2009	€ / R 2009/03/16	12.00	Put	Currency Future	64.0000	74.0000	15.625	0	0	0
19/02/2009	€ / R 2009/03/16	12.00	Call	Currency Future	1,010.0000	882.0000	(12.673)	0	0	0
19/02/2009	€ / R 2009/03/16	12.30	Call	Currency Future	751.0000	654.0000	(12.916)	0	0	0
19/02/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,199.0000	1,067.0000	(11.009)	0	0	0
19/02/2009	€ / R 2009/03/16	11.50	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
19/02/2009	€ / R 2009/03/16	11.80	Put	Currency Future	53.0000	59.0000	11.321	0	0	0
19/02/2009	€ / R 2009/03/16	11.60	Call	Currency Future	1,390.0000	1,255.0000	(9.712)	0	0	0
19/02/2009	€ / R 2009/06/12			Currency Future	13.1524	13.0187	(1.017)	0.0000	0.0000	2,900
19/02/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,544.0000	1,615.0000	4.598	0	0	0
19/02/2009	€ / R 2009/06/12	13.95	Call	Currency Future	538.0000	468.0000	(13.011)	0	0	0
19/02/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,237.0000	1,296.0000	4.770	0	0	0
19/02/2009	€ / R 2009/06/12	14.45	Call	Currency Future	393.0000	334.0000	(15.013)	0	0	0
19/02/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,616.0000	1,690.0000	4.579	0	0	0
19/02/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,368.0000	2,462.0000	3.970	0	0	0
19/02/2009	€ / R 2009/06/12	13.80	Call	Currency Future	589.0000	515.0000	(12.564)	0	0	0
19/02/2009	€ / R 2009/06/12	14.55	Call	Currency Future	368.0000	312.0000	(15.217)	0	0	0
19/02/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,508.0000	1,578.0000	4.642	0	0	0
19/02/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,336.0000	1,399.0000	4.716	0	0	0
19/02/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,538.0000	2,637.0000	3.901	0	0	0
19/02/2009	€ / R 2009/06/12	13.30	Put	Currency Future	907.0000	972.0000	7.166	0	0	0
19/02/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,690.0000	1,766.0000	4.497	0	0	0
19/02/2009	€ / R 2009/06/12	14.20	Call	Currency Future	461.0000	396.0000	(14.100)	0	0	0
19/02/2009	€ / R 2009/06/12	14.90	Put	Currency Future	2,038.0000	2,125.0000	4.269	0	0	0
19/02/2009	€ / R 2009/06/12	13.40	Call	Currency Future	726.0000	660.0000	(9.091)	0	0	0
19/02/2009	€ / R 2009/06/12	14.40	Call	Currency Future	405.0000	346.0000	(14.568)	0	0	0
19/02/2009	€ / R 2009/06/12	13.55	Call	Currency Future	678.0000	602.0000	(11.209)	0	0	0
19/02/2009	€ / R 2009/06/12	14.25	Call	Currency Future	446.0000	383.0000	(14.126)	0	0	0
19/02/2009	€ / R 2009/06/12	14.30	Call	Currency Future	432.0000	371.0000	(14.120)	0	0	0
19/02/2009	€ / R 2009/06/12	14.35	Call	Currency Future	419.0000	358.0000	(14.558)	0	0	0
19/02/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,111.0000	1,165.0000	4.860	0	0	0
19/02/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,803.0000	1,883.0000	4.437	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	€ / R 2009/06/12	14.50	Call	Currency Future	380.0000	323.0000	(15.000)	0	0	0
19/02/2009	€ / R 2009/06/12	13.60	Call	Currency Future	663.0000	584.0000	(11.916)	0	0	0
19/02/2009	€ / R 2009/06/12	14.55	Put	Currency Future	1,765.0000	1,843.0000	4.419	0	0	0
19/02/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,473.0000	1,541.0000	4.616	0	0	0
19/02/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,269.0000	1,330.0000	4.807	0	0	0
19/02/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,653.0000	1,727.0000	4.477	0	0	0
19/02/2009	€ / R 2009/06/12	14.15	Call	Currency Future	475.0000	410.0000	(13.684)	0	0	0
19/02/2009	€ / R 2009/06/12	13.85	Call	Currency Future	572.0000	499.0000	(12.762)	0	0	0
19/02/2009	€ / R 2009/06/12	14.60	Call	Currency Future	356.0000	301.0000	(15.449)	0	0	0
19/02/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,438.0000	1,505.0000	4.659	0	0	0
19/02/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,076.0000	1,133.0000	5.297	0	0	0
19/02/2009	€ / R 2009/06/12	14.10	Call	Currency Future	490.0000	424.0000	(13.469)	0	0	0
19/02/2009	€ / R 2009/06/12	14.75	Put	Currency Future	1,920.0000	2,002.0000	4.271	0	0	0
19/02/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,728.0000	1,804.0000	4.398	0	0	0
19/02/2009	€ / R 2009/06/12	15.60	Call	Currency Future	177.0000	144.0000	(18.644)	0	0	0
19/02/2009	€ / R 2009/06/12	13.55	Call	Currency Future	678.0000	602.0000	(11.209)	0	0	0
19/02/2009	€ / R 2009/06/12	14.85	Call	Currency Future	301.0000	252.0000	(16.279)	0	0	0
19/02/2009	€ / R 2009/06/12	13.30	Call	Currency Future	760.0000	691.0000	(9.079)	0	0	0
19/02/2009	€ / R 2009/06/12	13.90	Call	Currency Future	555.0000	483.0000	(12.973)	0	0	0
19/02/2009	€ / R 2009/06/12	14.00	Call	Currency Future	522.0000	453.0000	(13.218)	0	0	0
19/02/2009	€ / R 2009/06/12	13.15	Put	Currency Future	812.0000	873.0000	7.512	0	0	0
19/02/2009	€ / R 2009/06/12	15.60	Put	Currency Future	2,625.0000	2,725.0000	3.810	0	0	0
19/02/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,302.0000	1,364.0000	4.762	0	0	0
19/02/2009	€ / R 2009/06/12	14.90	Call	Currency Future	291.0000	243.0000	(16.495)	0	0	0
19/02/2009	€ / R 2009/06/12	14.10	Call	Currency Future	490.0000	424.0000	(13.469)	0	0	0
19/02/2009	€ / R 2009/06/12	13.40	Put	Currency Future	973.0000	1,041.0000	6.989	0	0	0
19/02/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,438.0000	1,505.0000	4.659	0	0	0
19/02/2009	€ / R 2009/06/12	15.30	Call	Currency Future	220.0000	181.0000	(17.727)	0	0	0
19/02/2009	€ / R 2009/06/12	13.35	Put	Currency Future	940.0000	1,006.0000	7.021	0	0	0
19/02/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,580.0000	1,652.0000	4.557	0	0	0
19/02/2009	€ / R 2009/06/12	15.20	Put	Currency Future	2,284.0000	2,376.0000	4.028	0	0	0
19/02/2009	€ / R 2009/06/12	13.15	Call	Currency Future	815.0000	742.0000	(8.957)	0	0	0
19/02/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,842.0000	1,922.0000	4.343	0	0	0
19/02/2009	€ / R 2009/06/12	14.80	Call	Currency Future	311.0000	261.0000	(16.077)	0	0	0
19/02/2009	€ / R 2009/06/12	13.35	Call	Currency Future	743.0000	675.0000	(9.152)	0	0	0
19/02/2009	€ / R 2009/06/12	14.90	Put	Currency Future	2,038.0000	2,125.0000	4.269	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	€ / R 2009/06/12	14.65	Call	Currency Future	344.0000	291.0000	(15.407)	0	0	0
19/02/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,959.0000	2,043.0000	4.288	0	0	0
19/02/2009	€ / R 2009/06/12	13.40	Call	Currency Future	726.0000	660.0000	(9.091)	0	0	0
19/02/2009	€ / R 2009/06/12	13.70	Call	Currency Future	625.0000	549.0000	(12.160)	0	0	0
19/02/2009	€ / R 2009/06/12	14.85	Put	Currency Future	1,999.0000	2,083.0000	4.202	0	0	0
19/02/2009	€ / R 2009/06/12	15.20	Call	Currency Future	236.0000	195.0000	(17.373)	0	0	0
19/02/2009	€ / R 2009/06/12	13.25	Put	Currency Future	875.0000	939.0000	7.314	0	0	0
19/02/2009	€ / R 2009/06/12	14.90	Call	Currency Future	291.0000	243.0000	(16.495)	0	0	0
19/02/2009	€ / R 2009/06/12	13.65	Call	Currency Future	644.0000	566.0000	(12.112)	0	0	0
19/02/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,302.0000	1,364.0000	4.762	0	0	0
19/02/2009	€ / R 2009/06/12	14.95	Call	Currency Future	281.0000	235.0000	(16.370)	0	0	0
19/02/2009	€ / R 2009/06/12	13.40	Put	Currency Future	973.0000	1,041.0000	6.989	0	0	0
19/02/2009	€ / R 2009/06/12	13.25	Call	Currency Future	778.0000	707.0000	(9.126)	0	0	0
19/02/2009	€ / R 2009/06/12	14.95	Put	Currency Future	2,079.0000	2,166.0000	4.185	0	0	0
19/02/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,173.0000	1,230.0000	4.859	0	0	0
19/02/2009	€ / R 2009/06/12	15.05	Call	Currency Future	262.0000	218.0000	(16.794)	0	0	0
19/02/2009	€ / R 2009/06/12	13.70	Call	Currency Future	625.0000	549.0000	(12.160)	0	0	0
19/02/2009	€ / R 2009/06/12	13.30	Call	Currency Future	760.0000	691.0000	(9.079)	0	0	0
19/02/2009	€ / R 2009/06/12	15.05	Put	Currency Future	2,160.0000	2,249.0000	4.120	0	0	0
19/02/2009	€ / R 2009/06/12	13.15	Call	Currency Future	815.0000	742.0000	(8.957)	0	0	0
19/02/2009	€ / R 2009/06/12	13.30	Put	Currency Future	907.0000	972.0000	7.166	0	0	0
19/02/2009	€ / R 2009/06/12	14.75	Call	Currency Future	322.0000	271.0000	(15.839)	0	0	0
19/02/2009	€ / R 2009/06/12	13.15	Put	Currency Future	812.0000	873.0000	7.512	0	0	0
19/02/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,076.0000	1,133.0000	5.297	0	0	0
19/02/2009	€ / R 2009/06/12	15.30	Call	Currency Future	220.0000	181.0000	(17.727)	0	0	0
19/02/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,369.0000	1,434.0000	4.748	0	0	0
19/02/2009	€ / R 2009/06/12	14.30	Call	Currency Future	432.0000	371.0000	(14.120)	0	0	0
19/02/2009	€ / R 2009/06/12	15.40	Call	Currency Future	205.0000	168.0000	(18.049)	0	0	0
19/02/2009	€ / R 2009/06/12	14.70	Call	Currency Future	333.0000	281.0000	(15.616)	0	0	0
19/02/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,368.0000	2,462.0000	3.970	0	0	0
19/02/2009	€ / R 2009/06/12	13.90	Call	Currency Future	555.0000	483.0000	(12.973)	0	0	0
19/02/2009	€ / R 2009/06/12	14.70	Put	Currency Future	1,880.0000	1,962.0000	4.362	0	0	0
19/02/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,580.0000	1,652.0000	4.557	0	0	0
19/02/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,959.0000	2,043.0000	4.288	0	0	0
19/02/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,111.0000	1,165.0000	4.860	0	0	0
19/02/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,653.0000	1,727.0000	4.477	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
19/02/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,142.0000	1,197.0000	4.816	0	0	0
19/02/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,173.0000	1,230.0000	4.859	0	0	0
19/02/2009	€ / R 2009/06/12	13.80	Call	Currency Future	589.0000	515.0000	(12.564)	0	0	0
19/02/2009	€ / R 2009/06/12	12.95	Call	Currency Future	893.0000	816.0000	(8.623)	0	0	0
19/02/2009	€ / R 2009/06/12	12.95	Put	Currency Future	691.0000	747.0000	8.104	0	0	0
19/02/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,404.0000	1,469.0000	4.630	0	0	0
19/02/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,404.0000	1,469.0000	4.630	0	0	0
19/02/2009	€ / R 2009/06/12	14.05	Call	Currency Future	506.0000	438.0000	(13.439)	0	0	0
19/02/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,453.0000	2,549.0000	3.914	0	0	0
19/02/2009	€ / R 2009/06/12	14.15	Call	Currency Future	475.0000	410.0000	(13.684)	0	0	0
19/02/2009	€ / R 2009/06/12	13.60	Call	Currency Future	663.0000	584.0000	(11.916)	0	0	0
19/02/2009	€ / R 2009/06/12	15.10	Put	Currency Future	2,201.0000	2,291.0000	4.089	0	0	0
19/02/2009	€ / R 2009/06/12	15.10	Call	Currency Future	253.0000	210.0000	(16.996)	0	0	0
19/02/2009	€ / R 2009/06/12	14.05	Call	Currency Future	506.0000	438.0000	(13.439)	0	0	0
19/02/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,473.0000	1,541.0000	4.616	0	0	0
19/02/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,237.0000	1,296.0000	4.770	0	0	0
19/02/2009	€ / R 2009/06/12	14.60	Call	Currency Future	356.0000	301.0000	(15.449)	0	0	0
19/02/2009	€ / R 2009/06/12	12.85	Call	Currency Future	934.0000	855.0000	(8.458)	0	0	0
19/02/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,803.0000	1,883.0000	4.437	0	0	0
19/02/2009	€ / R 2009/06/12	13.65	Call	Currency Future	644.0000	566.0000	(12.112)	0	0	0
19/02/2009	€ / R 2009/06/12	14.40	Call	Currency Future	405.0000	346.0000	(14.568)	0	0	0
19/02/2009	€ / R 2009/06/12	14.80	Call	Currency Future	311.0000	261.0000	(16.077)	0	0	0
19/02/2009	€ / R 2009/06/12	12.85	Put	Currency Future	631.0000	686.0000	8.716	0	0	0
19/02/2009	€ / R 2009/06/12	15.00	Call	Currency Future	272.0000	226.0000	(16.912)	0	0	0
19/02/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,142.0000	1,197.0000	4.816	0	0	0
19/02/2009	€ / R 2009/06/12	15.00	Put	Currency Future	2,119.0000	2,207.0000	4.153	0	0	0
19/02/2009	€ / R 2009/06/12	13.50	Call	Currency Future	694.0000	621.0000	(10.519)	0	0	0
19/02/2009	€ / R 2009/06/12	15.50	Call	Currency Future	191.0000	155.0000	(18.848)	0	0	0
19/02/2009	€ / R 2009/06/12	13.05	Call	Currency Future	854.0000	778.0000	(8.899)	0	0	0
19/02/2009	€ / R 2009/06/12	13.45	Call	Currency Future	709.0000	640.0000	(9.732)	0	0	0
19/02/2009	€ / R 2009/06/12	13.05	Put	Currency Future	751.0000	809.0000	7.723	0	0	0
19/02/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,387.0000	1,269.0000	(8.508)	0	0	0
19/02/2009	€ / R 2009/06/12	12.65	Put	Currency Future	537.0000	569.0000	5.959	0	0	0
19/02/2009	€ / R 2009/06/12	13.10	Put	Currency Future	782.0000	841.0000	7.545	0	0	0
19/02/2009	€ / R 2009/06/12	12.05	Put	Currency Future	319.0000	334.0000	4.702	0	0	0
19/02/2009	€ / R 2009/06/12	13.10	Call	Currency Future	834.0000	760.0000	(8.873)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	€ / R 2009/06/12	13.50	Put	Currency Future	1,041.0000	1,102.0000	5.860	0	0	0
19/02/2009	€ / R 2009/06/12	11.85	Put	Currency Future	262.0000	274.0000	4.580	0	0	0
19/02/2009	€ / R 2009/06/12	14.20	Call	Currency Future	461.0000	396.0000	(14.100)	0	0	0
19/02/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,508.0000	1,578.0000	4.642	0	0	0
19/02/2009	€ / R 2009/06/12	13.45	Put	Currency Future	1,007.0000	1,071.0000	6.356	0	0	0
19/02/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,039.0000	938.0000	(9.721)	0	0	0
19/02/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,565.0000	1,443.0000	(7.796)	0	0	0
19/02/2009	€ / R 2009/06/12	12.70	Put	Currency Future	558.0000	597.0000	6.989	0	0	0
19/02/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,205.0000	1,263.0000	4.813	0	0	0
19/02/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,352.0000	1,236.0000	(8.580)	0	0	0
19/02/2009	€ / R 2009/06/12	12.85	Call	Currency Future	934.0000	855.0000	(8.458)	0	0	0
19/02/2009	€ / R 2009/06/12	12.85	Put	Currency Future	631.0000	686.0000	8.716	0	0	0
19/02/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,421.0000	1,303.0000	(8.304)	0	0	0
19/02/2009	€ / R 2009/06/12	13.75	Call	Currency Future	607.0000	531.0000	(12.521)	0	0	0
19/02/2009	€ / R 2009/06/12	12.15	Put	Currency Future	350.0000	367.0000	4.857	0	0	0
19/02/2009	€ / R 2009/06/12	12.60	Put	Currency Future	516.0000	542.0000	5.039	0	0	0
19/02/2009	€ / R 2009/06/12	11.65	Call	Currency Future	1,715.0000	1,591.0000	(7.230)	0	0	0
19/02/2009	€ / R 2009/06/12	13.05	Put	Currency Future	751.0000	809.0000	7.723	0	0	0
19/02/2009	€ / R 2009/06/12	12.10	Put	Currency Future	334.0000	350.0000	4.790	0	0	0
19/02/2009	€ / R 2009/06/12	13.05	Call	Currency Future	854.0000	778.0000	(8.899)	0	0	0
19/02/2009	€ / R 2009/06/12	12.70	Call	Currency Future	1,011.0000	916.0000	(9.397)	0	0	0
19/02/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,068.0000	961.0000	(10.019)	0	0	0
19/02/2009	€ / R 2009/06/12	12.60	Put	Currency Future	516.0000	542.0000	5.039	0	0	0
19/02/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,068.0000	961.0000	(10.019)	0	0	0
19/02/2009	€ / R 2009/06/12	11.65	Put	Currency Future	213.0000	222.0000	4.225	0	0	0
19/02/2009	€ / R 2009/06/12	12.30	Put	Currency Future	401.0000	420.0000	4.738	0	0	0
19/02/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,189.0000	1,078.0000	(9.336)	0	0	0
19/02/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,253.0000	1,139.0000	(9.098)	0	0	0
19/02/2009	€ / R 2009/06/12	12.80	Call	Currency Future	955.0000	874.0000	(8.482)	0	0	0
19/02/2009	€ / R 2009/06/12	12.40	Put	Currency Future	437.0000	459.0000	5.034	0	0	0
19/02/2009	€ / R 2009/06/12	12.80	Put	Currency Future	603.0000	656.0000	8.789	0	0	0
19/02/2009	€ / R 2009/06/12	13.00	Call	Currency Future	874.0000	797.0000	(8.810)	0	0	0
19/02/2009	€ / R 2009/06/12	12.80	Put	Currency Future	603.0000	656.0000	8.789	0	0	0
19/02/2009	€ / R 2009/06/12	12.80	Call	Currency Future	955.0000	874.0000	(8.482)	0	0	0
19/02/2009	€ / R 2009/06/12	13.20	Call	Currency Future	796.0000	724.0000	(9.045)	0	0	0
19/02/2009	€ / R 2009/06/12	13.20	Put	Currency Future	844.0000	905.0000	7.227	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	€ / R 2009/06/12	13.10	Call	Currency Future	834.0000	760.0000	(8.873)	0	0	0
19/02/2009	€ / R 2009/06/12	13.00	Put	Currency Future	722.0000	778.0000	7.756	0	0	0
19/02/2009	€ / R 2009/06/12	12.90	Put	Currency Future	661.0000	717.0000	8.472	0	0	0
19/02/2009	€ / R 2009/06/12	12.90	Call	Currency Future	913.0000	836.0000	(8.434)	0	0	0
19/02/2009	€ / R 2009/06/12	13.10	Put	Currency Future	782.0000	841.0000	7.545	0	0	0
19/02/2009	€ / R 2009/06/12	12.50	Put	Currency Future	475.0000	499.0000	5.053	0	0	0
19/02/2009	€ / R 2009/06/12	12.50	Call	Currency Future	1,128.0000	1,018.0000	(9.752)	0	0	0
19/02/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,221.0000	1,108.0000	(9.255)	0	0	0
19/02/2009	€ / R 2009/06/12	12.90	Put	Currency Future	661.0000	717.0000	8.472	0	0	0
19/02/2009	€ / R 2009/06/12	12.65	Put	Currency Future	537.0000	569.0000	5.959	0	0	0
19/02/2009	€ / R 2009/06/12	12.90	Call	Currency Future	913.0000	836.0000	(8.434)	0	0	0
19/02/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,039.0000	938.0000	(9.721)	0	0	0
19/02/2009	€ / R 2009/06/12	12.75	Call	Currency Future	983.0000	895.0000	(8.952)	0	0	0
19/02/2009	€ / R 2009/06/12	12.25	Put	Currency Future	383.0000	402.0000	4.961	0	0	0
19/02/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,253.0000	1,139.0000	(9.098)	0	0	0
19/02/2009	€ / R 2009/06/12	12.25	Call	Currency Future	1,286.0000	1,171.0000	(8.942)	0	0	0
19/02/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,221.0000	1,108.0000	(9.255)	0	0	0
19/02/2009	€ / R 2009/06/12	12.55	Put	Currency Future	495.0000	520.0000	5.051	0	0	0
19/02/2009	€ / R 2009/06/12	12.35	Put	Currency Future	419.0000	439.0000	4.773	0	0	0
19/02/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,098.0000	989.0000	(9.927)	0	0	0
19/02/2009	€ / R 2009/06/12	12.75	Put	Currency Future	580.0000	626.0000	7.931	0	0	0
19/02/2009	€ / R 2009/06/12	12.35	Put	Currency Future	419.0000	439.0000	4.773	0	0	0
19/02/2009	€ / R 2009/06/12	12.30	Put	Currency Future	401.0000	420.0000	4.738	0	0	0
19/02/2009	€ / R 2009/06/12	11.95	Call	Currency Future	1,492.0000	1,372.0000	(8.043)	0	0	0
19/02/2009	€ / R 2009/06/12	12.55	Put	Currency Future	495.0000	520.0000	5.051	0	0	0
19/02/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,098.0000	989.0000	(9.927)	0	0	0
19/02/2009	€ / R 2009/06/12	11.95	Put	Currency Future	289.0000	303.0000	4.844	0	0	0
19/02/2009	€ / R 2009/06/12	11.85	Put	Currency Future	262.0000	274.0000	4.580	0	0	0
19/02/2009	€ / R 2009/06/12	12.45	Put	Currency Future	456.0000	479.0000	5.044	0	0	0
19/02/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,421.0000	1,303.0000	(8.304)	0	0	0
19/02/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,565.0000	1,443.0000	(7.796)	0	0	0
19/02/2009	€ / R 2009/06/12	12.05	Put	Currency Future	319.0000	334.0000	4.702	0	0	0
19/02/2009	€ / R 2009/06/12	12.45	Call	Currency Future	1,158.0000	1,048.0000	(9.499)	0	0	0
19/02/2009	€ / R 2009/06/12	11.75	Put	Currency Future	237.0000	247.0000	4.219	0	0	0
19/02/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,189.0000	1,078.0000	(9.336)	0	0	0
19/02/2009	€ / R 2009/06/12	12.40	Put	Currency Future	437.0000	459.0000	5.034	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	€ / R	2009/06/12	12.15	Put	Currency Future	350.0000	367.0000	4.857	0	0	0
19/02/2009	€ / R	2009/06/12	12.15	Call	Currency Future	1,352.0000	1,236.0000	(8.580)	0	0	0
19/02/2009	€ / R	2009/06/12	12.10	Put	Currency Future	334.0000	350.0000	4.790	0	0	0
19/02/2009	€ / R	2009/06/12	12.10	Call	Currency Future	1,387.0000	1,269.0000	(8.508)	0	0	0
19/02/2009	€ / R	2009/06/12	12.20	Put	Currency Future	366.0000	384.0000	4.918	0	0	0
19/02/2009	€ / R	2009/06/12	12.20	Call	Currency Future	1,319.0000	1,203.0000	(8.795)	0	0	0
19/02/2009	€ / R	2009/06/12	11.90	Call	Currency Future	1,528.0000	1,407.0000	(7.919)	0	0	0
19/02/2009	€ / R	2009/06/12	11.90	Put	Currency Future	276.0000	288.0000	4.348	0	0	0
19/02/2009	€ / R	2009/06/12	12.00	Call	Currency Future	1,456.0000	1,337.0000	(8.173)	0	0	0
19/02/2009	€ / R	2009/06/12	12.00	Put	Currency Future	304.0000	318.0000	4.605	0	0	0
19/02/2009	€ / R	2009/06/12	11.80	Put	Currency Future	249.0000	260.0000	4.418	0	0	0
19/02/2009	€ / R	2009/06/12	11.80	Call	Currency Future	1,602.0000	1,479.0000	(7.678)	0	0	0
19/02/2009	€ / R	2009/06/12	11.70	Put	Currency Future	225.0000	234.0000	4.000	0	0	0
19/02/2009	€ / R	2009/06/12	11.70	Call	Currency Future	1,677.0000	1,553.0000	(7.394)	0	0	0
19/02/2009	€ / R	2009/06/12	11.75	Call	Currency Future	1,639.0000	1,516.0000	(7.505)	0	0	0
19/02/2009	€ / R	2009/09/14			Currency Future	13.3437	13.1991	(1.084)	0.0000	0.0000	72
19/02/2009	€ / R	2009/09/14	13.55	Put	Currency Future	1,229.0000	1,323.0000	7.648	0	0	0
19/02/2009	€ / R	2009/09/14	14.40	Call	Currency Future	727.0000	674.0000	(7.290)	0	0	0
19/02/2009	€ / R	2009/09/14	12.70	Call	Currency Future	1,389.0000	1,298.0000	(6.551)	0	0	0
19/02/2009	€ / R	2009/09/14	14.60	Put	Currency Future	1,921.0000	2,017.0000	4.997	0	0	0
19/02/2009	€ / R	2009/09/14	13.20	Call	Currency Future	1,150.0000	1,092.0000	(5.043)	0	0	0
19/02/2009	€ / R	2009/09/14	13.10	Call	Currency Future	1,191.0000	1,130.0000	(5.122)	0	0	0
19/02/2009	€ / R	2009/09/14	14.60	Call	Currency Future	665.0000	616.0000	(7.368)	0	0	0
19/02/2009	€ / R	2009/09/14	13.20	Put	Currency Future	1,007.0000	1,093.0000	8.540	0	0	0
19/02/2009	€ / R	2009/09/14	14.05	Put	Currency Future	1,553.0000	1,639.0000	5.538	0	0	0
19/02/2009	€ / R	2009/09/14	12.70	Put	Currency Future	745.0000	799.0000	7.248	0	0	0
19/02/2009	€ / R	2009/09/14	14.50	Put	Currency Future	1,852.0000	1,945.0000	5.022	0	0	0
19/02/2009	€ / R	2009/09/14	14.05	Call	Currency Future	847.0000	788.0000	(6.966)	0	0	0
19/02/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,262.0000	1,357.0000	7.528	0	0	0
19/02/2009	€ / R	2009/09/14	14.30	Put	Currency Future	1,716.0000	1,806.0000	5.245	0	0	0
19/02/2009	€ / R	2009/09/14	13.55	Call	Currency Future	1,022.0000	972.0000	(4.892)	0	0	0
19/02/2009	€ / R	2009/09/14	12.80	Put	Currency Future	790.0000	846.0000	7.089	0	0	0
19/02/2009	€ / R	2009/09/14	14.50	Call	Currency Future	696.0000	644.0000	(7.471)	0	0	0
19/02/2009	€ / R	2009/09/14	14.30	Call	Currency Future	760.0000	705.0000	(7.237)	0	0	0
19/02/2009	€ / R	2009/09/14	13.10	Put	Currency Future	947.0000	1,031.0000	8.870	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	€ / R 2009/09/14	13.60	Call	Currency Future	1,005.0000	956.0000	(4.876)	0	0	0
19/02/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,783.0000	1,875.0000	5.160	0	0	0
19/02/2009	€ / R 2009/09/14	13.60	Call	Currency Future	1,005.0000	956.0000	(4.876)	0	0	0
19/02/2009	€ / R 2009/09/14	14.15	Put	Currency Future	1,618.0000	1,705.0000	5.377	0	0	0
19/02/2009	€ / R 2009/09/14	12.90	Put	Currency Future	836.0000	908.0000	8.612	0	0	0
19/02/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,585.0000	1,672.0000	5.489	0	0	0
19/02/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,783.0000	1,875.0000	5.160	0	0	0
19/02/2009	€ / R 2009/09/14	14.15	Call	Currency Future	811.0000	754.0000	(7.028)	0	0	0
19/02/2009	€ / R 2009/09/14	12.90	Call	Currency Future	1,280.0000	1,207.0000	(5.703)	0	0	0
19/02/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,398.0000	1,479.0000	5.794	0	0	0
19/02/2009	€ / R 2009/09/14	12.80	Call	Currency Future	1,334.0000	1,245.0000	(6.672)	0	0	0
19/02/2009	€ / R 2009/09/14	13.80	Call	Currency Future	942.0000	878.0000	(6.794)	0	0	0
19/02/2009	€ / R 2009/09/14	14.40	Call	Currency Future	727.0000	674.0000	(7.290)	0	0	0
19/02/2009	€ / R 2009/09/14	14.25	Put	Currency Future	1,683.0000	1,772.0000	5.288	0	0	0
19/02/2009	€ / R 2009/09/14	14.10	Call	Currency Future	829.0000	771.0000	(6.996)	0	0	0
19/02/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,262.0000	1,357.0000	7.528	0	0	0
19/02/2009	€ / R 2009/09/14	14.25	Call	Currency Future	777.0000	721.0000	(7.207)	0	0	0
19/02/2009	€ / R 2009/09/14	14.30	Call	Currency Future	760.0000	705.0000	(7.237)	0	0	0
19/02/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,716.0000	1,806.0000	5.245	0	0	0
19/02/2009	€ / R 2009/09/14	14.20	Call	Currency Future	794.0000	737.0000	(7.179)	0	0	0
19/02/2009	€ / R 2009/09/14	13.10	Call	Currency Future	1,191.0000	1,130.0000	(5.122)	0	0	0
19/02/2009	€ / R 2009/09/14	13.10	Put	Currency Future	947.0000	1,031.0000	8.870	0	0	0
19/02/2009	€ / R 2009/09/14	13.35	Call	Currency Future	0.0000	1,038.0000	100.000	0	0	0
19/02/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,068.0000	1,157.0000	8.333	0	0	0
19/02/2009	€ / R 2009/09/14	14.00	Put	Currency Future	1,522.0000	1,606.0000	5.519	0	0	0
19/02/2009	€ / R 2009/09/14	13.35	Put	Currency Future	0.0000	1,189.0000	100.000	0	0	0
19/02/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,112.0000	1,056.0000	(5.036)	0	0	0
19/02/2009	€ / R 2009/09/14	14.85	Call	Currency Future	594.0000	549.0000	(7.576)	0	0	0
19/02/2009	€ / R 2009/09/14	14.00	Call	Currency Future	865.0000	805.0000	(6.936)	0	0	0
19/02/2009	€ / R 2009/09/14	13.40	Call	Currency Future	1,075.0000	1,021.0000	(5.023)	0	0	0
19/02/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,398.0000	1,479.0000	5.794	0	0	0
19/02/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,131.0000	1,222.0000	8.046	0	0	0
19/02/2009	€ / R 2009/09/14	13.80	Call	Currency Future	942.0000	878.0000	(6.794)	0	0	0
19/02/2009	€ / R 2009/09/14	13.85	Call	Currency Future	922.0000	859.0000	(6.833)	0	0	0
19/02/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,459.0000	1,542.0000	5.689	0	0	0
19/02/2009	€ / R 2009/09/14	14.20	Put	Currency Future	1,650.0000	1,738.0000	5.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	€ / R	2009/09/14	13.95	Put	Currency Future	1,490.0000	1,574.0000	5.638	0	0	0
19/02/2009	€ / R	2009/09/14	13.90	Call	Currency Future	903.0000	841.0000	(6.866)	0	0	0
19/02/2009	€ / R	2009/09/14	13.95	Call	Currency Future	884.0000	823.0000	(6.900)	0	0	0
19/02/2009	€ / R	2009/09/14	13.50	Call	Currency Future	1,039.0000	988.0000	(4.909)	0	0	0
19/02/2009	€ / R	2009/09/14	14.85	Put	Currency Future	2,100.0000	2,199.0000	4.714	0	0	0
19/02/2009	€ / R	2009/09/14	13.85	Put	Currency Future	1,429.0000	1,510.0000	5.668	0	0	0
19/02/2009	€ / R	2009/09/14	13.50	Put	Currency Future	1,196.0000	1,289.0000	7.776	0	0	0
19/02/2009	€ / R	2009/09/14	14.10	Call	Currency Future	829.0000	771.0000	(6.996)	0	0	0
19/02/2009	€ / R	2009/09/14	14.10	Put	Currency Future	1,585.0000	1,672.0000	5.489	0	0	0
19/02/2009	€ / R	2009/09/14	13.90	Put	Currency Future	1,459.0000	1,542.0000	5.689	0	0	0
19/02/2009	€ / R	2009/09/14	13.90	Call	Currency Future	903.0000	841.0000	(6.866)	0	0	0
19/02/2009	€ / R	2009/09/14	13.45	Put	Currency Future	1,163.0000	1,255.0000	7.911	0	0	0
19/02/2009	€ / R	2009/09/14	13.65	Put	Currency Future	1,295.0000	1,387.0000	7.104	0	0	0
19/02/2009	€ / R	2009/09/14	13.65	Call	Currency Future	989.0000	936.0000	(5.359)	0	0	0
19/02/2009	€ / R	2009/09/14	13.45	Call	Currency Future	1,057.0000	1,004.0000	(5.014)	0	0	0
19/02/2009	€ / R	2009/09/14	13.75	Put	Currency Future	1,364.0000	1,448.0000	6.158	0	0	0
19/02/2009	€ / R	2009/09/14	13.70	Put	Currency Future	1,329.0000	1,417.0000	6.622	0	0	0
19/02/2009	€ / R	2009/09/14	13.75	Call	Currency Future	957.0000	897.0000	(6.270)	0	0	0
19/02/2009	€ / R	2009/09/14	13.70	Call	Currency Future	973.0000	916.0000	(5.858)	0	0	0
19/02/2009	€ / R	2009/09/14	13.00	Call	Currency Future	1,228.0000	1,170.0000	(4.723)	0	0	0
19/02/2009	€ / R	2009/09/14	13.00	Put	Currency Future	884.0000	971.0000	9.842	0	0	0
19/02/2009	€ / R	2009/09/14	13.40	Call	Currency Future	1,075.0000	1,021.0000	(5.023)	0	0	0
19/02/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,131.0000	1,222.0000	8.046	0	0	0
19/02/2009	€ / R	2009/09/14	13.30	Call	Currency Future	1,112.0000	1,056.0000	(5.036)	0	0	0
19/02/2009	€ / R	2009/09/14	13.05	Put	Currency Future	916.0000	1,001.0000	9.279	0	0	0
19/02/2009	€ / R	2009/09/14	13.05	Call	Currency Future	1,209.0000	1,150.0000	(4.880)	0	0	0
19/02/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,068.0000	1,157.0000	8.333	0	0	0
19/02/2009	AL13	2009/05/07			Index Future	242.7290	242.6200	(0.045)	0.0000	0.0000	7
19/02/2009	ALBI	2009/05/07			Index Future	290.5510	292.8110	0.778	0.0000	0.0000	501
19/02/2009	ALBI	2009/08/06			Index Future	298.1250	300.4420	0.777	0.0000	0.0000	0
19/02/2009	ALBI	2009/11/05			Index Future	301.6620	303.7630	0.696	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
19/02/2009	CRD1	2009/05/07			Index Future	125.3560	125.6380	0.225	0.0000	0.0000	0
19/02/2009	CRD1	2009/08/06			Index Future	128.6240	128.9120	0.224	0.0000	0.0000	2
19/02/2009	CRD1	2009/11/05			Index Future	131.3530	131.6500	0.226	0.0000	0.0000	0
19/02/2009	GOVI	2009/05/07			jGovi	292.6015	294.7505	0.734	0.0000	0.0000	186
19/02/2009	GOVI	2009/08/06			jGovi	300.2285	302.4320	0.734	0.0000	0.0000	0
19/02/2009	GOVI	2009/11/05			jGovi	306.6005	308.8555	0.735	0.0000	0.0000	0
19/02/2009	ILBI	2009/05/07			Index Future	339.3000	339.0530	(0.073)	0.0000	0.0000	2
19/02/2009	ILBI	2009/08/06			Index Future	347.8260	347.5740	(0.072)	0.0000	0.0000	0
19/02/2009	ILBI	2009/11/05			Index Future	356.3500	356.0960	(0.071)	0.0000	0.0000	0
19/02/2009	J153	2010/08/31			jSwap	9.0800	8.9650	(1.267)	0.0000	0.0000	0
19/02/2009	J157	2015/09/15			jSwap	9.0720	8.9010	(1.885)	0.0000	0.0000	0
19/02/2009	J186	2026/12/21			jSwap	8.4320	8.2530	(2.123)	0.0000	0.0000	0
19/02/2009	J201	2014/12/22			jSwap	8.8580	8.6830	(1.976)	0.0000	0.0000	0
19/02/2009	J203	2017/09/15			jSwap	9.1100	8.9410	(1.855)	0.0000	0.0000	0
19/02/2009	J204	2018/12/21			jSwap	8.9670	8.7950	(1.918)	0.0000	0.0000	0
19/02/2009	J207	2020/01/15			jSwap	8.9090	8.7370	(1.931)	0.0000	0.0000	0
19/02/2009	JBAR	2005/12/21			jBar	9.9830	0.0000	(100.000)	9.9800	9.9800	0
19/02/2009	JFRA	2009/05/07			jFra	7.9250	7.7730	(1.918)	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
19/02/2009	JFRA	2009/08/06			jFra	7.0700	6.8750	(2.758)	0.0000	0.0000	0
19/02/2009	JFRA	2009/11/05			jFra	7.2230	7.0260	(2.727)	0.0000	0.0000	0
19/02/2009	JN02	2009/05/07			jNote	7.7600	7.5870	(2.229)	0.0000	0.0000	0
19/02/2009	JN02	2009/08/06			jNote	7.8470	7.6630	(2.345)	0.0000	0.0000	0
19/02/2009	JN05	2009/05/07			jNote	8.5000	8.3180	(2.141)	0.0000	0.0000	0
19/02/2009	JN05	2009/08/06			jNote	8.5740	8.3890	(2.158)	0.0000	0.0000	0
19/02/2009	JN10	2009/05/07			jNote	8.7430	8.5660	(2.024)	0.0000	0.0000	0
19/02/2009	JN10	2009/08/06			jNote	8.7670	8.5880	(2.042)	0.0000	0.0000	0
19/02/2009	JROD	2009/02/27			jRod	11.0900	11.0900	-	0.0000	0.0000	0
19/02/2009	JROD	2009/03/31			jRod	10.6400	10.6420	0.019	0.0000	0.0000	0
19/02/2009	JROD	2009/04/30			jRod	10.2130	10.2180	0.049	0.0000	0.0000	0
19/02/2009	JROD	2009/05/29			jRod	10.4820	10.4890	0.067	0.0000	0.0000	0
19/02/2009	JROD	2009/06/30			jRod	9.9620	9.9740	0.120	0.0000	0.0000	0
19/02/2009	OTH1	2009/05/07			Index Future	279.7250	282.4240	0.965	0.0000	0.0000	0
19/02/2009	OTH1	2009/08/06			Index Future	287.0170	289.7840	0.964	0.0000	0.0000	3
19/02/2009	OTH1	2009/11/05			Index Future	293.1080	295.9390	0.966	0.0000	0.0000	0
19/02/2009	R153	2009/05/07			Bond Future	6.2540	6.2950	0.656	0.0000	0.0000	4,652
19/02/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,820.0000	3,767.0000	(1.387)	0	0	0
19/02/2009	R153	2009/08/06			Bond Future	5.7720	5.8210	0.849	0.0000	0.0000	0
19/02/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,361.0000	4,309.0000	(1.192)	0	0	0
19/02/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	7.0000	7.0000	-	0	0	0
19/02/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	10.0000	10.0000	-	0	0	0
19/02/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,114.0000	4,062.0000	(1.264)	0	0	0
19/02/2009	R153	2009/11/05			Bond Future	5.2300	5.2930	1.205	0.0000	0.0000	0
19/02/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,143.0000	1,101.0000	(3.675)	0	0	0
19/02/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	111.0000	120.0000	8.108	0	0	0
19/02/2009	R157	2009/05/07			Bond Future	8.1150	8.0110	(1.282)	0.0000	0.0000	10,204
19/02/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	6,157.0000	5,709.0000	(7.276)	0	0	0
19/02/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	1,114.0000	1,259.0000	13.016	0	0	386
19/02/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	1,161.0000	1,007.0000	(13.264)	0	0	0
19/02/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	6,063.0000	6,502.0000	7.241	0	0	0
19/02/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	355.0000	412.0000	16.056	0	0	0
19/02/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	9,983.0000	9,448.0000	(5.359)	0	0	0
19/02/2009	R157	2009/08/06			Bond Future	8.0850	7.9750	(1.361)	0.0000	0.0000	5,000
19/02/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	2,169.0000	1,992.0000	(8.160)	0	0	0
19/02/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	8,362.0000	8,791.0000	5.130	0	0	0
19/02/2009	R157	2009/11/05			Bond Future	8.1220	8.0050	(1.441)	0.0000	0.0000	0
19/02/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	3,913.0000	4,171.0000	6.593	0	0	0
19/02/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	7,256.0000	6,894.0000	(4.989)	0	0	0
19/02/2009	R157	2010/02/04			Bond Future	8.1760	8.0510	(1.529)	0.0000	0.0000	0
19/02/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	5,401.0000	5,696.0000	5.462	0	0	0
19/02/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	7,582.0000	7,242.0000	(4.484)	0	0	0
19/02/2009	R186	2009/05/07			Bond Future	8.5530	8.3590	(2.268)	0.0000	0.0000	12,847
19/02/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	9,416.0000	8,174.0000	(13.190)	0	0	0
19/02/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	3,572.0000	4,332.0000	21.277	0	0	2,500
19/02/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	3,987.0000	3,280.0000	(17.733)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	8,413.0000	9,709.0000	15.405	0	0	0
19/02/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	24,484.0000	22,632.0000	(7.564)	0	0	0
19/02/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	447.0000	597.0000	33.557	0	0	97
19/02/2009	R186	2009/08/06			Bond Future	8.5250	8.3260	(2.334)	0.0000	0.0000	2,500
19/02/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	7,089.0000	6,314.0000	(10.932)	0	0	0
19/02/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	11,767.0000	13,039.0000	10.810	0	0	0
19/02/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	15,500.0000	14,162.0000	(8.632)	0	0	0
19/02/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	4,369.0000	5,077.0000	16.205	0	0	35
19/02/2009	R186	2009/11/05			Bond Future	8.5380	8.3330	(2.401)	0.0000	0.0000	0
19/02/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	9,389.0000	8,579.0000	(8.627)	0	0	5,000
19/02/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	13,903.0000	15,182.0000	9.199	0	0	0
19/02/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	7,071.0000	7,910.0000	11.865	0	0	5,000
19/02/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	18,242.0000	16,991.0000	(6.858)	0	0	0
19/02/2009	R186	2010/02/04			Bond Future	8.5640	8.3520	(2.475)	0.0000	0.0000	0
19/02/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	11,714.0000	12,828.0000	9.510	0	0	0
19/02/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	14,901.0000	13,878.0000	(6.865)	0	0	0
19/02/2009	R196	2009/05/07			Bond Future	9.3150	9.3250	0.107	0.0000	0.0000	0
19/02/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	1,212.0000	1,204.0000	(0.660)	0	0	0
19/02/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	710.0000	705.0000	(0.704)	0	0	0
19/02/2009	R201	2009/05/07			Bond Future	8.0340	7.9520	(1.021)	0.0000	0.0000	2
19/02/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	5,959.0000	6,257.0000	5.001	0	0	0
19/02/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	623.0000	549.0000	(11.878)	0	0	0
19/02/2009	R201	2009/08/06			Bond Future	7.9480	7.8600	(1.107)	0.0000	0.0000	0
19/02/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	7,013.0000	7,295.0000	4.021	0	0	0
19/02/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	1,490.0000	1,385.0000	(7.047)	0	0	0
19/02/2009	R201	2009/11/05			Bond Future	7.9400	7.8470	(1.171)	0.0000	0.0000	0
19/02/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	3,445.0000	3,617.0000	4.993	0	0	0
19/02/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,324.0000	5,102.0000	(4.170)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	R201	2010/02/04			Bond Future	7.9580	7.8590	(1.244)	0.0000	0.0000	0
19/02/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	4,026.0000	4,207.0000	4.496	0	0	0
19/02/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,900.0000	5,680.0000	(3.729)	0	0	0
19/02/2009	R203	2009/05/07			Bond Future	8.5030	8.4000	(1.211)	0.0000	0.0000	15
19/02/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	2,057.0000	1,835.0000	(10.792)	0	0	0
19/02/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	4,903.0000	5,285.0000	7.791	0	0	0
19/02/2009	R203	2009/08/06			Bond Future	8.4560	8.3490	(1.265)	0.0000	0.0000	0
19/02/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	3,101.0000	2,884.0000	(6.998)	0	0	0
19/02/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	7,523.0000	7,922.0000	5.304	0	0	0
19/02/2009	R203	2009/11/05			Bond Future	8.4740	8.3620	(1.322)	0.0000	0.0000	0
19/02/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,475.0000	9,083.0000	(4.137)	0	0	0
19/02/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	3,821.0000	4,059.0000	6.229	0	0	0
19/02/2009	R203	2010/02/04			Bond Future	8.5140	8.3960	(1.386)	0.0000	0.0000	0
19/02/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	6,548.0000	6,864.0000	4.826	0	0	0
19/02/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	8,281.0000	7,951.0000	(3.985)	0	0	0
19/02/2009	R204	2009/05/07			Bond Future	8.5610	8.4380	(1.437)	0.0000	0.0000	305
19/02/2009	R204	2009/05/07	8.75	Call	Option on Bond Future	4,243.0000	4,678.0000	10.252	0	0	0
19/02/2009	R204	2009/05/07	8.75	Put	Option on Bond Future	3,060.0000	2,715.0000	(11.275)	0	0	750
19/02/2009	R204	2009/05/07	7.75	Call	Option on Bond Future	1,596.0000	1,819.0000	13.972	0	0	750
19/02/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	2,395.0000	2,102.0000	(12.234)	0	0	0
19/02/2009	R204	2009/05/07	7.75	Put	Option on Bond Future	6,895.0000	6,337.0000	(8.093)	0	0	0
19/02/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	5,114.0000	5,601.0000	9.523	0	0	0
19/02/2009	R204	2009/08/06			Bond Future	8.5240	8.3960	(1.502)	0.0000	0.0000	0
19/02/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	7,949.0000	8,465.0000	6.491	0	0	0
19/02/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	3,565.0000	3,279.0000	(8.022)	0	0	0
19/02/2009	R204	2009/11/05			Bond Future	8.5420	8.4090	(1.557)	0.0000	0.0000	0
19/02/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	4,103.0000	4,411.0000	7.507	0	0	0
19/02/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	10,747.0000	10,238.0000	(4.736)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	R204	2010/02/04			Bond Future	8.5770	8.4390	(1.609)	0.0000	0.0000	0
19/02/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	6,759.0000	7,165.0000	6.007	0	0	0
19/02/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	9,049.0000	8,624.0000	(4.697)	0	0	0
19/02/2009	R206	2009/05/07			Bond Future	7.9610	7.8580	(1.294)	0.0000	0.0000	2,179
19/02/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	668.0000	577.0000	(13.623)	0	0	0
19/02/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	4,523.0000	4,825.0000	6.677	0	0	0
19/02/2009	R206	2009/08/06			Bond Future	7.8590	7.7470	(1.425)	0.0000	0.0000	0
19/02/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	1,168.0000	1,064.0000	(8.904)	0	0	0
19/02/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	6,087.0000	6,393.0000	5.027	0	0	0
19/02/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	4,876.0000	4,606.0000	(5.537)	0	0	0
19/02/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	1,681.0000	1,820.0000	8.269	0	0	300
19/02/2009	R206	2009/11/05			Bond Future	7.8410	7.7220	(1.518)	0.0000	0.0000	0
19/02/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,193.0000	3,968.0000	(5.366)	0	0	0
19/02/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	2,997.0000	3,187.0000	6.340	0	0	0
19/02/2009	R206	2010/02/04			Bond Future	7.8520	7.7230	(1.643)	0.0000	0.0000	0
19/02/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	3,505.0000	3,705.0000	5.706	0	0	0
19/02/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,676.0000	4,450.0000	(4.833)	0	0	0
19/02/2009	R207	2009/05/07			Bond Future	8.6190	8.4750	(1.671)	0.0000	0.0000	0
19/02/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	5,105.0000	5,680.0000	11.263	0	0	0
19/02/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	2,688.0000	2,327.0000	(13.430)	0	0	0
19/02/2009	R207	2009/08/06			Bond Future	8.5880	8.4390	(1.735)	0.0000	0.0000	0
19/02/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	8,057.0000	8,668.0000	7.583	0	0	0
19/02/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	3,954.0000	3,607.0000	(8.776)	0	0	0
19/02/2009	R207	2009/11/05			Bond Future	8.6040	8.4500	(1.790)	0.0000	0.0000	0
19/02/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	11,488.0000	10,880.0000	(5.292)	0	0	0
19/02/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	4,183.0000	4,550.0000	8.774	0	0	0
19/02/2009	R207	2010/02/04			Bond Future	8.6370	8.4770	(1.852)	0.0000	0.0000	0
19/02/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	9,493.0000	8,991.0000	(5.288)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	7,059.0000	7,553.0000	6.998	0	0	0
19/02/2009	R208	2009/05/07			Bond Future	8.6590	8.5060	(1.767)	0.0000	0.0000	0
19/02/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	3,600.0000	3,133.0000	(12.972)	0	0	0
19/02/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	4,201.0000	4,757.0000	13.235	0	0	0
19/02/2009	R208	2009/08/06			Bond Future	8.6550	8.4950	(1.849)	0.0000	0.0000	0
19/02/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	8,065.0000	8,732.0000	8.270	0	0	0
19/02/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	4,273.0000	3,881.0000	(9.174)	0	0	0
19/02/2009	R208	2009/11/05			Bond Future	8.7080	8.5410	(1.918)	0.0000	0.0000	0
19/02/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	4,700.0000	5,139.0000	9.340	0	0	0
19/02/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	11,193.0000	10,545.0000	(5.789)	0	0	0
19/02/2009	R208	2010/02/04			Bond Future	8.8120	8.6350	(2.009)	0.0000	0.0000	0
19/02/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	7,858.0000	8,437.0000	7.368	0	0	0
19/02/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	9,861.0000	9,311.0000	(5.578)	0	0	0
19/02/2009	R209	2009/05/07			Bond Future	8.3670	8.1640	(2.426)	0.0000	0.0000	5,493
19/02/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	2,757.0000	2,221.0000	(19.441)	0	0	0
19/02/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	7,939.0000	9,195.0000	15.821	0	0	0
19/02/2009	R209	2009/08/06			Bond Future	8.3410	8.1340	(2.482)	0.0000	0.0000	0
19/02/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	6,253.0000	5,561.0000	(11.067)	0	0	0
19/02/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	9,681.0000	10,822.0000	11.786	0	0	0
19/02/2009	R209	2009/11/05			Bond Future	8.3470	8.1360	(2.528)	0.0000	0.0000	0
19/02/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	16,401.0000	15,292.0000	(6.762)	0	0	0
19/02/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	5,867.0000	6,623.0000	12.886	0	0	0
19/02/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	5,094.0000	5,779.0000	13.447	0	0	5,000
19/02/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	18,345.0000	17,164.0000	(6.438)	0	0	0
19/02/2009	R209	2010/02/04			Bond Future	8.3630	8.1470	(2.583)	0.0000	0.0000	0
19/02/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	6,141.0000	5,640.0000	(8.158)	0	0	0
19/02/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	8,422.0000	9,316.0000	10.615	0	0	2,500
19/02/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	18,419.0000	19,820.0000	7.606	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	16,487.0000	15,479.0000	(6.114)	0	0	0
19/02/2009	TRT1	2009/05/07			Index Future	288.8700	290.9990	0.737	0.0000	0.0000	0
19/02/2009	TRT1	2009/08/06			Index Future	296.4000	298.5820	0.736	0.0000	0.0000	100
19/02/2009	TRT1	2009/11/05			Index Future	302.6900	304.9240	0.738	0.0000	0.0000	0
19/02/2009	ZAAD	2009/03/16			Currency Future	6.5656	6.5336	(0.487)	0.0000	0.0000	12,985
19/02/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	591.0000	614.0000	3.892	0	0	0
19/02/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,338.0000	1,369.0000	2.317	0	0	0
19/02/2009	ZAAD	2009/03/16	8.10	Put	Currency Future	1,536.0000	1,567.0000	2.018	0	0	0
19/02/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	550.0000	572.0000	4.000	0	0	0
19/02/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	177.0000	191.0000	7.910	0	0	0
19/02/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	57.0000	48.0000	(15.789)	0	0	0
19/02/2009	ZAAD	2009/03/16	8.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/02/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	140.0000	126.0000	(10.000)	0	0	0
19/02/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	66.0000	56.0000	(15.152)	0	0	0
19/02/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	177.0000	191.0000	7.910	0	0	0
19/02/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	192.0000	174.0000	(9.375)	0	0	0
19/02/2009	ZAAD	2009/03/16	8.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
19/02/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	114.0000	102.0000	(10.526)	0	0	0
19/02/2009	ZAAD	2009/03/16	7.00	Put	Currency Future	511.0000	531.0000	3.914	0	0	0
19/02/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	123.0000	134.0000	8.943	0	0	0
19/02/2009	ZAAD	2009/03/16	8.20	Put	Currency Future	1,635.0000	1,667.0000	1.957	0	0	0
19/02/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	274.0000	292.0000	6.569	0	0	0
19/02/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	239.0000	218.0000	(8.787)	0	0	0
19/02/2009	ZAAD	2009/03/16	6.00	Call	Currency Future	579.0000	547.0000	(5.527)	0	0	0
19/02/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
19/02/2009	ZAAD	2009/03/16	6.30	Put	Currency Future	65.0000	71.0000	9.231	0	0	0
19/02/2009	ZAAD	2009/03/16	7.45	Put	Currency Future	903.0000	931.0000	3.101	0	0	0
19/02/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
19/02/2009	ZAAD	2009/03/16	8.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
19/02/2009	ZAAD	2009/03/16	7.00	Call	Currency Future	76.0000	65.0000	(14.474)	0	0	0
19/02/2009	ZAAD	2009/03/16	6.50	Put	Currency Future	148.0000	161.0000	8.784	0	0	0
19/02/2009	ZAAD	2009/03/16	6.30	Call	Currency Future	330.0000	305.0000	(7.576)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	ZAAD	2009/03/16	7.60	Put	Currency Future	1,045.0000	1,075.0000	2.871	0	0	0
19/02/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	49.0000	41.0000	(16.327)	0	0	0
19/02/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	173.0000	156.0000	(9.827)	0	0	0
19/02/2009	ZAAD	2009/03/16	7.70	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
19/02/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	856.0000	884.0000	3.271	0	0	0
19/02/2009	ZAAD	2009/03/16	6.50	Call	Currency Future	214.0000	195.0000	(8.879)	0	0	0
19/02/2009	ZAAD	2009/03/16	7.70	Put	Currency Future	1,142.0000	1,172.0000	2.627	0	0	0
19/02/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
19/02/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	155.0000	140.0000	(9.677)	0	0	0
19/02/2009	ZAAD	2009/03/16	6.25	Put	Currency Future	51.0000	56.0000	9.804	0	0	0
19/02/2009	ZAAD	2009/03/16	7.45	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
19/02/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	765.0000	791.0000	3.399	0	0	0
19/02/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	192.0000	174.0000	(9.375)	0	0	0
19/02/2009	ZAAD	2009/03/16	7.60	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
19/02/2009	ZAAD	2009/03/16	6.75	Call	Currency Future	126.0000	113.0000	(10.317)	0	0	0
19/02/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	239.0000	218.0000	(8.787)	0	0	0
19/02/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	348.0000	369.0000	6.034	0	0	0
19/02/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	677.0000	701.0000	3.545	0	0	0
19/02/2009	ZAAD	2009/03/16	7.75	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
19/02/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	39.0000	43.0000	10.256	0	0	0
19/02/2009	ZAAD	2009/03/16	7.55	Put	Currency Future	997.0000	1,026.0000	2.909	0	0	0
19/02/2009	ZAAD	2009/03/16	6.75	Put	Currency Future	310.0000	330.0000	6.452	0	0	0
19/02/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	39.0000	43.0000	10.256	0	0	0
19/02/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	114.0000	102.0000	(10.526)	0	0	0
19/02/2009	ZAAD	2009/03/16	7.75	Put	Currency Future	1,190.0000	1,221.0000	2.605	0	0	0
19/02/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	173.0000	156.0000	(9.827)	0	0	0
19/02/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	123.0000	134.0000	8.943	0	0	0
19/02/2009	ZAAD	2009/03/16	7.95	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
19/02/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	207.0000	223.0000	7.729	0	0	0
19/02/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	266.0000	244.0000	(8.271)	0	0	0
19/02/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	469.0000	491.0000	4.691	0	0	0
19/02/2009	ZAAD	2009/03/16	7.85	Put	Currency Future	1,288.0000	1,319.0000	2.407	0	0	0
19/02/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	101.0000	110.0000	8.911	0	0	0
19/02/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	207.0000	223.0000	7.729	0	0	0
19/02/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	266.0000	244.0000	(8.271)	0	0	0
19/02/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	240.0000	257.0000	7.083	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	ZAAD	2009/03/16	6.35	Put	Currency Future	81.0000	89.0000	9.877	0	0	0
19/02/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	84.0000	75.0000	(10.714)	0	0	0
19/02/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	404.0000	376.0000	(6.931)	0	0	0
19/02/2009	ZAAD	2009/03/16	6.35	Call	Currency Future	297.0000	272.0000	(8.418)	0	0	0
19/02/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	446.0000	416.0000	(6.726)	0	0	0
19/02/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,338.0000	1,369.0000	2.317	0	0	0
19/02/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	856.0000	884.0000	3.271	0	0	0
19/02/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	348.0000	369.0000	6.034	0	0	0
19/02/2009	ZAAD	2009/03/16	6.25	Call	Currency Future	366.0000	339.0000	(7.377)	0	0	0
19/02/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	66.0000	56.0000	(15.152)	0	0	0
19/02/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
19/02/2009	ZAAD	2009/03/16	7.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
19/02/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	550.0000	572.0000	4.000	0	0	0
19/02/2009	ZAAD	2009/03/16	7.55	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
19/02/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	677.0000	701.0000	3.545	0	0	0
19/02/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	93.0000	83.0000	(10.753)	0	0	0
19/02/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	42.0000	34.0000	(19.048)	0	0	0
19/02/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
19/02/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	446.0000	416.0000	(6.726)	0	0	0
19/02/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	84.0000	75.0000	(10.714)	0	0	0
19/02/2009	ZAAD	2009/03/16	8.05	Put	Currency Future	1,486.0000	1,518.0000	2.153	0	0	0
19/02/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	274.0000	292.0000	6.569	0	0	0
19/02/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	469.0000	491.0000	4.691	0	0	0
19/02/2009	ZAAD	2009/03/16	7.95	Put	Currency Future	1,387.0000	1,418.0000	2.235	0	0	0
19/02/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	140.0000	126.0000	(10.000)	0	0	0
19/02/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	404.0000	376.0000	(6.931)	0	0	0
19/02/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
19/02/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	428.0000	449.0000	4.907	0	0	0
19/02/2009	ZAAD	2009/03/16	8.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
19/02/2009	ZAAD	2009/03/16	6.85	Call	Currency Future	103.0000	92.0000	(10.680)	0	0	0
19/02/2009	ZAAD	2009/03/16	6.10	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
19/02/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
19/02/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	240.0000	257.0000	7.083	0	0	0
19/02/2009	ZAAD	2009/03/16	6.10	Call	Currency Future	489.0000	458.0000	(6.339)	0	0	0
19/02/2009	ZAAD	2009/03/16	5.95	Put	Currency Future	10.0000	10.0000	-	0	0	0
19/02/2009	ZAAD	2009/03/16	8.00	Put	Currency Future	1,437.0000	1,468.0000	2.157	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	155.0000	140.0000	(9.677)	0	0	0
19/02/2009	ZAAD	2009/03/16	7.25	Put	Currency Future	720.0000	746.0000	3.611	0	0	0
19/02/2009	ZAAD	2009/03/16	5.95	Call	Currency Future	625.0000	594.0000	(4.960)	0	0	0
19/02/2009	ZAAD	2009/03/16	6.85	Put	Currency Future	387.0000	409.0000	5.685	0	0	0
19/02/2009	ZAAD	2009/03/16	7.35	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
19/02/2009	ZAAD	2009/03/16	7.35	Put	Currency Future	810.0000	837.0000	3.333	0	0	0
19/02/2009	ZAAD	2009/03/16	6.00	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
19/02/2009	ZAAD	2009/03/16	6.05	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
19/02/2009	ZAAD	2009/03/16	7.25	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
19/02/2009	ZAAD	2009/03/16	6.05	Call	Currency Future	533.0000	502.0000	(5.816)	0	0	0
19/02/2009	ZAAD	2009/03/16	5.90	Put	Currency Future	7.0000	7.0000	-	0	0	0
19/02/2009	ZAAD	2009/03/16	5.90	Call	Currency Future	673.0000	641.0000	(4.755)	0	0	0
19/02/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	42.0000	34.0000	(19.048)	0	0	0
19/02/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	634.0000	657.0000	3.628	0	0	0
19/02/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	101.0000	110.0000	8.911	0	0	0
19/02/2009	ZAAD	2009/03/16	7.80	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
19/02/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	591.0000	614.0000	3.892	0	0	0
19/02/2009	ZAAD	2009/03/16	7.65	Put	Currency Future	1,093.0000	1,123.0000	2.745	0	0	0
19/02/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	57.0000	48.0000	(15.789)	0	0	0
19/02/2009	ZAAD	2009/03/16	7.65	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
19/02/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	49.0000	41.0000	(16.327)	0	0	0
19/02/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	634.0000	657.0000	3.628	0	0	0
19/02/2009	ZAAD	2009/03/16	7.80	Put	Currency Future	1,239.0000	1,270.0000	2.502	0	0	0
19/02/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
19/02/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	765.0000	791.0000	3.399	0	0	0
19/02/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	428.0000	449.0000	4.907	0	0	0
19/02/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	93.0000	83.0000	(10.753)	0	0	0
19/02/2009	ZAAD	2009/03/16	7.50	Put	Currency Future	950.0000	978.0000	2.947	0	0	0
19/02/2009	ZAAD	2009/03/16	7.50	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
19/02/2009	ZAAD	2009/06/12			Currency Future	6.6414	6.6128	(0.431)	0.0000	0.0000	1,370
19/02/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	460.0000	452.0000	(1.739)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	419.0000	442.0000	5.489	0	0	0
19/02/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	268.0000	289.0000	7.836	0	0	0
19/02/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	387.0000	410.0000	5.943	0	0	0
19/02/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	285.0000	281.0000	(1.404)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	379.0000	372.0000	(1.847)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	360.0000	355.0000	(1.389)	0	0	0
19/02/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,609.0000	1,636.0000	1.678	0	0	0
19/02/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	419.0000	442.0000	5.489	0	0	0
19/02/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	452.0000	475.0000	5.088	0	0	0
19/02/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,043.0000	1,067.0000	2.301	0	0	0
19/02/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	326.0000	348.0000	6.748	0	0	0
19/02/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	703.0000	724.0000	2.987	0	0	0
19/02/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	356.0000	378.0000	6.180	0	0	0
19/02/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	134.0000	130.0000	(2.985)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	738.0000	760.0000	2.981	0	0	0
19/02/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	157.0000	169.0000	7.643	0	0	0
19/02/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	593.0000	618.0000	4.216	0	0	0
19/02/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	157.0000	169.0000	7.643	0	0	0
19/02/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,702.0000	1,729.0000	1.586	0	0	0
19/02/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	327.0000	323.0000	(1.223)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	244.0000	237.0000	(2.869)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	418.0000	410.0000	(1.914)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	285.0000	281.0000	(1.404)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	195.0000	212.0000	8.718	0	0	0
19/02/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	486.0000	510.0000	4.938	0	0	0
19/02/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	229.0000	222.0000	(3.057)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	326.0000	348.0000	6.748	0	0	0
19/02/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	298.0000	294.0000	(1.342)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	176.0000	171.0000	(2.841)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	418.0000	410.0000	(1.914)	0	0	0
19/02/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	669.0000	690.0000	3.139	0	0	0
19/02/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	885.0000	908.0000	2.599	0	0	0
19/02/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,609.0000	1,636.0000	1.678	0	0	0
19/02/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	360.0000	355.0000	(1.389)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	260.0000	252.0000	(3.077)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	242.0000	261.0000	7.851	0	0	0
19/02/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	557.0000	581.0000	4.309	0	0	0
19/02/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	536.0000	524.0000	(2.239)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	215.0000	209.0000	(2.791)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	114.0000	124.0000	8.772	0	0	0
19/02/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	379.0000	372.0000	(1.847)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	483.0000	474.0000	(1.863)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	134.0000	130.0000	(2.985)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	154.0000	149.0000	(3.247)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	565.0000	553.0000	(2.124)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	387.0000	410.0000	5.943	0	0	0
19/02/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	460.0000	452.0000	(1.739)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	774.0000	796.0000	2.842	0	0	0
19/02/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	217.0000	236.0000	8.756	0	0	0
19/02/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	398.0000	391.0000	(1.759)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	142.0000	153.0000	7.746	0	0	0
19/02/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	343.0000	338.0000	(1.458)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	633.0000	616.0000	(2.686)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	142.0000	153.0000	7.746	0	0	0
19/02/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	81.0000	78.0000	(3.704)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	268.0000	289.0000	7.836	0	0	0
19/02/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	633.0000	616.0000	(2.686)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,252.0000	1,278.0000	2.077	0	0	0
19/02/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	438.0000	431.0000	(1.598)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	847.0000	870.0000	2.715	0	0	0
19/02/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	705.0000	687.0000	(2.553)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	94.0000	91.0000	(3.191)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	483.0000	474.0000	(1.863)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,167.0000	1,192.0000	2.142	0	0	0
19/02/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	509.0000	499.0000	(1.965)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	631.0000	656.0000	3.962	0	0	0
19/02/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,167.0000	1,192.0000	2.142	0	0	0
19/02/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	536.0000	524.0000	(2.239)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	108.0000	105.0000	(2.778)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	272.0000	269.0000	(1.103)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	108.0000	105.0000	(2.778)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	242.0000	261.0000	7.851	0	0	0
19/02/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	297.0000	318.0000	7.071	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,339.0000	1,365.0000	1.942	0	0	0
19/02/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	189.0000	183.0000	(3.175)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	593.0000	618.0000	4.216	0	0	0
19/02/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	69.0000	67.0000	(2.899)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	195.0000	212.0000	8.718	0	0	0
19/02/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	116.0000	113.0000	(2.586)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	521.0000	545.0000	4.607	0	0	0
19/02/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	59.0000	58.0000	(1.695)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	312.0000	308.0000	(1.282)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	598.0000	582.0000	(2.676)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	963.0000	986.0000	2.388	0	0	0
19/02/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,043.0000	1,067.0000	2.301	0	0	0
19/02/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	174.0000	190.0000	9.195	0	0	0
19/02/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,125.0000	1,150.0000	2.222	0	0	0
19/02/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	923.0000	947.0000	2.600	0	0	0
19/02/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	312.0000	308.0000	(1.282)	0	0	0
19/02/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,428.0000	1,454.0000	1.821	0	0	0
19/02/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	847.0000	870.0000	2.715	0	0	0
19/02/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	743.0000	724.0000	(2.557)	0	0	0
19/02/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,518.0000	1,545.0000	1.779	0	0	0
19/02/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	127.0000	138.0000	8.661	0	0	0
19/02/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	669.0000	651.0000	(2.691)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	521.0000	545.0000	4.607	0	0	0
19/02/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	189.0000	183.0000	(3.175)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	101.0000	111.0000	9.901	0	0	0
19/02/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	144.0000	139.0000	(3.472)	0	0	0
19/02/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	486.0000	510.0000	4.938	0	0	0
19/02/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	598.0000	582.0000	(2.676)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	1,002.0000	1,027.0000	2.495	0	0	0
19/02/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	327.0000	323.0000	(1.223)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	165.0000	160.0000	(3.030)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	260.0000	252.0000	(3.077)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	669.0000	690.0000	3.139	0	0	0
19/02/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	557.0000	581.0000	4.309	0	0	0
19/02/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	298.0000	294.0000	(1.342)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,252.0000	1,278.0000	2.077	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	738.0000	760.0000	2.981	0	0	0
19/02/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	810.0000	833.0000	2.840	0	0	0
19/02/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	94.0000	91.0000	(3.191)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	229.0000	222.0000	(3.057)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	201.0000	195.0000	(2.985)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	125.0000	121.0000	(3.200)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	923.0000	947.0000	2.600	0	0	0
19/02/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	165.0000	160.0000	(3.030)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,083.0000	1,108.0000	2.308	0	0	0
19/02/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	774.0000	796.0000	2.842	0	0	0
19/02/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	81.0000	78.0000	(3.704)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	215.0000	209.0000	(2.791)	0	0	0
19/02/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,339.0000	1,365.0000	1.942	0	0	0
19/02/2009	ZAAD	2009/09/14			Currency Future	6.7102	6.6768	(0.498)	0.0000	0.0000	140
19/02/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	481.0000	514.0000	6.861	0	0	0
19/02/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	620.0000	618.0000	(0.323)	0	0	0
19/02/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,029.0000	1,062.0000	3.207	0	0	0
19/02/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	577.0000	611.0000	5.893	0	0	0
19/02/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	690.0000	686.0000	(0.580)	0	0	0
19/02/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	522.0000	522.0000	-	0	0	0
19/02/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	751.0000	786.0000	4.660	0	0	0
19/02/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	599.0000	599.0000	-	0	0	0
19/02/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	360.0000	392.0000	8.889	0	0	0
19/02/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	306.0000	335.0000	9.477	0	0	0
19/02/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	289.0000	289.0000	-	0	0	0
19/02/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	481.0000	514.0000	6.861	0	0	0
19/02/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	280.0000	309.0000	10.357	0	0	0
19/02/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	381.0000	379.0000	(0.525)	0	0	0
19/02/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	360.0000	392.0000	8.889	0	0	0
19/02/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	957.0000	990.0000	3.448	0	0	0
19/02/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	332.0000	363.0000	9.337	0	0	0
19/02/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	411.0000	413.0000	0.487	0	0	0
19/02/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	561.0000	560.0000	(0.178)	0	0	0
19/02/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	348.0000	346.0000	(0.575)	0	0	0
19/02/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	577.0000	611.0000	5.893	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	317.0000	316.0000	(0.315)	0	0	0
19/02/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	455.0000	456.0000	0.220	0	0	0
19/02/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	541.0000	540.0000	(0.185)	0	0	0
19/02/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	642.0000	640.0000	(0.312)	0	0	0
19/02/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	522.0000	522.0000	-	0	0	0
19/02/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	389.0000	422.0000	8.483	0	0	0
19/02/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	620.0000	618.0000	(0.323)	0	0	0
19/02/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	332.0000	331.0000	(0.301)	0	0	0
19/02/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	263.0000	263.0000	-	0	0	0
19/02/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	512.0000	545.0000	6.445	0	0	0
19/02/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	440.0000	441.0000	0.227	0	0	0
19/02/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	888.0000	920.0000	3.604	0	0	0
19/02/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	455.0000	456.0000	0.220	0	0	0
19/02/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	512.0000	545.0000	6.445	0	0	0
19/02/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	715.0000	750.0000	4.895	0	0	0
19/02/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	420.0000	453.0000	7.857	0	0	0
19/02/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	993.0000	1,025.0000	3.223	0	0	0
19/02/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,066.0000	1,099.0000	3.096	0	0	0
19/02/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	644.0000	679.0000	5.435	0	0	0
19/02/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	487.0000	487.0000	-	0	0	0
19/02/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	425.0000	427.0000	0.471	0	0	0
19/02/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	580.0000	580.0000	-	0	0	0
19/02/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	303.0000	302.0000	(0.330)	0	0	0
19/02/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,103.0000	1,136.0000	2.992	0	0	0
19/02/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	610.0000	644.0000	5.574	0	0	0
19/02/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	541.0000	540.0000	(0.185)	0	0	0
19/02/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	922.0000	954.0000	3.471	0	0	0
19/02/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	993.0000	1,025.0000	3.223	0	0	0
19/02/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	821.0000	852.0000	3.776	0	0	0
19/02/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	487.0000	487.0000	-	0	0	0
19/02/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	276.0000	276.0000	-	0	0	0
19/02/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	451.0000	483.0000	7.095	0	0	0
19/02/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	854.0000	885.0000	3.630	0	0	0
19/02/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	470.0000	471.0000	0.213	0	0	0
19/02/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	679.0000	714.0000	5.155	0	0	0
19/02/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	332.0000	331.0000	(0.301)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/02/2009	ZAAD 2009/09/14	6.35	Call	Currency Future	666.0000	662.0000	(0.601)	0	0	0
19/02/2009	ZAAD 2009/09/14	6.90	Put	Currency Future	644.0000	679.0000	5.435	0	0	0
19/02/2009	ZAAD 2009/09/14	7.20	Put	Currency Future	854.0000	885.0000	3.630	0	0	0
19/02/2009	ZAAD 2009/09/14	7.40	Call	Currency Future	303.0000	302.0000	(0.330)	0	0	0
19/02/2009	ZAAD 2009/09/14	7.20	Call	Currency Future	364.0000	362.0000	(0.549)	0	0	0
19/02/2009	ZAAD 2009/09/14	7.20	Call	Currency Future	364.0000	362.0000	(0.549)	0	0	0
19/02/2009	ZAAD 2009/09/14	6.75	Call	Currency Future	504.0000	504.0000	-	0	0	0
19/02/2009	ZAAD 2009/09/14	7.30	Put	Currency Future	922.0000	954.0000	3.471	0	0	0
19/02/2009	ZAAD 2009/09/14	7.10	Put	Currency Future	788.0000	819.0000	3.934	0	0	0
19/02/2009	ZAAD 2009/09/14	6.75	Put	Currency Future	544.0000	577.0000	6.066	0	0	0
19/02/2009	ZAAD 2009/09/14	7.10	Call	Currency Future	398.0000	396.0000	(0.503)	0	0	0
19/02/2009	ZAAD 2009/09/14	7.10	Put	Currency Future	788.0000	819.0000	3.934	0	0	0
19/02/2009	ZAAD 2009/09/14	7.15	Put	Currency Future	821.0000	852.0000	3.776	0	0	0
19/02/2009	ZAAD 2009/09/14	6.95	Put	Currency Future	679.0000	714.0000	5.155	0	0	0
19/02/2009	ZAAD 2009/09/14	7.05	Call	Currency Future	411.0000	413.0000	0.487	0	0	0
19/02/2009	ZAAD 2009/09/14	7.05	Put	Currency Future	751.0000	786.0000	4.660	0	0	0
19/02/2009	ZAAD 2009/09/14	6.95	Call	Currency Future	440.0000	441.0000	0.227	0	0	0
19/02/2009	ZAAD 2009/09/14	7.10	Call	Currency Future	398.0000	396.0000	(0.503)	0	0	0
19/02/2009	ZAAD 2009/09/14	7.15	Call	Currency Future	381.0000	379.0000	(0.525)	0	0	0

**Grand Total:**

**435,157**