



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 26/02/2009

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
26/02/2009	\$ / R 2009/03/16			Currency Future	10.0090	9.8989	(1.100)	10.0600	9.8800	169,407
26/02/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,411.0000	1,300.0000	(7.867)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	193.0000	239.0000	23.834	0	0	0
26/02/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	501.0000	408.0000	(18.563)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.75	Call	Currency Future	80.0000	61.0000	(23.750)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	464.0000	376.0000	(18.966)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	490.0000	563.0000	14.898	0	0	0
26/02/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,613.0000	1,723.0000	6.820	0	0	0
26/02/2009	\$ / R 2009/03/16	8.25	Call	Currency Future	1,759.0000	1,649.0000	(6.254)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.00	Put	Currency Future	248.0000	301.0000	21.371	0	0	0
26/02/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	379.0000	444.0000	17.150	0	0	0
26/02/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	105.0000	127.0000	20.952	0	0	0
26/02/2009	\$ / R 2009/03/16	11.00	Put	Currency Future	1,046.0000	1,146.0000	9.560	0	0	0
26/02/2009	\$ / R 2009/03/16	10.70	Put	Currency Future	778.0000	866.0000	11.311	0	0	0
26/02/2009	\$ / R 2009/03/16	10.00	Call	Currency Future	257.0000	200.0000	(22.179)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	379.0000	444.0000	17.150	0	0	0
26/02/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	302.0000	237.0000	(21.523)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.50	Call	Currency Future	119.0000	87.0000	(26.891)	0	0	10,000
26/02/2009	\$ / R 2009/03/16	10.70	Call	Currency Future	87.0000	65.0000	(25.287)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	52.0000	57.0000	9.615	0	0	0
26/02/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,659.0000	1,549.0000	(6.631)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	188.0000	143.0000	(23.936)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	80.0000	94.0000	17.500	0	0	0
26/02/2009	\$ / R 2009/03/16	10.75	Put	Currency Future	821.0000	912.0000	11.084	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	661.0000	555.0000	(16.036)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	539.0000	443.0000	(17.811)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	220.0000	169.0000	(23.182)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	344.0000	407.0000	18.314	0	0	0
26/02/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	22.0000	22.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,709.0000	1,599.0000	(6.437)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.45	Put	Currency Future	569.0000	646.0000	13.533	0	0	0
26/02/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	203.0000	156.0000	(23.153)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	835.0000	726.0000	(13.054)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.50	Call	Currency Future	1,510.0000	1,400.0000	(7.285)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	149.0000	112.0000	(24.832)	0	0	5,000
26/02/2009	\$ / R 2009/03/16	10.45	Call	Currency Future	128.0000	95.0000	(25.781)	0	0	10,000
26/02/2009	\$ / R 2009/03/16	11.45	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,709.0000	1,599.0000	(6.437)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	238.0000	184.0000	(22.689)	0	0	0
26/02/2009	\$ / R 2009/03/16	11.40	Put	Currency Future	1,423.0000	1,531.0000	7.590	0	0	0
26/02/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	10.25	Put	Currency Future	415.0000	483.0000	16.386	0	0	0
26/02/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	149.0000	112.0000	(24.832)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	429.0000	345.0000	(19.580)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,312.0000	1,201.0000	(8.460)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	490.0000	563.0000	14.898	0	0	0
26/02/2009	\$ / R 2009/03/16	10.25	Call	Currency Future	174.0000	132.0000	(24.138)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.50	Put	Currency Future	610.0000	688.0000	12.787	0	0	0
26/02/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
26/02/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	11.40	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	1,809.0000	1,699.0000	(6.081)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	331.0000	262.0000	(20.846)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	692.0000	776.0000	12.139	0	0	0
26/02/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	188.0000	143.0000	(23.936)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	172.0000	213.0000	23.837	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,411.0000	1,300.0000	(7.867)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,460.0000	1,350.0000	(7.534)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	1,859.0000	1,749.0000	(5.917)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	1,959.0000	1,849.0000	(5.615)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.00	Call	Currency Future	2,009.0000	1,899.0000	(5.475)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	279.0000	335.0000	20.072	0	0	0
26/02/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	101.0000	75.0000	(25.743)	0	0	0
26/02/2009	\$ / R 2009/03/16	11.45	Put	Currency Future	1,471.0000	1,579.0000	7.342	0	0	0
26/02/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,361.0000	1,251.0000	(8.082)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	311.0000	370.0000	18.971	0	0	0
26/02/2009	\$ / R 2009/03/16	11.00	Call	Currency Future	55.0000	45.0000	(18.182)	0	0	2,500
26/02/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	94.0000	70.0000	(25.532)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	927.0000	817.0000	(11.866)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,139.0000	1,241.0000	8.955	0	0	0
26/02/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
26/02/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	1,859.0000	1,749.0000	(5.917)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	60.0000	68.0000	13.333	0	0	0
26/02/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	48.0000	40.0000	(16.667)	0	0	2,500
26/02/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	279.0000	218.0000	(21.864)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	651.0000	732.0000	12.442	0	0	0
26/02/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,214.0000	1,103.0000	(9.143)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	220.0000	269.0000	22.273	0	0	0
26/02/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	64.0000	51.0000	(20.313)	0	0	3,500
26/02/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	110.0000	81.0000	(26.364)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	735.0000	821.0000	11.701	0	0	0
26/02/2009	\$ / R 2009/03/16	8.75	Call	Currency Future	1,263.0000	1,152.0000	(8.789)	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
26/02/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,361.0000	1,251.0000	(8.082)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	9.00	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	955.0000	1,052.0000	10.157	0	0	0
26/02/2009	\$ / R 2009/03/16	10.95	Call	Currency Future	59.0000	48.0000	(18.644)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,165.0000	1,054.0000	(9.528)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	1,809.0000	1,699.0000	(6.081)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.00	Call	Currency Future	1,021.0000	910.0000	(10.872)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	153.0000	189.0000	23.529	0	0	0
26/02/2009	\$ / R 2009/03/16	10.95	Put	Currency Future	1,000.0000	1,099.0000	9.900	0	0	0
26/02/2009	\$ / R 2009/03/16	8.75	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	619.0000	516.0000	(16.640)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,560.0000	1,449.0000	(7.115)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	1,909.0000	1,799.0000	(5.762)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	193.0000	239.0000	23.834	0	0	0
26/02/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	311.0000	370.0000	18.971	0	0	0
26/02/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	110.0000	81.0000	(26.364)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,460.0000	1,350.0000	(7.534)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,312.0000	1,201.0000	(8.460)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	220.0000	169.0000	(23.182)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	69.0000	54.0000	(21.739)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	746.0000	639.0000	(14.343)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.95	Call	Currency Future	1,068.0000	958.0000	(10.300)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,214.0000	1,103.0000	(9.143)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	302.0000	237.0000	(21.523)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	203.0000	156.0000	(23.153)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	161.0000	122.0000	(24.224)	0	0	1,500
26/02/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	92.0000	110.0000	19.565	0	0	0
26/02/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	138.0000	103.0000	(25.362)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	120.0000	146.0000	21.667	0	0	0
26/02/2009	\$ / R 2009/03/16	8.95	Put	Currency Future	9.0000	9.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	153.0000	189.0000	23.529	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
26/02/2009	\$ / R 2009/03/16	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,165.0000	1,054.0000	(9.528)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,116.0000	1,006.0000	(9.857)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	44.0000	48.0000	9.091	0	0	0
26/02/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	452.0000	523.0000	15.708	0	0	0
26/02/2009	\$ / R 2009/03/16	7.90	Call	Currency Future	2,109.0000	1,999.0000	(5.216)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	344.0000	407.0000	18.314	0	0	0
26/02/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	362.0000	288.0000	(20.442)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	92.0000	110.0000	19.565	0	0	0
26/02/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	651.0000	732.0000	12.442	0	0	0
26/02/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	501.0000	408.0000	(18.563)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	529.0000	604.0000	14.178	0	0	0
26/02/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	1,909.0000	1,799.0000	(5.762)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	362.0000	288.0000	(20.442)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	94.0000	70.0000	(25.532)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	910.0000	1,005.0000	10.440	0	0	0
26/02/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	1,959.0000	1,849.0000	(5.615)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	835.0000	726.0000	(13.054)	0	0	0
26/02/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	51.0000	42.0000	(17.647)	0	0	0
26/02/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	452.0000	523.0000	15.708	0	0	0
26/02/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,092.0000	1,194.0000	9.341	0	0	0
26/02/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,185.0000	1,289.0000	8.776	0	0	0
26/02/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	120.0000	146.0000	21.667	0	0	0
26/02/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	44.0000	38.0000	(13.636)	0	0	0
26/02/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	44.0000	38.0000	(13.636)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	703.0000	596.0000	(15.220)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	735.0000	821.0000	11.701	0	0	0
26/02/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,092.0000	1,194.0000	9.341	0	0	0
26/02/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	69.0000	54.0000	(21.739)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	\$ / R 2009/03/16	9.50	Put	Currency Future	70.0000	80.0000	14.286	0	0	0
26/02/2009	\$ / R 2009/03/16	11.25	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,116.0000	1,006.0000	(9.857)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	238.0000	184.0000	(22.689)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.50	Call	Currency Future	579.0000	479.0000	(17.271)	0	0	0
26/02/2009	\$ / R 2009/03/16	11.20	Put	Currency Future	1,232.0000	1,337.0000	8.523	0	0	0
26/02/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	51.0000	42.0000	(17.647)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	7.0000	7.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	910.0000	1,005.0000	10.440	0	0	0
26/02/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	74.0000	57.0000	(22.973)	0	0	0
26/02/2009	\$ / R 2009/03/16	11.25	Put	Currency Future	1,280.0000	1,385.0000	8.203	0	0	0
26/02/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,560.0000	1,449.0000	(7.115)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	692.0000	776.0000	12.139	0	0	0
26/02/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	865.0000	958.0000	10.751	0	0	0
26/02/2009	\$ / R 2009/03/16	11.55	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,659.0000	1,549.0000	(6.631)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	7.0000	7.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
26/02/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	279.0000	218.0000	(21.864)	0	0	0
26/02/2009	\$ / R 2009/03/16	8.40	Call	Currency Future	1,609.0000	1,499.0000	(6.837)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	746.0000	639.0000	(14.343)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	220.0000	269.0000	22.273	0	0	0
26/02/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,185.0000	1,289.0000	8.776	0	0	0
26/02/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	64.0000	51.0000	(20.313)	0	0	0
26/02/2009	\$ / R 2009/03/16	11.65	Call	Currency Future	20.0000	20.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	18.0000	18.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	74.0000	57.0000	(22.973)	0	0	0
26/02/2009	\$ / R 2009/03/16	11.55	Put	Currency Future	1,566.0000	1,675.0000	6.960	0	0	0
26/02/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	429.0000	345.0000	(19.580)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	161.0000	122.0000	(24.224)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	101.0000	75.0000	(25.743)	0	0	2,500
26/02/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	955.0000	1,052.0000	10.157	0	0	0
26/02/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	1,375.0000	1,482.0000	7.782	0	0	0
26/02/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	172.0000	213.0000	23.837	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,327.0000	1,434.0000	8.063	0	0	0
26/02/2009	\$ / R 2009/03/16	11.75	Call	Currency Future	16.0000	16.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	661.0000	555.0000	(16.036)	0	0	0
26/02/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	529.0000	604.0000	14.178	0	0	0
26/02/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	279.0000	335.0000	20.072	0	0	0
26/02/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	865.0000	958.0000	10.751	0	0	0
26/02/2009	\$ / R 2009/03/16	11.20	Call	Currency Future	41.0000	36.0000	(12.195)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	18.0000	18.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
26/02/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	927.0000	817.0000	(11.866)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	52.0000	57.0000	9.615	0	0	0
26/02/2009	\$ / R 2009/03/16	9.75	Put	Currency Future	136.0000	166.0000	22.059	0	0	2,550
26/02/2009	\$ / R 2009/03/16	9.75	Call	Currency Future	395.0000	315.0000	(20.253)	0	0	0
26/02/2009	\$ / R 2009/03/16	11.75	Put	Currency Future	1,757.0000	1,867.0000	6.261	0	0	0
26/02/2009	\$ / R 2009/03/16	11.65	Put	Currency Future	1,661.0000	1,771.0000	6.623	0	0	0
26/02/2009	\$ / R 2009/03/16	11.85	Put	Currency Future	1,854.0000	1,964.0000	5.933	0	0	0
26/02/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	44.0000	48.0000	9.091	0	0	0
26/02/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	138.0000	103.0000	(25.362)	0	0	0
26/02/2009	\$ / R 2009/03/16	11.70	Call	Currency Future	18.0000	18.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	9.15	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
26/02/2009	\$ / R 2009/03/16	11.85	Call	Currency Future	13.0000	13.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	703.0000	596.0000	(15.220)	0	0	0
26/02/2009	\$ / R 2009/03/16	12.30	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
26/02/2009	\$ / R 2009/03/16	11.50	Put	Currency Future	1,519.0000	1,628.0000	7.176	0	0	0
26/02/2009	\$ / R 2009/03/16	12.30	Put	Currency Future	2,295.0000	2,406.0000	4.837	0	0	0
26/02/2009	\$ / R 2009/03/16	11.50	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	331.0000	262.0000	(20.846)	0	0	0
26/02/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,613.0000	1,723.0000	6.820	0	0	0
26/02/2009	\$ / R 2009/03/16	11.70	Put	Currency Future	1,709.0000	1,819.0000	6.437	0	0	0
26/02/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	48.0000	40.0000	(16.667)	0	0	0
26/02/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	22.0000	22.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	12.00	Call	Currency Future	9.0000	9.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	12.00	Put	Currency Future	2,000.0000	2,110.0000	5.500	0	0	0
26/02/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	60.0000	68.0000	13.333	0	0	0
26/02/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,139.0000	1,241.0000	8.955	0	0	0
26/02/2009	\$ / R 2009/03/16	11.90	Call	Currency Future	11.0000	12.0000	9.091	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	619.0000	516.0000	(16.640)	0	0	0
26/02/2009	\$ / R 2009/03/16	11.90	Put	Currency Future	1,902.0000	2,013.0000	5.836	0	0	0
26/02/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,805.0000	1,915.0000	6.094	0	0	0
26/02/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	14.0000	14.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	9.15	Call	Currency Future	880.0000	771.0000	(12.386)	0	0	0
26/02/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
26/02/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	14.0000	14.0000	-	0	0	0
26/02/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,805.0000	1,915.0000	6.094	0	0	0
26/02/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,327.0000	1,434.0000	8.063	0	0	0
26/02/2009	\$ / R 2009/03/16	9.25	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
26/02/2009	\$ / R 2009/03/16	9.25	Call	Currency Future	790.0000	682.0000	(13.671)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	539.0000	443.0000	(17.811)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	80.0000	94.0000	17.500	0	0	0
26/02/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	464.0000	376.0000	(18.966)	0	0	0
26/02/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	105.0000	127.0000	20.952	0	0	0
26/02/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	1,375.0000	1,482.0000	7.782	0	0	0
26/02/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
26/02/2009	\$ / R 2009/06/12			Currency Future	10.1746	10.0702	(1.026)	10.2000	10.0900	23,828
26/02/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	560.0000	501.0000	(10.536)	0	0	0
26/02/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	1,688.0000	1,763.0000	4.443	0	0	0
26/02/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	55.0000	60.0000	9.091	0	0	0
26/02/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	614.0000	550.0000	(10.423)	0	0	0
26/02/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	512.0000	457.0000	(10.742)	0	0	0
26/02/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	577.0000	517.0000	(10.399)	0	0	0
26/02/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,120.0000	1,180.0000	5.357	0	0	0
26/02/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	323.0000	348.0000	7.740	0	0	0
26/02/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	1,208.0000	1,119.0000	(7.368)	0	0	0
26/02/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	838.0000	887.0000	5.847	0	0	0
26/02/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	395.0000	350.0000	(11.392)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	782.0000	708.0000	(9.463)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	160.0000	173.0000	8.125	0	0	0
26/02/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	212.0000	183.0000	(13.679)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	407.0000	438.0000	7.617	0	0	0
26/02/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,611.0000	1,514.0000	(6.021)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	1,284.0000	1,193.0000	(7.087)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,450.0000	1,519.0000	4.759	0	0	0
26/02/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	897.0000	818.0000	(8.807)	0	0	0
26/02/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	86.0000	94.0000	9.302	0	0	0
26/02/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	73.0000	79.0000	8.219	0	0	0
26/02/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	178.0000	152.0000	(14.607)	0	0	0
26/02/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,697.0000	1,599.0000	(5.775)	0	0	0
26/02/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	639.0000	680.0000	6.416	0	0	0
26/02/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	703.0000	747.0000	6.259	0	0	0
26/02/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	909.0000	961.0000	5.721	0	0	0
26/02/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	184.0000	199.0000	8.152	0	0	0
26/02/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	608.0000	648.0000	6.579	0	0	0
26/02/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	758.0000	686.0000	(9.499)	0	0	0
26/02/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	274.0000	239.0000	(12.774)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	461.0000	494.0000	7.158	0	0	0
26/02/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	1,875.0000	1,775.0000	(5.333)	0	0	0
26/02/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	633.0000	568.0000	(10.269)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	962.0000	880.0000	(8.524)	0	0	0
26/02/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	86.0000	94.0000	9.302	0	0	0
26/02/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	50.0000	55.0000	10.000	0	0	0
26/02/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,155.0000	1,216.0000	5.281	0	0	0
26/02/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	1,830.0000	1,730.0000	(5.464)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	171.0000	186.0000	8.772	0	0	0
26/02/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	427.0000	380.0000	(11.007)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	287.0000	310.0000	8.014	0	0	0
26/02/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	171.0000	186.0000	8.772	0	0	0
26/02/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,246.0000	1,156.0000	(7.223)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	489.0000	524.0000	7.157	0	0	0
26/02/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	407.0000	438.0000	7.617	0	0	0
26/02/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	483.0000	431.0000	(10.766)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	735.0000	665.0000	(9.524)	0	0	0
26/02/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	2,059.0000	1,957.0000	(4.954)	0	0	0
26/02/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	110.0000	119.0000	8.182	0	0	0
26/02/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	528.0000	471.0000	(10.795)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	782.0000	708.0000	(9.463)	0	0	0
26/02/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	909.0000	961.0000	5.721	0	0	0
26/02/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	203.0000	175.0000	(13.793)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,785.0000	1,686.0000	(5.546)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,171.0000	1,083.0000	(7.515)	0	0	0
26/02/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	1,729.0000	1,805.0000	4.396	0	0	0
26/02/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,484.0000	1,390.0000	(6.334)	0	0	0
26/02/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	614.0000	550.0000	(10.423)	0	0	0
26/02/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	803.0000	851.0000	5.978	0	0	0
26/02/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	769.0000	816.0000	6.112	0	0	0
26/02/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	982.0000	1,036.0000	5.499	0	0	0
26/02/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,029.0000	945.0000	(8.163)	0	0	0
26/02/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	119.0000	129.0000	8.403	0	0	0
26/02/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	197.0000	213.0000	8.122	0	0	0
26/02/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	672.0000	606.0000	(9.821)	0	0	0
26/02/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	380.0000	336.0000	(11.579)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	254.0000	275.0000	8.268	0	0	0
26/02/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	1,443.0000	1,349.0000	(6.514)	0	0	0
26/02/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
26/02/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,052.0000	1,109.0000	5.418	0	0	0
26/02/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	433.0000	466.0000	7.621	0	0	0
26/02/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	1,853.0000	1,932.0000	4.263	0	0	0
26/02/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	138.0000	150.0000	8.696	0	0	0
26/02/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	945.0000	998.0000	5.608	0	0	0
26/02/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	110.0000	119.0000	8.182	0	0	0
26/02/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	61.0000	66.0000	8.197	0	0	0
26/02/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
26/02/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	639.0000	680.0000	6.416	0	0	0
26/02/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	692.0000	625.0000	(9.682)	0	0	0
26/02/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	427.0000	380.0000	(11.007)	0	0	0
26/02/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,484.0000	1,390.0000	(6.334)	0	0	0
26/02/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	2,152.0000	2,050.0000	(4.740)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,029.0000	945.0000	(8.163)	0	0	0
26/02/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	577.0000	517.0000	(10.399)	0	0	0
26/02/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	518.0000	554.0000	6.950	0	0	0
26/02/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	498.0000	444.0000	(10.843)	0	0	0
26/02/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	93.0000	102.0000	9.677	0	0	0
26/02/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	703.0000	747.0000	6.259	0	0	0
26/02/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	544.0000	486.0000	(10.662)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	547.0000	585.0000	6.947	0	0	0
26/02/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	456.0000	407.0000	(10.746)	0	0	0
26/02/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,299.0000	1,364.0000	5.004	0	0	0
26/02/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,363.0000	1,270.0000	(6.823)	0	0	0
26/02/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	1,966.0000	1,865.0000	(5.137)	0	0	0
26/02/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	79.0000	86.0000	8.861	0	0	0
26/02/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	324.0000	284.0000	(12.346)	0	0	0
26/02/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,697.0000	1,599.0000	(5.775)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	361.0000	389.0000	7.756	0	0	0
26/02/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	444.0000	395.0000	(11.036)	0	0	0
26/02/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	547.0000	585.0000	6.947	0	0	0
26/02/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	577.0000	616.0000	6.759	0	0	0
26/02/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,299.0000	1,364.0000	5.004	0	0	0
26/02/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	672.0000	606.0000	(9.821)	0	0	0
26/02/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	873.0000	924.0000	5.842	0	0	0
26/02/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	652.0000	586.0000	(10.123)	0	0	0
26/02/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	736.0000	781.0000	6.114	0	0	0
26/02/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	298.0000	261.0000	(12.416)	0	0	0
26/02/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	483.0000	431.0000	(10.766)	0	0	0
26/02/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,654.0000	1,556.0000	(5.925)	0	0	0
26/02/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	1,373.0000	1,441.0000	4.953	0	0	0
26/02/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,052.0000	1,109.0000	5.418	0	0	0
26/02/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	411.0000	364.0000	(11.436)	0	0	0
26/02/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	138.0000	150.0000	8.696	0	0	0
26/02/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,568.0000	1,472.0000	(6.122)	0	0	0
26/02/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	560.0000	501.0000	(10.536)	0	0	0
26/02/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,363.0000	1,270.0000	(6.823)	0	0	0
26/02/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	128.0000	139.0000	8.594	0	0	0
26/02/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	735.0000	665.0000	(9.524)	0	0	0
26/02/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	324.0000	284.0000	(12.346)	0	0	0
26/02/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,086.0000	1,144.0000	5.341	0	0	0
26/02/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	55.0000	60.0000	9.091	0	0	0
26/02/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	337.0000	296.0000	(12.166)	0	0	0
26/02/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	1,567.0000	1,639.0000	4.595	0	0	0
26/02/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	2,012.0000	1,911.0000	(5.020)	0	0	0
26/02/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	595.0000	533.0000	(10.420)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,262.0000	1,326.0000	5.071	0	0	0
26/02/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	806.0000	731.0000	(9.305)	0	0	0
26/02/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	38.0000	41.0000	7.895	0	0	0
26/02/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	670.0000	713.0000	6.418	0	0	0
26/02/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	365.0000	322.0000	(11.781)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	381.0000	410.0000	7.612	0	0	0
26/02/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	736.0000	781.0000	6.114	0	0	0
26/02/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	242.0000	209.0000	(13.636)	0	0	0
26/02/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	1,526.0000	1,430.0000	(6.291)	0	0	0
26/02/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	1,830.0000	1,730.0000	(5.464)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	224.0000	243.0000	8.482	0	0	0
26/02/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	1,190.0000	1,252.0000	5.210	0	0	0
26/02/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,488.0000	1,559.0000	4.772	0	0	0
26/02/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	411.0000	364.0000	(11.436)	0	0	0
26/02/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	101.0000	110.0000	8.911	0	0	0
26/02/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	34.0000	37.0000	8.824	0	0	0
26/02/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,403.0000	1,309.0000	(6.700)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,099.0000	1,013.0000	(7.825)	0	0	0
26/02/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	263.0000	229.0000	(12.928)	0	0	0
26/02/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	1,336.0000	1,402.0000	4.940	0	0	0
26/02/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,568.0000	1,472.0000	(6.122)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	713.0000	644.0000	(9.677)	0	0	0
26/02/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	222.0000	191.0000	(13.964)	0	0	0
26/02/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,086.0000	1,144.0000	5.341	0	0	0
26/02/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	1,920.0000	1,820.0000	(5.208)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	323.0000	348.0000	7.740	0	0	0
26/02/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	577.0000	616.0000	6.759	0	0	0
26/02/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	470.0000	419.0000	(10.851)	0	0	0
26/02/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	608.0000	648.0000	6.579	0	0	0
26/02/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	351.0000	309.0000	(11.966)	0	0	0
26/02/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	395.0000	350.0000	(11.392)	0	0	0
26/02/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	311.0000	272.0000	(12.540)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	149.0000	161.0000	8.054	0	0	0
26/02/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	461.0000	494.0000	7.158	0	0	0
26/02/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	498.0000	444.0000	(10.843)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	836.0000	759.0000	(9.211)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,226.0000	1,289.0000	5.139	0	0	0
26/02/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	1,647.0000	1,721.0000	4.493	0	0	0
26/02/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	93.0000	102.0000	9.677	0	0	0
26/02/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,246.0000	1,156.0000	(7.223)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,171.0000	1,083.0000	(7.515)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	897.0000	818.0000	(8.807)	0	0	0
26/02/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	873.0000	924.0000	5.842	0	0	0
26/02/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	337.0000	296.0000	(12.166)	0	0	0
26/02/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	79.0000	86.0000	8.861	0	0	0
26/02/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	73.0000	79.0000	8.219	0	0	0
26/02/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	254.0000	275.0000	8.268	0	0	0
26/02/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	2,024.0000	2,106.0000	4.051	0	0	0
26/02/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,120.0000	1,180.0000	5.357	0	0	0
26/02/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	1,323.0000	1,232.0000	(6.878)	0	0	0
26/02/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,785.0000	1,686.0000	(5.546)	0	0	0
26/02/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	945.0000	998.0000	5.608	0	0	0
26/02/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	361.0000	389.0000	7.756	0	0	0
26/02/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	1,981.0000	2,062.0000	4.089	0	0	0
26/02/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,411.0000	1,479.0000	4.819	0	0	0
26/02/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,654.0000	1,556.0000	(5.925)	0	0	0
26/02/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	46.0000	50.0000	8.696	0	0	0
26/02/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	197.0000	213.0000	8.122	0	0	0
26/02/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	929.0000	849.0000	(8.611)	0	0	0
26/02/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	155.0000	132.0000	(14.839)	0	0	0
26/02/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	286.0000	250.0000	(12.587)	0	0	0
26/02/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,611.0000	1,514.0000	(6.021)	0	0	0
26/02/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	128.0000	139.0000	8.594	0	0	0
26/02/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	652.0000	586.0000	(10.123)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	305.0000	329.0000	7.869	0	0	0
26/02/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	1,896.0000	1,975.0000	4.167	0	0	0
26/02/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	66.0000	72.0000	9.091	0	0	0
26/02/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	633.0000	568.0000	(10.269)	0	0	0
26/02/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	1,811.0000	1,889.0000	4.307	0	0	0
26/02/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,403.0000	1,309.0000	(6.700)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	836.0000	759.0000	(9.211)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	342.0000	368.0000	7.602	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	142.0000	120.0000	(15.493)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	866.0000	788.0000	(9.007)	0	0	0
26/02/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	231.0000	200.0000	(13.420)	0	0	0
26/02/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,262.0000	1,326.0000	5.071	0	0	0
26/02/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	2,199.0000	2,284.0000	3.865	0	0	0
26/02/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	1,741.0000	1,642.0000	(5.686)	0	0	0
26/02/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	2,067.0000	2,150.0000	4.015	0	0	0
26/02/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	1,019.0000	1,075.0000	5.496	0	0	0
26/02/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	148.0000	126.0000	(14.865)	0	0	0
26/02/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	470.0000	419.0000	(10.851)	0	0	0
26/02/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,607.0000	1,680.0000	4.543	0	0	0
26/02/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	61.0000	66.0000	8.197	0	0	0
26/02/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	544.0000	486.0000	(10.662)	0	0	0
26/02/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	186.0000	159.0000	(14.516)	0	0	0
26/02/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	769.0000	816.0000	6.112	0	0	0
26/02/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	170.0000	145.0000	(14.706)	0	0	0
26/02/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	252.0000	219.0000	(13.095)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,099.0000	1,013.0000	(7.825)	0	0	0
26/02/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	231.0000	200.0000	(13.420)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	224.0000	243.0000	8.482	0	0	0
26/02/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	135.0000	114.0000	(15.556)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	270.0000	292.0000	8.148	0	0	0
26/02/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,226.0000	1,289.0000	5.139	0	0	0
26/02/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	2,111.0000	2,194.0000	3.932	0	0	0
26/02/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	929.0000	849.0000	(8.611)	0	0	0
26/02/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	123.0000	104.0000	(15.447)	0	0	0
26/02/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	305.0000	329.0000	7.869	0	0	0
26/02/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	2,024.0000	2,106.0000	4.051	0	0	0
26/02/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	1,527.0000	1,599.0000	4.715	0	0	0
26/02/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,450.0000	1,519.0000	4.759	0	0	0
26/02/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	148.0000	126.0000	(14.865)	0	0	0
26/02/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	274.0000	239.0000	(12.774)	0	0	0
26/02/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	163.0000	139.0000	(14.724)	0	0	0
26/02/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	351.0000	309.0000	(11.966)	0	0	0
26/02/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,607.0000	1,680.0000	4.543	0	0	0
26/02/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	194.0000	167.0000	(13.918)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	\$ / R	2009/06/12	11.75	Put	Currency Future	1,770.0000	1,847.0000	4.350	0	0	0
26/02/2009	\$ / R	2009/06/12	11.95	Put	Currency Future	1,938.0000	2,018.0000	4.128	0	0	0
26/02/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	1,064.0000	979.0000	(7.989)	0	0	0
26/02/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	239.0000	259.0000	8.368	0	0	0
26/02/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	995.0000	912.0000	(8.342)	0	0	0
26/02/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	1,411.0000	1,479.0000	4.819	0	0	0
26/02/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	263.0000	229.0000	(12.928)	0	0	0
26/02/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	1,488.0000	1,559.0000	4.772	0	0	0
26/02/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	286.0000	250.0000	(12.587)	0	0	0
26/02/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	713.0000	644.0000	(9.677)	0	0	0
26/02/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	489.0000	524.0000	7.157	0	0	0
26/02/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	433.0000	466.0000	7.621	0	0	0
26/02/2009	\$ / R	2009/06/12	9.65	Call	Currency Future	866.0000	788.0000	(9.007)	0	0	0
26/02/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	758.0000	686.0000	(9.499)	0	0	0
26/02/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	342.0000	368.0000	7.602	0	0	0
26/02/2009	\$ / R	2009/09/14			Currency Future	10.3076	10.2064	(0.982)	0.0000	0.0000	285
26/02/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	765.0000	703.0000	(8.105)	0	0	0
26/02/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	984.0000	912.0000	(7.317)	0	0	0
26/02/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	862.0000	894.0000	3.712	0	0	0
26/02/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	750.0000	688.0000	(8.267)	0	0	0
26/02/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	618.0000	646.0000	4.531	0	0	0
26/02/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	869.0000	800.0000	(7.940)	0	0	0
26/02/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	1,025.0000	952.0000	(7.122)	0	0	0
26/02/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	782.0000	718.0000	(8.184)	0	0	0
26/02/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	1,092.0000	1,132.0000	3.663	0	0	0
26/02/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	1,058.0000	1,096.0000	3.592	0	0	0
26/02/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	1,024.0000	1,062.0000	3.711	0	0	0
26/02/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	737.0000	767.0000	4.071	0	0	0
26/02/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	676.0000	705.0000	4.290	0	0	0
26/02/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	869.0000	800.0000	(7.940)	0	0	0
26/02/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	862.0000	894.0000	3.712	0	0	0
26/02/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	851.0000	783.0000	(7.991)	0	0	0
26/02/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	893.0000	926.0000	3.695	0	0	0
26/02/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	945.0000	873.0000	(7.619)	0	0	0
26/02/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	691.0000	634.0000	(8.249)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,058.0000	1,096.0000	3.592	0	0	0
26/02/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	1,024.0000	1,062.0000	3.711	0	0	0
26/02/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	1,538.0000	1,590.0000	3.381	0	0	0
26/02/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	765.0000	703.0000	(8.105)	0	0	0
26/02/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,234.0000	1,277.0000	3.485	0	0	0
26/02/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	546.0000	496.0000	(9.158)	0	0	0
26/02/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	782.0000	718.0000	(8.184)	0	0	0
26/02/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	595.0000	622.0000	4.538	0	0	0
26/02/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	926.0000	854.0000	(7.775)	0	0	0
26/02/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	768.0000	798.0000	3.906	0	0	0
26/02/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	815.0000	749.0000	(8.098)	0	0	0
26/02/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	958.0000	993.0000	3.653	0	0	0
26/02/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	1,053.0000	979.0000	(7.028)	0	0	0
26/02/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	1,004.0000	932.0000	(7.171)	0	0	0
26/02/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	647.0000	675.0000	4.328	0	0	0
26/02/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	691.0000	634.0000	(8.249)	0	0	0
26/02/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	833.0000	766.0000	(8.043)	0	0	0
26/02/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,234.0000	1,277.0000	3.485	0	0	0
26/02/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	925.0000	959.0000	3.676	0	0	0
26/02/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	908.0000	836.0000	(7.930)	0	0	0
26/02/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	720.0000	660.0000	(8.333)	0	0	0
26/02/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	800.0000	830.0000	3.750	0	0	0
26/02/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	1,162.0000	1,204.0000	3.614	0	0	0
26/02/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	798.0000	734.0000	(8.020)	0	0	0
26/02/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	991.0000	1,027.0000	3.633	0	0	0
26/02/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,137.0000	1,061.0000	(6.684)	0	0	0
26/02/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	530.0000	554.0000	4.528	0	0	0
26/02/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	469.0000	491.0000	4.691	0	0	0
26/02/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	888.0000	818.0000	(7.883)	0	0	0
26/02/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	735.0000	674.0000	(8.299)	0	0	0
26/02/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	1,167.0000	1,089.0000	(6.684)	0	0	0
26/02/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	737.0000	767.0000	4.071	0	0	0
26/02/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	509.0000	533.0000	4.715	0	0	0
26/02/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	1,227.0000	1,148.0000	(6.438)	0	0	0
26/02/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	489.0000	512.0000	4.703	0	0	0
26/02/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	1,109.0000	1,033.0000	(6.853)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,270.0000	1,314.0000	3.465	0	0	0
26/02/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	678.0000	621.0000	(8.407)	0	0	0
26/02/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	551.0000	577.0000	4.719	0	0	0
26/02/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	831.0000	862.0000	3.730	0	0	0
26/02/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	964.0000	892.0000	(7.469)	0	0	0
26/02/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	706.0000	736.0000	4.249	0	0	0
26/02/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	1,504.0000	1,554.0000	3.324	0	0	0
26/02/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	609.0000	556.0000	(8.703)	0	0	0
26/02/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	1,127.0000	1,168.0000	3.638	0	0	0
26/02/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	851.0000	783.0000	(7.991)	0	0	0
26/02/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	1,401.0000	1,449.0000	3.426	0	0	0
26/02/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	893.0000	926.0000	3.695	0	0	0
26/02/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	945.0000	873.0000	(7.619)	0	0	0
26/02/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	642.0000	587.0000	(8.567)	0	0	0
26/02/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	1,196.0000	1,118.0000	(6.522)	0	0	0
26/02/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,270.0000	1,314.0000	3.465	0	0	0
26/02/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	964.0000	892.0000	(7.469)	0	0	0
26/02/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	561.0000	510.0000	(9.091)	0	0	0
26/02/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,080.0000	1,006.0000	(6.852)	0	0	0
26/02/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	678.0000	621.0000	(8.407)	0	0	0
26/02/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,198.0000	1,240.0000	3.506	0	0	0
26/02/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	573.0000	599.0000	4.538	0	0	0
26/02/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	925.0000	959.0000	3.676	0	0	0
26/02/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	833.0000	766.0000	(8.043)	0	0	0
26/02/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	1,258.0000	1,178.0000	(6.359)	0	0	0
26/02/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	706.0000	736.0000	4.249	0	0	0
26/02/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,368.0000	1,415.0000	3.436	0	0	0
26/02/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	450.0000	471.0000	4.667	0	0	0
26/02/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	530.0000	554.0000	4.528	0	0	0
26/02/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,137.0000	1,061.0000	(6.684)	0	0	0
26/02/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	800.0000	830.0000	3.750	0	0	0
26/02/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	908.0000	836.0000	(7.930)	0	0	0
26/02/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	573.0000	599.0000	4.538	0	0	0
26/02/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	618.0000	646.0000	4.531	0	0	0
26/02/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	625.0000	571.0000	(8.640)	0	0	0
26/02/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,025.0000	952.0000	(7.122)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,080.0000	1,006.0000	(6.852)	0	0	0
26/02/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	1,335.0000	1,381.0000	3.446	0	0	0
26/02/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,198.0000	1,240.0000	3.506	0	0	0
26/02/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	705.0000	647.0000	(8.227)	0	0	0
26/02/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	1,435.0000	1,484.0000	3.415	0	0	0
26/02/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	593.0000	540.0000	(8.938)	0	0	0
26/02/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,368.0000	1,415.0000	3.436	0	0	0
26/02/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	625.0000	571.0000	(8.640)	0	0	0
26/02/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	705.0000	647.0000	(8.227)	0	0	0
26/02/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	926.0000	854.0000	(7.775)	0	0	0
26/02/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	768.0000	798.0000	3.906	0	0	0
26/02/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	660.0000	604.0000	(8.485)	0	0	0
26/02/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	1,302.0000	1,348.0000	3.533	0	0	0
26/02/2009	\$ / R 2009/12/14			Currency Future	10.4236	10.3250	(0.946)	0.0000	0.0000	0
26/02/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	996.0000	1,006.0000	1.004	0	0	0
26/02/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	947.0000	866.0000	(8.553)	0	0	0
26/02/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	1,279.0000	1,187.0000	(7.193)	0	0	10,184
26/02/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	755.0000	762.0000	0.927	0	0	0
26/02/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	1,083.0000	995.0000	(8.126)	0	0	0
26/02/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	3,073.0000	3,122.0000	1.595	0	0	0
26/02/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	807.0000	735.0000	(8.922)	0	0	0
26/02/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	947.0000	866.0000	(8.553)	0	0	0
26/02/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,324.0000	1,341.0000	1.284	0	0	0
26/02/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,324.0000	1,341.0000	1.284	0	0	0
26/02/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,684.0000	1,710.0000	1.544	0	0	0
26/02/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	934.0000	944.0000	1.071	0	0	0
26/02/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,156.0000	1,169.0000	1.125	0	0	0
26/02/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	1,238.0000	1,148.0000	(7.270)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	1,610.0000	1,634.0000	1.491	0	0	0
26/02/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	1,065.0000	977.0000	(8.263)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	833.0000	759.0000	(8.884)	0	0	0
26/02/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	1,060.0000	1,070.0000	0.943	0	0	0
26/02/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	1,120.0000	1,031.0000	(7.946)	0	0	0
26/02/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	814.0000	823.0000	1.106	0	0	0
26/02/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,198.0000	1,109.0000	(7.429)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	1,536.0000	1,559.0000	1.497	0	0	0
26/02/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	874.0000	884.0000	1.144	0	0	0
26/02/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,158.0000	1,069.0000	(7.686)	0	0	0
26/02/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	963.0000	881.0000	(8.515)	0	0	0
26/02/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	979.0000	896.0000	(8.478)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	1,573.0000	1,596.0000	1.462	0	0	0
26/02/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	1,091.0000	1,102.0000	1.008	0	0	0
26/02/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,256.0000	1,271.0000	1.194	0	0	0
26/02/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	846.0000	771.0000	(8.865)	0	0	0
26/02/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	603.0000	546.0000	(9.453)	0	0	84
26/02/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	497.0000	447.0000	(10.060)	0	0	9,530
26/02/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	860.0000	784.0000	(8.837)	0	0	0
26/02/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,479.0000	2,521.0000	1.694	0	0	0
26/02/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	1,913.0000	1,944.0000	1.620	0	0	0
26/02/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	759.0000	690.0000	(9.091)	0	0	0
26/02/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	1,013.0000	927.0000	(8.490)	0	0	0
26/02/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	1,189.0000	1,202.0000	1.093	0	0	0
26/02/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	1,101.0000	1,012.0000	(8.084)	0	0	0
26/02/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	874.0000	884.0000	1.144	0	0	0
26/02/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1,030.0000	944.0000	(8.350)	0	0	9,530
26/02/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	1,028.0000	1,037.0000	0.875	0	0	0
26/02/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	1,836.0000	1,865.0000	1.580	0	0	0
26/02/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	603.0000	546.0000	(9.453)	0	0	10,100
26/02/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,198.0000	1,109.0000	(7.429)	0	0	0
26/02/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,479.0000	2,521.0000	1.694	0	0	0
26/02/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,636.0000	1,531.0000	(6.418)	0	0	0
26/02/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	1,218.0000	1,129.0000	(7.307)	0	0	0
26/02/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	412.0000	406.0000	(1.456)	0	0	1,000
26/02/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	845.0000	854.0000	1.065	0	0	0
26/02/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	1,464.0000	1,485.0000	1.434	0	0	0
26/02/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	888.0000	810.0000	(8.784)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	737.0000	669.0000	(9.227)	0	0	0
26/02/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	1,290.0000	1,306.0000	1.240	0	0	0
26/02/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	1,047.0000	960.0000	(8.309)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	2,127.0000	2,020.0000	(5.031)	0	0	0
26/02/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,160.0000	3,209.0000	1.551	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	484.0000	434.0000	(10.331)	0	0	0
26/02/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	996.0000	912.0000	(8.434)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,369.0000	2,261.0000	(4.559)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	204.0000	195.0000	(4.412)	0	0	0
26/02/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,222.0000	1,237.0000	1.227	0	0	0
26/02/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	145.0000	136.0000	(6.207)	0	0	0
26/02/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,699.0000	1,593.0000	(6.239)	0	0	0
26/02/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	1,124.0000	1,135.0000	0.979	0	0	0
26/02/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	3,557.0000	3,610.0000	1.490	0	0	0
26/02/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	375.0000	368.0000	(1.867)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,900.0000	1,793.0000	(5.632)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	2,088.0000	1,981.0000	(5.125)	0	0	0
26/02/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	1,367.0000	1,270.0000	(7.096)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	695.0000	630.0000	(9.353)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	215.0000	206.0000	(4.186)	0	0	0
26/02/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	459.0000	412.0000	(10.240)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,071.0000	2,105.0000	1.642	0	0	0
26/02/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	1,667.0000	1,562.0000	(6.299)	0	0	0
26/02/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	2,816.0000	2,862.0000	1.634	0	0	0
26/02/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	277.0000	268.0000	(3.249)	0	0	0
26/02/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	393.0000	387.0000	(1.527)	0	0	0
26/02/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,314.0000	2,352.0000	1.642	0	0	0
26/02/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	1,344.0000	1,248.0000	(7.143)	0	0	0
26/02/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	643.0000	645.0000	0.311	0	0	0
26/02/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	145.0000	136.0000	(6.207)	0	0	0
26/02/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	902.0000	824.0000	(8.647)	0	0	0
26/02/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	3,335.0000	3,387.0000	1.559	0	0	0
26/02/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	670.0000	673.0000	0.448	0	0	0
26/02/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	539.0000	487.0000	(9.647)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	154.0000	145.0000	(5.844)	0	0	0
26/02/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	2,580.0000	2,474.0000	(4.109)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	675.0000	612.0000	(9.333)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	2,327.0000	2,220.0000	(4.598)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,369.0000	2,261.0000	(4.559)	0	0	0
26/02/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	2,846.0000	2,741.0000	(3.689)	0	0	0
26/02/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	72.0000	66.0000	(8.333)	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
26/02/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	656.0000	594.0000	(9.451)	0	0	0
26/02/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	2,232.0000	2,269.0000	1.658	0	0	0
26/02/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	163.0000	154.0000	(5.521)	0	0	0
26/02/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,429.0000	1,449.0000	1.400	0	0	0
26/02/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	587.0000	531.0000	(9.540)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,287.0000	2,179.0000	(4.722)	0	0	0
26/02/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,393.0000	1,412.0000	1.364	0	0	0
26/02/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	2,563.0000	2,606.0000	1.678	0	0	0
26/02/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	3,248.0000	3,298.0000	1.539	0	0	0
26/02/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	917.0000	837.0000	(8.724)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,151.0000	2,187.0000	1.674	0	0	0
26/02/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	471.0000	423.0000	(10.191)	0	0	0
26/02/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	525.0000	473.0000	(9.905)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	748.0000	680.0000	(9.091)	0	0	0
26/02/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,901.0000	2,948.0000	1.620	0	0	0
26/02/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	1,864.0000	1,757.0000	(5.740)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	1,874.0000	1,905.0000	1.654	0	0	0
26/02/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	2,206.0000	2,099.0000	(4.850)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	2,410.0000	2,303.0000	(4.440)	0	0	0
26/02/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	629.0000	569.0000	(9.539)	0	0	0
26/02/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	637.0000	577.0000	(9.419)	0	0	0
26/02/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	77.0000	71.0000	(7.792)	0	0	0
26/02/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,801.0000	2,696.0000	(3.749)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	173.0000	164.0000	(5.202)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,900.0000	1,793.0000	(5.632)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	137.0000	128.0000	(6.569)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	2,246.0000	2,139.0000	(4.764)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	1,796.0000	1,690.0000	(5.902)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,287.0000	2,179.0000	(4.722)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	277.0000	268.0000	(3.249)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	807.0000	735.0000	(8.922)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	163.0000	154.0000	(5.521)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	2,537.0000	2,431.0000	(4.178)	0	0	0
26/02/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1,517.0000	1,415.0000	(6.724)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	291.0000	282.0000	(3.093)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	695.0000	630.0000	(9.353)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	515.0000	512.0000	(0.583)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,684.0000	1,710.0000	1.544	0	0	0
26/02/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	114.0000	106.0000	(7.018)	0	0	0
26/02/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	3,602.0000	3,655.0000	1.471	0	0	0
26/02/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	412.0000	406.0000	(1.456)	0	0	0
26/02/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	425.0000	380.0000	(10.588)	0	0	0
26/02/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,636.0000	1,531.0000	(6.418)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,071.0000	2,105.0000	1.642	0	0	0
26/02/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	431.0000	385.0000	(10.673)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	323.0000	315.0000	(2.477)	0	0	0
26/02/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	493.0000	490.0000	(0.609)	0	0	0
26/02/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	3,030.0000	3,078.0000	1.584	0	0	0
26/02/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	3,291.0000	3,342.0000	1.550	0	0	0
26/02/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	1,438.0000	1,338.0000	(6.954)	0	0	0
26/02/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	504.0000	453.0000	(10.119)	0	0	0
26/02/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	465.0000	417.0000	(10.323)	0	0	0
26/02/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	564.0000	563.0000	(0.177)	0	0	0
26/02/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,546.0000	1,443.0000	(6.662)	0	0	0
26/02/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,355.0000	2,394.0000	1.656	0	0	0
26/02/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	3,731.0000	3,786.0000	1.474	0	0	0
26/02/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	340.0000	332.0000	(2.353)	0	0	0
26/02/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	472.0000	468.0000	(0.847)	0	0	0
26/02/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	405.0000	361.0000	(10.864)	0	0	0
26/02/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1,414.0000	1,315.0000	(7.001)	0	0	0
26/02/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	77.0000	71.0000	(7.792)	0	0	0
26/02/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	1,258.0000	1,167.0000	(7.234)	0	0	0
26/02/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	590.0000	590.0000	-	0	0	0
26/02/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	785.0000	792.0000	0.892	0	0	0
26/02/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	2,731.0000	2,776.0000	1.648	0	0	0
26/02/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	705.0000	640.0000	(9.220)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	183.0000	174.0000	(4.918)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	2,452.0000	2,345.0000	(4.364)	0	0	0
26/02/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	2,689.0000	2,733.0000	1.636	0	0	0
26/02/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	1,763.0000	1,657.0000	(6.012)	0	0	0
26/02/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	595.0000	538.0000	(9.580)	0	0	0
26/02/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	563.0000	508.0000	(9.769)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	934.0000	944.0000	1.071	0	0	0
26/02/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,801.0000	2,696.0000	(3.749)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	2,031.0000	2,065.0000	1.674	0	0	0
26/02/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1,488.0000	1,387.0000	(6.788)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	2,192.0000	2,228.0000	1.642	0	0	0
26/02/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,158.0000	1,069.0000	(7.686)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	128.0000	120.0000	(6.250)	0	0	0
26/02/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	107.0000	99.0000	(7.477)	0	0	0
26/02/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1,178.0000	1,088.0000	(7.640)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	1,759.0000	1,787.0000	1.592	0	0	0
26/02/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,575.0000	1,472.0000	(6.540)	0	0	0
26/02/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	904.0000	913.0000	0.996	0	0	0
26/02/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	555.0000	501.0000	(9.730)	0	0	0
26/02/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	452.0000	447.0000	(1.106)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,111.0000	2,146.0000	1.658	0	0	0
26/02/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	100.0000	93.0000	(7.000)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	795.0000	723.0000	(9.057)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	783.0000	712.0000	(9.068)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,500.0000	1,522.0000	1.467	0	0	0
26/02/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	726.0000	659.0000	(9.229)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	685.0000	621.0000	(9.343)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	1,952.0000	1,984.0000	1.639	0	0	0
26/02/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	820.0000	747.0000	(8.902)	0	0	0
26/02/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	611.0000	553.0000	(9.493)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	1,647.0000	1,672.0000	1.518	0	0	0
26/02/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	3,945.0000	4,002.0000	1.445	0	0	0
26/02/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,438.0000	2,478.0000	1.641	0	0	0
26/02/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	874.0000	797.0000	(8.810)	0	0	0
26/02/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	2,944.0000	2,991.0000	1.596	0	0	0
26/02/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	517.0000	466.0000	(9.865)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	264.0000	255.0000	(3.409)	0	0	0
26/02/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	727.0000	732.0000	0.688	0	0	0
26/02/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	432.0000	426.0000	(1.389)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	1,864.0000	1,757.0000	(5.740)	0	0	0
26/02/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,699.0000	1,593.0000	(6.239)	0	0	0
26/02/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	375.0000	368.0000	(1.867)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,494.0000	2,388.0000	(4.250)	0	0	0
26/02/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	2,624.0000	2,518.0000	(4.040)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	121.0000	113.0000	(6.612)	0	0	0
26/02/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	637.0000	577.0000	(9.419)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	2,012.0000	1,904.0000	(5.368)	0	0	0
26/02/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	1,300.0000	1,207.0000	(7.154)	0	0	0
26/02/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1,605.0000	1,501.0000	(6.480)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	238.0000	229.0000	(3.782)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	291.0000	282.0000	(3.093)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	1,937.0000	1,830.0000	(5.524)	0	0	0
26/02/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	2,521.0000	2,563.0000	1.666	0	0	0
26/02/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	412.0000	368.0000	(10.680)	0	0	0
26/02/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,314.0000	2,352.0000	1.642	0	0	0
26/02/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	2,647.0000	2,691.0000	1.662	0	0	0
26/02/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	3,774.0000	3,829.0000	1.457	0	0	0
26/02/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	1,322.0000	1,227.0000	(7.186)	0	0	0
26/02/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	397.0000	354.0000	(10.831)	0	0	0
26/02/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	698.0000	702.0000	0.573	0	0	0
26/02/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	226.0000	217.0000	(3.982)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	685.0000	621.0000	(9.343)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	2,050.0000	1,942.0000	(5.268)	0	0	0
26/02/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	579.0000	524.0000	(9.499)	0	0	0
26/02/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	484.0000	434.0000	(10.331)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	1,721.0000	1,748.0000	1.569	0	0	0
26/02/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,160.0000	3,209.0000	1.551	0	0	0
26/02/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	665.0000	603.0000	(9.323)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	251.0000	242.0000	(3.586)	0	0	0
26/02/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	620.0000	561.0000	(9.516)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	1,974.0000	1,867.0000	(5.420)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	715.0000	649.0000	(9.231)	0	0	0
26/02/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	3,689.0000	3,743.0000	1.464	0	0	0
26/02/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,396.0000	2,436.0000	1.669	0	0	0
26/02/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	368.0000	327.0000	(11.141)	0	0	0
26/02/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	525.0000	473.0000	(9.905)	0	0	0
26/02/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	2,891.0000	2,786.0000	(3.632)	0	0	0
26/02/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,901.0000	2,948.0000	1.620	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	3,513.0000	3,565.0000	1.480	0	0	0
26/02/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	67.0000	61.0000	(8.955)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	1,992.0000	2,024.0000	1.606	0	0	0
26/02/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	3,647.0000	3,700.0000	1.453	0	0	0
26/02/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	436.0000	390.0000	(10.550)	0	0	0
26/02/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	382.0000	340.0000	(10.995)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,111.0000	2,146.0000	1.658	0	0	0
26/02/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	510.0000	459.0000	(10.000)	0	0	0
26/02/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	3,859.0000	3,915.0000	1.451	0	0	0
26/02/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	2,605.0000	2,649.0000	1.689	0	0	0
26/02/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	2,987.0000	3,034.0000	1.573	0	0	0
26/02/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,575.0000	1,472.0000	(6.540)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	1,830.0000	1,723.0000	(5.847)	0	0	0
26/02/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,463.0000	1,362.0000	(6.904)	0	0	0
26/02/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	420.0000	375.0000	(10.714)	0	0	0
26/02/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	447.0000	401.0000	(10.291)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	306.0000	298.0000	(2.614)	0	0	0
26/02/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,424.0000	3,476.0000	1.519	0	0	0
26/02/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	539.0000	537.0000	(0.371)	0	0	0
26/02/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	571.0000	516.0000	(9.632)	0	0	0
26/02/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	452.0000	447.0000	(1.106)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	675.0000	612.0000	(9.333)	0	0	0
26/02/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,151.0000	2,187.0000	1.674	0	0	0
26/02/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	306.0000	298.0000	(2.614)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	1,830.0000	1,723.0000	(5.847)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	121.0000	113.0000	(6.612)	0	0	0
26/02/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,494.0000	2,388.0000	(4.250)	0	0	0
26/02/2009	\$ / R 2010/03/15			Currency Future	10.7429	10.6005	(1.326)	0.0000	0.0000	0
26/02/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	1,183.0000	1,091.0000	(7.777)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	1,441.0000	1,490.0000	3.400	0	0	0
26/02/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,077.0000	991.0000	(7.985)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,684.0000	1,740.0000	3.325	0	0	0
26/02/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	1,613.0000	1,667.0000	3.348	0	0	0
26/02/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	1,320.0000	1,223.0000	(7.348)	0	0	0
26/02/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	1,275.0000	1,320.0000	3.529	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,178.0000	1,222.0000	3.735	0	0	0
26/02/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	1,268.0000	1,171.0000	(7.650)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	1,106.0000	1,018.0000	(7.957)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,543.0000	1,596.0000	3.435	0	0	0
26/02/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	1,792.0000	1,850.0000	3.237	0	0	0
26/02/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	1,035.0000	951.0000	(8.116)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	1,022.0000	938.0000	(8.219)	0	0	0
26/02/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,308.0000	1,354.0000	3.517	0	0	0
26/02/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,092.0000	1,004.0000	(8.059)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	1,136.0000	1,046.0000	(7.923)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,152.0000	1,061.0000	(7.899)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	1,829.0000	1,888.0000	3.226	0	0	0
26/02/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,251.0000	1,154.0000	(7.754)	0	0	0
26/02/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,308.0000	1,354.0000	3.517	0	0	0
26/02/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	1,407.0000	1,456.0000	3.483	0	0	0
26/02/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	1,063.0000	977.0000	(8.090)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,009.0000	926.0000	(8.226)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,720.0000	1,777.0000	3.314	0	0	0
26/02/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,475.0000	1,525.0000	3.390	0	0	0
26/02/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	1,049.0000	964.0000	(8.103)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,866.0000	1,925.0000	3.162	0	0	0
26/02/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	1,082.0000	1,123.0000	3.789	0	0	0
26/02/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,251.0000	1,154.0000	(7.754)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,509.0000	1,560.0000	3.380	0	0	0
26/02/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	996.0000	913.0000	(8.333)	0	0	0
26/02/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	1,375.0000	1,274.0000	(7.345)	0	0	0
26/02/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	1,200.0000	1,106.0000	(7.833)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	1,167.0000	1,076.0000	(7.798)	0	0	0
26/02/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	733.0000	763.0000	4.093	0	0	0
26/02/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	970.0000	890.0000	(8.247)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,649.0000	1,704.0000	3.335	0	0	0
26/02/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	1,977.0000	2,039.0000	3.136	0	0	0
26/02/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	1,903.0000	1,963.0000	3.153	0	0	0
26/02/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,233.0000	1,138.0000	(7.705)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	1,749.0000	1,806.0000	3.259	0	0	0
26/02/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	1,756.0000	1,813.0000	3.246	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	1,216.0000	1,122.0000	(7.730)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	1,578.0000	1,631.0000	3.359	0	0	0
26/02/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	1,121.0000	1,032.0000	(7.939)	0	0	0
26/02/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	847.0000	774.0000	(8.619)	0	0	27,500
26/02/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	1,626.0000	1,514.0000	(6.888)	0	0	27,500
26/02/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,340.0000	1,387.0000	3.507	0	0	0
26/02/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,373.0000	1,421.0000	3.496	0	0	0
26/02/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	2,404.0000	2,473.0000	2.870	0	0	0
26/02/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	946.0000	867.0000	(8.351)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	2,053.0000	2,116.0000	3.069	0	0	0
26/02/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	671.0000	609.0000	(9.240)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,543.0000	1,596.0000	3.435	0	0	0
26/02/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	1,136.0000	1,046.0000	(7.923)	0	0	0
26/02/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	2,606.0000	2,678.0000	2.763	0	0	0
26/02/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,475.0000	1,525.0000	3.390	0	0	0
26/02/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	799.0000	728.0000	(8.886)	0	0	0
26/02/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	1,286.0000	1,188.0000	(7.621)	0	0	0
26/02/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	1,493.0000	1,386.0000	(7.167)	0	0	0
26/02/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	1,243.0000	1,287.0000	3.540	0	0	0
26/02/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	843.0000	877.0000	4.033	0	0	0
26/02/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	1,536.0000	1,427.0000	(7.096)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,684.0000	1,740.0000	3.325	0	0	0
26/02/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	900.0000	936.0000	4.000	0	0	0
26/02/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	3,278.0000	3,359.0000	2.471	0	0	0
26/02/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	959.0000	997.0000	3.962	0	0	0
26/02/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,077.0000	991.0000	(7.985)	0	0	0
26/02/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,373.0000	1,421.0000	3.496	0	0	0
26/02/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	1,452.0000	1,347.0000	(7.231)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	1,063.0000	977.0000	(8.090)	0	0	0
26/02/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,020.0000	1,059.0000	3.824	0	0	0
26/02/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	1,413.0000	1,310.0000	(7.289)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	1,052.0000	966.0000	(8.175)	0	0	0
26/02/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	1,216.0000	1,122.0000	(7.730)	0	0	0
26/02/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	653.0000	593.0000	(9.188)	0	0	0
26/02/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	3,361.0000	3,443.0000	2.440	0	0	0
26/02/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	1,857.0000	1,736.0000	(6.516)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	450.0000	468.0000	4.000	0	0	0
26/02/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	514.0000	535.0000	4.086	0	0	0
26/02/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	1,943.0000	1,819.0000	(6.382)	0	0	0
26/02/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	1,113.0000	1,156.0000	3.863	0	0	0
26/02/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	1,356.0000	1,256.0000	(7.375)	0	0	0
26/02/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	299.0000	311.0000	4.013	0	0	0
26/02/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	2,242.0000	2,112.0000	(5.798)	0	0	0
26/02/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	633.0000	574.0000	(9.321)	0	0	0
26/02/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	787.0000	819.0000	4.066	0	0	0
26/02/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	1,320.0000	1,223.0000	(7.348)	0	0	0
26/02/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	3,440.0000	3,523.0000	2.413	0	0	0
26/02/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	692.0000	629.0000	(9.104)	0	0	0
26/02/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	3,321.0000	3,402.0000	2.439	0	0	0
26/02/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	3,561.0000	3,646.0000	2.387	0	0	0
26/02/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,178.0000	1,222.0000	3.735	0	0	0
26/02/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,340.0000	1,387.0000	3.507	0	0	0
26/02/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,233.0000	1,138.0000	(7.705)	0	0	0
26/02/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	3,149.0000	3,228.0000	2.509	0	0	0
26/02/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	492.0000	512.0000	4.065	0	0	0
26/02/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	1,885.0000	1,763.0000	(6.472)	0	0	0
26/02/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	1,802.0000	1,683.0000	(6.604)	0	0	0
26/02/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	2,132.0000	2,003.0000	(6.051)	0	0	0
26/02/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	664.0000	603.0000	(9.187)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,009.0000	926.0000	(8.226)	0	0	0
26/02/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	643.0000	583.0000	(9.331)	0	0	0
26/02/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	559.0000	583.0000	4.293	0	0	0
26/02/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	787.0000	819.0000	4.066	0	0	0
26/02/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	471.0000	490.0000	4.034	0	0	0
26/02/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	604.0000	546.0000	(9.603)	0	0	0
26/02/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	1,913.0000	1,791.0000	(6.377)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,866.0000	1,925.0000	3.162	0	0	0
26/02/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	1,580.0000	1,470.0000	(6.962)	0	0	0
26/02/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	3,400.0000	3,483.0000	2.441	0	0	0
26/02/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,509.0000	1,560.0000	3.380	0	0	0
26/02/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	1,210.0000	1,254.0000	3.636	0	0	0
26/02/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	429.0000	447.0000	4.196	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	1,674.0000	1,560.0000	(6.810)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	1,167.0000	1,076.0000	(7.798)	0	0	0
26/02/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	339.0000	352.0000	3.835	0	0	0
26/02/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	1,303.0000	1,205.0000	(7.521)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,152.0000	1,061.0000	(7.899)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	958.0000	878.0000	(8.351)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	2,015.0000	2,077.0000	3.077	0	0	0
26/02/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	934.0000	855.0000	(8.458)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	2,091.0000	2,155.0000	3.061	0	0	0
26/02/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	549.0000	495.0000	(9.836)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,649.0000	1,704.0000	3.335	0	0	0
26/02/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	1,972.0000	1,847.0000	(6.339)	0	0	0
26/02/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	3,806.0000	3,894.0000	2.312	0	0	0
26/02/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,092.0000	1,004.0000	(8.059)	0	0	0
26/02/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	707.0000	736.0000	4.102	0	0	0
26/02/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	1,650.0000	1,537.0000	(6.848)	0	0	0
26/02/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	900.0000	823.0000	(8.556)	0	0	0
26/02/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	681.0000	709.0000	4.112	0	0	0
26/02/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	2,130.0000	2,194.0000	3.005	0	0	0
26/02/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	923.0000	845.0000	(8.451)	0	0	0
26/02/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	2,207.0000	2,273.0000	2.990	0	0	0
26/02/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	3,930.0000	4,020.0000	2.290	0	0	0
26/02/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	523.0000	471.0000	(9.943)	0	0	0
26/02/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	607.0000	632.0000	4.119	0	0	0
26/02/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	1,750.0000	1,632.0000	(6.743)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	946.0000	867.0000	(8.351)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	2,053.0000	2,116.0000	3.069	0	0	0
26/02/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	585.0000	529.0000	(9.573)	0	0	0
26/02/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	557.0000	503.0000	(9.695)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	2,015.0000	2,077.0000	3.077	0	0	0
26/02/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	3,642.0000	3,728.0000	2.361	0	0	0
26/02/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	566.0000	512.0000	(9.541)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	958.0000	878.0000	(8.351)	0	0	0
26/02/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,720.0000	1,777.0000	3.314	0	0	0
26/02/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	623.0000	565.0000	(9.310)	0	0	0
26/02/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	3,723.0000	3,811.0000	2.364	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	1,580.0000	1,470.0000	(6.962)	0	0	0
26/02/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	3,480.0000	3,564.0000	2.414	0	0	0
26/02/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	1,940.0000	2,001.0000	3.144	0	0	0
26/02/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	983.0000	901.0000	(8.342)	0	0	0
26/02/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	1,699.0000	1,584.0000	(6.769)	0	0	0
26/02/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	3,765.0000	3,853.0000	2.337	0	0	0
26/02/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	2,033.0000	1,906.0000	(6.247)	0	0	0
26/02/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	390.0000	406.0000	4.103	0	0	0
26/02/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	678.0000	616.0000	(9.145)	0	0	0
26/02/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	3,235.0000	3,315.0000	2.473	0	0	0
26/02/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	656.0000	683.0000	4.116	0	0	0
26/02/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	353.0000	367.0000	3.966	0	0	0
26/02/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	3,192.0000	3,272.0000	2.506	0	0	0
26/02/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	2,096.0000	1,968.0000	(6.107)	0	0	0
26/02/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	685.0000	622.0000	(9.197)	0	0	0
26/02/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	1,210.0000	1,254.0000	3.636	0	0	0
26/02/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	1,145.0000	1,189.0000	3.843	0	0	0
26/02/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	1,303.0000	1,205.0000	(7.521)	0	0	0
26/02/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	2,205.0000	2,075.0000	(5.896)	0	0	0
26/02/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	1,338.0000	1,239.0000	(7.399)	0	0	0
26/02/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	312.0000	324.0000	3.846	0	0	0
26/02/2009	£ / R	2009/03/16			Currency Future	14.3311	14.1777	(1.070)	14.4500	14.1700	13,714
26/02/2009	£ / R	2009/03/16	14.60	Call	Currency Future	221.0000	161.0000	(27.149)	0	0	0
26/02/2009	£ / R	2009/03/16	14.80	Put	Currency Future	640.0000	742.0000	15.938	0	0	0
26/02/2009	£ / R	2009/03/16	15.90	Put	Currency Future	1,604.0000	1,755.0000	9.414	0	0	0
26/02/2009	£ / R	2009/03/16	15.55	Put	Currency Future	1,286.0000	1,433.0000	11.431	0	0	0
26/02/2009	£ / R	2009/03/16	15.15	Call	Currency Future	113.0000	88.0000	(22.124)	0	0	0
26/02/2009	£ / R	2009/03/16	15.45	Put	Currency Future	1,198.0000	1,344.0000	12.187	0	0	0
26/02/2009	£ / R	2009/03/16	15.90	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
26/02/2009	£ / R	2009/03/16	15.55	Call	Currency Future	67.0000	61.0000	(8.955)	0	0	0
26/02/2009	£ / R	2009/03/16	15.15	Call	Currency Future	113.0000	88.0000	(22.124)	0	0	0
26/02/2009	£ / R	2009/03/16	15.05	Call	Currency Future	126.0000	93.0000	(26.190)	0	0	0
26/02/2009	£ / R	2009/03/16	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/02/2009	£ / R	2009/03/16	15.45	Call	Currency Future	80.0000	72.0000	(10.000)	0	0	0
26/02/2009	£ / R	2009/03/16	17.55	Put	Currency Future	3,220.0000	3,373.0000	4.752	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,819.0000	3,972.0000	4.006	0	0	0
26/02/2009	£ / R 2009/03/16	15.25	Call	Currency Future	101.0000	83.0000	(17.822)	0	0	0
26/02/2009	£ / R 2009/03/16	15.30	Put	Currency Future	1,065.0000	1,204.0000	13.052	0	0	0
26/02/2009	£ / R 2009/03/16	15.05	Put	Currency Future	845.0000	966.0000	14.320	0	0	0
26/02/2009	£ / R 2009/03/16	17.50	Put	Currency Future	3,170.0000	3,323.0000	4.826	0	0	0
26/02/2009	£ / R 2009/03/16	17.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	15.80	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
26/02/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,375.0000	1,523.0000	10.764	0	0	0
26/02/2009	£ / R 2009/03/16	14.90	Put	Currency Future	719.0000	826.0000	14.882	0	0	0
26/02/2009	£ / R 2009/03/16	14.55	Call	Currency Future	236.0000	173.0000	(26.695)	0	0	0
26/02/2009	£ / R 2009/03/16	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	15.25	Put	Currency Future	1,020.0000	1,156.0000	13.333	0	0	0
26/02/2009	£ / R 2009/03/16	15.30	Call	Currency Future	96.0000	81.0000	(15.625)	0	0	0
26/02/2009	£ / R 2009/03/16	15.15	Put	Currency Future	932.0000	1,060.0000	13.734	0	0	0
26/02/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,888.0000	2,040.0000	8.051	0	0	0
26/02/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,697.0000	1,849.0000	8.957	0	0	0
26/02/2009	£ / R 2009/03/16	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	19.25	Put	Currency Future	4,919.0000	5,072.0000	3.110	0	0	0
26/02/2009	£ / R 2009/03/16	16.20	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
26/02/2009	£ / R 2009/03/16	15.40	Call	Currency Future	87.0000	78.0000	(10.345)	0	0	0
26/02/2009	£ / R 2009/03/16	14.65	Call	Currency Future	208.0000	150.0000	(27.885)	0	0	0
26/02/2009	£ / R 2009/03/16	14.90	Call	Currency Future	150.0000	103.0000	(31.333)	0	0	0
26/02/2009	£ / R 2009/03/16	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,511.0000	1,661.0000	9.927	0	0	0
26/02/2009	£ / R 2009/03/16	15.05	Call	Currency Future	126.0000	93.0000	(26.190)	0	0	0
26/02/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,156.0000	1,300.0000	12.457	0	0	0
26/02/2009	£ / R 2009/03/16	18.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	14.60	Put	Currency Future	490.0000	584.0000	19.184	0	0	0
26/02/2009	£ / R 2009/03/16	14.80	Call	Currency Future	171.0000	120.0000	(29.825)	0	0	0
26/02/2009	£ / R 2009/03/16	14.15	Put	Currency Future	226.0000	274.0000	21.239	0	0	0
26/02/2009	£ / R 2009/03/16	17.75	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
26/02/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,219.0000	4,372.0000	3.626	0	0	0
26/02/2009	£ / R 2009/03/16	15.80	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
26/02/2009	£ / R 2009/03/16	15.05	Put	Currency Future	845.0000	966.0000	14.320	0	0	0
26/02/2009	£ / R 2009/03/16	16.00	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,319.0000	4,472.0000	3.542	0	0	0
26/02/2009	£ / R 2009/03/16	14.15	Call	Currency Future	407.0000	302.0000	(25.799)	0	0	0
26/02/2009	£ / R 2009/03/16	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,888.0000	2,040.0000	8.051	0	0	0
26/02/2009	£ / R 2009/03/16	15.00	Put	Currency Future	802.0000	919.0000	14.589	0	0	0
26/02/2009	£ / R 2009/03/16	16.30	Put	Currency Future	1,984.0000	2,137.0000	7.712	0	0	0
26/02/2009	£ / R 2009/03/16	15.20	Call	Currency Future	107.0000	86.0000	(19.626)	0	0	0
26/02/2009	£ / R 2009/03/16	18.05	Put	Currency Future	3,719.0000	3,873.0000	4.141	0	0	0
26/02/2009	£ / R 2009/03/16	14.55	Put	Currency Future	455.0000	546.0000	20.000	0	0	0
26/02/2009	£ / R 2009/03/16	19.15	Put	Currency Future	4,819.0000	4,972.0000	3.175	0	0	0
26/02/2009	£ / R 2009/03/16	16.30	Call	Currency Future	15.0000	15.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	18.80	Put	Currency Future	4,469.0000	4,622.0000	3.424	0	0	0
26/02/2009	£ / R 2009/03/16	14.05	Put	Currency Future	186.0000	228.0000	22.581	0	0	0
26/02/2009	£ / R 2009/03/16	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	15.15	Put	Currency Future	932.0000	1,060.0000	13.734	0	0	0
26/02/2009	£ / R 2009/03/16	17.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	14.20	Put	Currency Future	247.0000	304.0000	23.077	0	0	0
26/02/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,319.0000	3,473.0000	4.640	0	0	0
26/02/2009	£ / R 2009/03/16	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	15.00	Call	Currency Future	134.0000	96.0000	(28.358)	0	0	0
26/02/2009	£ / R 2009/03/16	15.65	Call	Currency Future	56.0000	51.0000	(8.929)	0	0	0
26/02/2009	£ / R 2009/03/16	17.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	15.20	Put	Currency Future	976.0000	1,108.0000	13.525	0	0	0
26/02/2009	£ / R 2009/03/16	14.60	Put	Currency Future	490.0000	584.0000	19.184	0	0	0
26/02/2009	£ / R 2009/03/16	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	15.60	Call	Currency Future	61.0000	56.0000	(8.197)	0	0	0
26/02/2009	£ / R 2009/03/16	15.55	Call	Currency Future	67.0000	61.0000	(8.955)	0	0	0
26/02/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,604.0000	1,755.0000	9.414	0	0	0
26/02/2009	£ / R 2009/03/16	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	14.65	Put	Currency Future	527.0000	623.0000	18.216	0	0	0
26/02/2009	£ / R 2009/03/16	14.60	Call	Currency Future	221.0000	161.0000	(27.149)	0	0	0
26/02/2009	£ / R 2009/03/16	14.40	Call	Currency Future	286.0000	214.0000	(25.175)	0	0	0
26/02/2009	£ / R 2009/03/16	18.45	Put	Currency Future	4,119.0000	4,272.0000	3.714	0	0	0
26/02/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,511.0000	1,661.0000	9.927	0	0	0
26/02/2009	£ / R 2009/03/16	15.75	Call	Currency Future	46.0000	43.0000	(6.522)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	£ / R 2009/03/16	17.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,277.0000	2,430.0000	6.719	0	0	0
26/02/2009	£ / R 2009/03/16	18.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	14.50	Put	Currency Future	421.0000	509.0000	20.903	0	0	0
26/02/2009	£ / R 2009/03/16	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	15.70	Call	Currency Future	51.0000	47.0000	(7.843)	0	0	0
26/02/2009	£ / R 2009/03/16	17.05	Put	Currency Future	2,722.0000	2,875.0000	5.621	0	0	0
26/02/2009	£ / R 2009/03/16	16.60	Call	Currency Future	8.0000	8.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,519.0000	4,672.0000	3.386	0	0	0
26/02/2009	£ / R 2009/03/16	15.90	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
26/02/2009	£ / R 2009/03/16	16.95	Put	Currency Future	2,622.0000	2,776.0000	5.873	0	0	0
26/02/2009	£ / R 2009/03/16	17.20	Put	Currency Future	2,871.0000	3,024.0000	5.329	0	0	0
26/02/2009	£ / R 2009/03/16	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	17.25	Put	Currency Future	2,921.0000	3,074.0000	5.238	0	0	0
26/02/2009	£ / R 2009/03/16	14.05	Call	Currency Future	468.0000	355.0000	(24.145)	0	0	0
26/02/2009	£ / R 2009/03/16	17.75	Put	Currency Future	3,419.0000	3,573.0000	4.504	0	0	0
26/02/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,619.0000	4,772.0000	3.312	0	0	0
26/02/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,330.0000	1,478.0000	11.128	0	0	0
26/02/2009	£ / R 2009/03/16	17.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	14.65	Put	Currency Future	527.0000	623.0000	18.216	0	0	0
26/02/2009	£ / R 2009/03/16	14.30	Put	Currency Future	294.0000	368.0000	25.170	0	0	0
26/02/2009	£ / R 2009/03/16	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,719.0000	4,872.0000	3.242	0	0	0
26/02/2009	£ / R 2009/03/16	16.05	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
26/02/2009	£ / R 2009/03/16	17.35	Put	Currency Future	3,020.0000	3,174.0000	5.099	0	0	0
26/02/2009	£ / R 2009/03/16	16.95	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
26/02/2009	£ / R 2009/03/16	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	14.50	Call	Currency Future	252.0000	186.0000	(26.190)	0	0	0
26/02/2009	£ / R 2009/03/16	14.45	Call	Currency Future	268.0000	200.0000	(25.373)	0	0	0
26/02/2009	£ / R 2009/03/16	14.40	Put	Currency Future	355.0000	436.0000	22.817	0	0	0
26/02/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,319.0000	3,473.0000	4.640	0	0	0
26/02/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,745.0000	1,897.0000	8.711	0	0	0
26/02/2009	£ / R 2009/03/16	14.45	Put	Currency Future	387.0000	472.0000	21.964	0	0	0
26/02/2009	£ / R 2009/03/16	14.30	Call	Currency Future	325.0000	246.0000	(24.308)	0	0	0
26/02/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,519.0000	3,673.0000	4.376	0	0	0
26/02/2009	£ / R 2009/03/16	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	£ / R 2009/03/16	16.20	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
26/02/2009	£ / R 2009/03/16	17.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	16.75	Put	Currency Future	2,424.0000	2,578.0000	6.353	0	0	0
26/02/2009	£ / R 2009/03/16	14.70	Call	Currency Future	195.0000	140.0000	(28.205)	0	0	0
26/02/2009	£ / R 2009/03/16	18.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	14.90	Call	Currency Future	150.0000	103.0000	(31.333)	0	0	0
26/02/2009	£ / R 2009/03/16	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	14.70	Put	Currency Future	564.0000	662.0000	17.376	0	0	0
26/02/2009	£ / R 2009/03/16	18.20	Put	Currency Future	3,869.0000	4,022.0000	3.955	0	0	0
26/02/2009	£ / R 2009/03/16	15.70	Put	Currency Future	1,420.0000	1,569.0000	10.493	0	0	0
26/02/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,286.0000	1,433.0000	11.431	0	0	0
26/02/2009	£ / R 2009/03/16	18.45	Put	Currency Future	4,119.0000	4,272.0000	3.714	0	0	0
26/02/2009	£ / R 2009/03/16	16.40	Call	Currency Future	12.0000	12.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	18.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	15.50	Put	Currency Future	1,242.0000	1,388.0000	11.755	0	0	0
26/02/2009	£ / R 2009/03/16	17.15	Put	Currency Future	2,821.0000	2,975.0000	5.459	0	0	0
26/02/2009	£ / R 2009/03/16	17.95	Put	Currency Future	3,619.0000	3,773.0000	4.255	0	0	0
26/02/2009	£ / R 2009/03/16	14.65	Call	Currency Future	208.0000	150.0000	(27.885)	0	0	0
26/02/2009	£ / R 2009/03/16	18.30	Put	Currency Future	3,969.0000	4,122.0000	3.855	0	0	0
26/02/2009	£ / R 2009/03/16	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	14.20	Call	Currency Future	378.0000	282.0000	(25.397)	0	0	0
26/02/2009	£ / R 2009/03/16	14.90	Put	Currency Future	719.0000	826.0000	14.882	0	0	0
26/02/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,557.0000	1,708.0000	9.698	0	0	0
26/02/2009	£ / R 2009/03/16	16.65	Call	Currency Future	7.0000	7.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	18.50	Put	Currency Future	4,169.0000	4,322.0000	3.670	0	0	0
26/02/2009	£ / R 2009/03/16	16.30	Put	Currency Future	1,984.0000	2,137.0000	7.712	0	0	0
26/02/2009	£ / R 2009/03/16	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	18.10	Put	Currency Future	3,769.0000	3,923.0000	4.086	0	0	0
26/02/2009	£ / R 2009/03/16	15.10	Call	Currency Future	119.0000	91.0000	(23.529)	0	0	0
26/02/2009	£ / R 2009/03/16	15.85	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
26/02/2009	£ / R 2009/03/16	16.00	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
26/02/2009	£ / R 2009/03/16	16.10	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
26/02/2009	£ / R 2009/03/16	16.40	Put	Currency Future	2,081.0000	2,234.0000	7.352	0	0	0
26/02/2009	£ / R 2009/03/16	14.55	Call	Currency Future	236.0000	173.0000	(26.695)	0	0	0
26/02/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,219.0000	4,372.0000	3.626	0	0	0
26/02/2009	£ / R 2009/03/16	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	£ / R 2009/03/16	15.35	Call	Currency Future	91.0000	80.0000	(12.088)	0	0	0
26/02/2009	£ / R 2009/03/16	15.10	Put	Currency Future	888.0000	1,013.0000	14.077	0	0	0
26/02/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,465.0000	1,615.0000	10.239	0	0	0
26/02/2009	£ / R 2009/03/16	16.65	Put	Currency Future	2,326.0000	2,479.0000	6.578	0	0	0
26/02/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,792.0000	1,944.0000	8.482	0	0	0
26/02/2009	£ / R 2009/03/16	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	18.35	Put	Currency Future	4,019.0000	4,172.0000	3.807	0	0	0
26/02/2009	£ / R 2009/03/16	18.40	Put	Currency Future	4,069.0000	4,222.0000	3.760	0	0	0
26/02/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,697.0000	1,849.0000	8.957	0	0	0
26/02/2009	£ / R 2009/03/16	15.30	Call	Currency Future	96.0000	81.0000	(15.625)	0	0	0
26/02/2009	£ / R 2009/03/16	17.90	Put	Currency Future	3,569.0000	3,723.0000	4.315	0	0	0
26/02/2009	£ / R 2009/03/16	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,110.0000	1,252.0000	12.793	0	0	0
26/02/2009	£ / R 2009/03/16	16.60	Call	Currency Future	8.0000	8.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	16.40	Put	Currency Future	2,081.0000	2,234.0000	7.352	0	0	0
26/02/2009	£ / R 2009/03/16	14.35	Put	Currency Future	324.0000	402.0000	24.074	0	0	0
26/02/2009	£ / R 2009/03/16	17.70	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
26/02/2009	£ / R 2009/03/16	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	16.10	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
26/02/2009	£ / R 2009/03/16	18.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	18.75	Put	Currency Future	4,419.0000	4,572.0000	3.462	0	0	0
26/02/2009	£ / R 2009/03/16	15.85	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
26/02/2009	£ / R 2009/03/16	16.70	Call	Currency Future	6.0000	6.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	14.95	Call	Currency Future	142.0000	100.0000	(29.577)	0	0	0
26/02/2009	£ / R 2009/03/16	14.25	Call	Currency Future	351.0000	263.0000	(25.071)	0	0	0
26/02/2009	£ / R 2009/03/16	17.70	Put	Currency Future	3,369.0000	3,523.0000	4.571	0	0	0
26/02/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,319.0000	4,472.0000	3.542	0	0	0
26/02/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,330.0000	1,478.0000	11.128	0	0	0
26/02/2009	£ / R 2009/03/16	16.70	Put	Currency Future	2,375.0000	2,529.0000	6.484	0	0	0
26/02/2009	£ / R 2009/03/16	16.30	Call	Currency Future	15.0000	15.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	14.25	Put	Currency Future	270.0000	335.0000	24.074	0	0	0
26/02/2009	£ / R 2009/03/16	17.80	Put	Currency Future	3,469.0000	3,623.0000	4.439	0	0	0
26/02/2009	£ / R 2009/03/16	18.35	Put	Currency Future	4,019.0000	4,172.0000	3.807	0	0	0
26/02/2009	£ / R 2009/03/16	14.85	Call	Currency Future	160.0000	111.0000	(30.625)	0	0	0
26/02/2009	£ / R 2009/03/16	15.30	Put	Currency Future	1,065.0000	1,204.0000	13.052	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	£ / R 2009/03/16	14.35	Call	Currency Future	305.0000	229.0000	(24.918)	0	0	0
26/02/2009	£ / R 2009/03/16	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	14.80	Put	Currency Future	640.0000	742.0000	15.938	0	0	0
26/02/2009	£ / R 2009/03/16	15.90	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
26/02/2009	£ / R 2009/03/16	14.95	Put	Currency Future	760.0000	872.0000	14.737	0	0	0
26/02/2009	£ / R 2009/03/16	18.00	Put	Currency Future	3,669.0000	3,823.0000	4.197	0	0	0
26/02/2009	£ / R 2009/03/16	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	18.60	Put	Currency Future	4,269.0000	4,422.0000	3.584	0	0	0
26/02/2009	£ / R 2009/03/16	14.85	Put	Currency Future	679.0000	783.0000	15.317	0	0	0
26/02/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,840.0000	1,992.0000	8.261	0	0	0
26/02/2009	£ / R 2009/03/16	14.55	Put	Currency Future	455.0000	546.0000	20.000	0	0	0
26/02/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,719.0000	4,872.0000	3.242	0	0	0
26/02/2009	£ / R 2009/03/16	15.60	Call	Currency Future	61.0000	56.0000	(8.197)	0	0	0
26/02/2009	£ / R 2009/03/16	16.15	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
26/02/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,771.0000	2,925.0000	5.558	0	0	0
26/02/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,557.0000	1,708.0000	9.698	0	0	0
26/02/2009	£ / R 2009/03/16	14.10	Call	Currency Future	437.0000	328.0000	(24.943)	0	0	0
26/02/2009	£ / R 2009/03/16	18.25	Put	Currency Future	3,919.0000	4,072.0000	3.904	0	0	0
26/02/2009	£ / R 2009/03/16	14.75	Call	Currency Future	183.0000	129.0000	(29.508)	0	0	0
26/02/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,604.0000	1,755.0000	9.414	0	0	0
26/02/2009	£ / R 2009/03/16	13.70	Put	Currency Future	86.0000	106.0000	23.256	0	0	0
26/02/2009	£ / R 2009/03/16	17.60	Put	Currency Future	3,270.0000	3,423.0000	4.679	0	0	0
26/02/2009	£ / R 2009/03/16	14.75	Put	Currency Future	602.0000	702.0000	16.611	0	0	0
26/02/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,277.0000	2,430.0000	6.719	0	0	0
26/02/2009	£ / R 2009/03/16	14.00	Call	Currency Future	500.0000	384.0000	(23.200)	0	0	0
26/02/2009	£ / R 2009/03/16	17.10	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
26/02/2009	£ / R 2009/03/16	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,375.0000	1,523.0000	10.764	0	0	0
26/02/2009	£ / R 2009/03/16	14.80	Call	Currency Future	171.0000	120.0000	(29.825)	0	0	0
26/02/2009	£ / R 2009/03/16	16.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	13.85	Call	Currency Future	604.0000	478.0000	(20.861)	0	0	0
26/02/2009	£ / R 2009/03/16	17.40	Put	Currency Future	3,070.0000	3,224.0000	5.016	0	0	0
26/02/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,819.0000	3,972.0000	4.006	0	0	0
26/02/2009	£ / R 2009/03/16	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,110.0000	1,252.0000	12.793	0	0	0
26/02/2009	£ / R 2009/03/16	14.35	Put	Currency Future	324.0000	402.0000	24.074	0	0	0
26/02/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,792.0000	1,944.0000	8.482	0	0	0
26/02/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,745.0000	1,897.0000	8.711	0	0	0
26/02/2009	£ / R 2009/03/16	17.30	Put	Currency Future	2,970.0000	3,124.0000	5.185	0	0	0
26/02/2009	£ / R 2009/03/16	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	15.40	Call	Currency Future	87.0000	78.0000	(10.345)	0	0	0
26/02/2009	£ / R 2009/03/16	16.05	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
26/02/2009	£ / R 2009/03/16	17.30	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
26/02/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,519.0000	4,672.0000	3.386	0	0	0
26/02/2009	£ / R 2009/03/16	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	15.65	Call	Currency Future	56.0000	51.0000	(8.929)	0	0	0
26/02/2009	£ / R 2009/03/16	16.35	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
26/02/2009	£ / R 2009/03/16	13.90	Put	Currency Future	137.0000	168.0000	22.628	0	0	0
26/02/2009	£ / R 2009/03/16	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,619.0000	4,772.0000	3.312	0	0	0
26/02/2009	£ / R 2009/03/16	15.35	Call	Currency Future	91.0000	80.0000	(12.088)	0	0	0
26/02/2009	£ / R 2009/03/16	14.35	Call	Currency Future	305.0000	229.0000	(24.918)	0	0	0
26/02/2009	£ / R 2009/03/16	16.35	Put	Currency Future	2,033.0000	2,186.0000	7.526	0	0	0
26/02/2009	£ / R 2009/03/16	13.50	Call	Currency Future	883.0000	741.0000	(16.082)	0	0	0
26/02/2009	£ / R 2009/03/16	16.40	Call	Currency Future	12.0000	12.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	16.25	Put	Currency Future	1,936.0000	2,089.0000	7.903	0	0	0
26/02/2009	£ / R 2009/03/16	16.45	Call	Currency Future	11.0000	11.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	14.00	Put	Currency Future	169.0000	206.0000	21.893	0	0	0
26/02/2009	£ / R 2009/03/16	15.50	Call	Currency Future	73.0000	66.0000	(9.589)	0	0	0
26/02/2009	£ / R 2009/03/16	14.40	Call	Currency Future	286.0000	214.0000	(25.175)	0	0	0
26/02/2009	£ / R 2009/03/16	16.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	13.50	Put	Currency Future	51.0000	63.0000	23.529	0	0	0
26/02/2009	£ / R 2009/03/16	16.55	Put	Currency Future	2,228.0000	2,381.0000	6.867	0	0	0
26/02/2009	£ / R 2009/03/16	13.60	Put	Currency Future	67.0000	83.0000	23.881	0	0	0
26/02/2009	£ / R 2009/03/16	16.85	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
26/02/2009	£ / R 2009/03/16	13.85	Put	Currency Future	123.0000	151.0000	22.764	0	0	0
26/02/2009	£ / R 2009/03/16	18.90	Put	Currency Future	4,569.0000	4,722.0000	3.349	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,156.0000	1,300.0000	12.457	0	0	0
26/02/2009	£ / R 2009/03/16	14.30	Call	Currency Future	325.0000	246.0000	(24.308)	0	0	0
26/02/2009	£ / R 2009/03/16	16.45	Put	Currency Future	2,130.0000	2,283.0000	7.183	0	0	0
26/02/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,523.0000	2,677.0000	6.104	0	0	0
26/02/2009	£ / R 2009/03/16	14.10	Put	Currency Future	205.0000	250.0000	21.951	0	0	0
26/02/2009	£ / R 2009/03/16	13.80	Put	Currency Future	109.0000	135.0000	23.853	0	0	0
26/02/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,519.0000	3,673.0000	4.376	0	0	0
26/02/2009	£ / R 2009/03/16	14.30	Put	Currency Future	294.0000	368.0000	25.170	0	0	0
26/02/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,474.0000	2,627.0000	6.184	0	0	0
26/02/2009	£ / R 2009/03/16	13.60	Call	Currency Future	798.0000	660.0000	(17.293)	0	0	0
26/02/2009	£ / R 2009/03/16	13.80	Call	Currency Future	641.0000	512.0000	(20.125)	0	0	0
26/02/2009	£ / R 2009/03/16	18.70	Put	Currency Future	4,369.0000	4,522.0000	3.502	0	0	0
26/02/2009	£ / R 2009/03/16	16.35	Put	Currency Future	2,033.0000	2,186.0000	7.526	0	0	0
26/02/2009	£ / R 2009/03/16	16.25	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
26/02/2009	£ / R 2009/03/16	16.50	Put	Currency Future	2,179.0000	2,332.0000	7.022	0	0	0
26/02/2009	£ / R 2009/03/16	13.80	Call	Currency Future	641.0000	512.0000	(20.125)	0	0	0
26/02/2009	£ / R 2009/03/16	14.40	Put	Currency Future	355.0000	436.0000	22.817	0	0	0
26/02/2009	£ / R 2009/03/16	13.80	Put	Currency Future	109.0000	135.0000	23.853	0	0	0
26/02/2009	£ / R 2009/03/16	13.75	Put	Currency Future	97.0000	120.0000	23.711	0	0	0
26/02/2009	£ / R 2009/03/16	13.95	Put	Currency Future	152.0000	186.0000	22.368	0	0	0
26/02/2009	£ / R 2009/03/16	16.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	13.90	Call	Currency Future	568.0000	446.0000	(21.479)	0	0	0
26/02/2009	£ / R 2009/03/16	16.35	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
26/02/2009	£ / R 2009/03/16	16.50	Call	Currency Future	10.0000	10.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	13.95	Call	Currency Future	533.0000	414.0000	(22.326)	0	0	0
26/02/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,523.0000	2,677.0000	6.104	0	0	0
26/02/2009	£ / R 2009/03/16	14.85	Call	Currency Future	160.0000	111.0000	(30.625)	0	0	0
26/02/2009	£ / R 2009/03/16	16.85	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
26/02/2009	£ / R 2009/03/16	15.95	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
26/02/2009	£ / R 2009/03/16	13.70	Call	Currency Future	717.0000	584.0000	(18.550)	0	0	0
26/02/2009	£ / R 2009/03/16	14.85	Put	Currency Future	679.0000	783.0000	15.317	0	0	0
26/02/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,573.0000	2,726.0000	5.946	0	0	0
26/02/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,557.0000	1,708.0000	9.698	0	0	0
26/02/2009	£ / R 2009/03/16	16.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
26/02/2009	£ / R 2009/03/16	13.55	Call	Currency Future	840.0000	700.0000	(16.667)	0	0	0
26/02/2009	£ / R 2009/03/16	15.85	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	£ / R	2009/03/16	13.45	Put	Currency Future	45.0000	55.0000	22.222	0	0	0
26/02/2009	£ / R	2009/03/16	15.75	Call	Currency Future	46.0000	43.0000	(6.522)	0	0	0
26/02/2009	£ / R	2009/03/16	13.45	Call	Currency Future	926.0000	783.0000	(15.443)	0	0	0
26/02/2009	£ / R	2009/03/16	15.75	Put	Currency Future	1,465.0000	1,615.0000	10.239	0	0	0
26/02/2009	£ / R	2009/03/16	13.75	Call	Currency Future	678.0000	548.0000	(19.174)	0	0	0
26/02/2009	£ / R	2009/03/16	16.55	Put	Currency Future	2,228.0000	2,381.0000	6.867	0	0	0
26/02/2009	£ / R	2009/03/16	14.05	Put	Currency Future	186.0000	228.0000	22.581	0	0	0
26/02/2009	£ / R	2009/03/16	15.95	Put	Currency Future	1,650.0000	1,802.0000	9.212	0	0	0
26/02/2009	£ / R	2009/03/16	14.05	Call	Currency Future	468.0000	355.0000	(24.145)	0	0	0
26/02/2009	£ / R	2009/03/16	13.65	Put	Currency Future	76.0000	94.0000	23.684	0	0	0
26/02/2009	£ / R	2009/03/16	13.55	Put	Currency Future	59.0000	72.0000	22.034	0	0	0
26/02/2009	£ / R	2009/03/16	13.65	Call	Currency Future	757.0000	622.0000	(17.834)	0	0	0
26/02/2009	£ / R	2009/03/16	16.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/02/2009	£ / R	2009/03/16	16.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/02/2009	£ / R	2009/03/16	16.80	Put	Currency Future	2,474.0000	2,627.0000	6.184	0	0	0
26/02/2009	£ / R	2009/03/16	16.90	Put	Currency Future	2,573.0000	2,726.0000	5.946	0	0	0
26/02/2009	£ / R	2009/03/16	16.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/02/2009	£ / R	2009/03/16	17.00	Put	Currency Future	2,672.0000	2,826.0000	5.763	0	0	0
26/02/2009	£ / R	2009/03/16	17.60	Put	Currency Future	3,270.0000	3,423.0000	4.679	0	0	0
26/02/2009	£ / R	2009/03/16	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/02/2009	£ / R	2009/03/16	17.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/02/2009	£ / R	2009/03/16	17.10	Put	Currency Future	2,771.0000	2,925.0000	5.558	0	0	0
26/02/2009	£ / R	2009/03/16	17.10	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
26/02/2009	£ / R	2009/03/16	16.15	Put	Currency Future	1,840.0000	1,992.0000	8.261	0	0	0
26/02/2009	£ / R	2009/03/16	15.10	Call	Currency Future	119.0000	91.0000	(23.529)	0	0	0
26/02/2009	£ / R	2009/03/16	16.15	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
26/02/2009	£ / R	2009/03/16	15.10	Put	Currency Future	888.0000	1,013.0000	14.077	0	0	0
26/02/2009	£ / R	2009/06/12			Currency Future	14.5688	14.4229	(1.001)	14.5200	14.5200	569
26/02/2009	£ / R	2009/06/12	18.95	Put	Currency Future	4,428.0000	4,566.0000	3.117	0	0	0
26/02/2009	£ / R	2009/06/12	19.20	Call	Currency Future	38.0000	31.0000	(18.421)	0	0	0
26/02/2009	£ / R	2009/06/12	16.35	Call	Currency Future	316.0000	276.0000	(12.658)	0	0	0
26/02/2009	£ / R	2009/06/12	18.35	Put	Currency Future	3,857.0000	3,990.0000	3.448	0	0	0
26/02/2009	£ / R	2009/06/12	17.80	Put	Currency Future	3,346.0000	3,474.0000	3.825	0	0	0
26/02/2009	£ / R	2009/06/12	14.35	Put	Currency Future	684.0000	742.0000	8.480	0	0	0
26/02/2009	£ / R	2009/06/12	19.05	Call	Currency Future	43.0000	36.0000	(16.279)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	£ / R 2009/06/12	19.20	Put	Currency Future	4,670.0000	4,809.0000	2.976	0	0	0
26/02/2009	£ / R 2009/06/12	17.35	Call	Currency Future	159.0000	136.0000	(14.465)	0	0	0
26/02/2009	£ / R 2009/06/12	18.80	Call	Currency Future	53.0000	44.0000	(16.981)	0	0	0
26/02/2009	£ / R 2009/06/12	16.55	Call	Currency Future	277.0000	241.0000	(12.996)	0	0	0
26/02/2009	£ / R 2009/06/12	18.35	Call	Currency Future	76.0000	63.0000	(17.105)	0	0	0
26/02/2009	£ / R 2009/06/12	15.80	Call	Currency Future	447.0000	396.0000	(11.409)	0	0	0
26/02/2009	£ / R 2009/06/12	14.45	Call	Currency Future	857.0000	771.0000	(10.035)	0	0	0
26/02/2009	£ / R 2009/06/12	15.60	Call	Currency Future	504.0000	449.0000	(10.913)	0	0	0
26/02/2009	£ / R 2009/06/12	16.85	Call	Currency Future	226.0000	196.0000	(13.274)	0	0	0
26/02/2009	£ / R 2009/06/12	16.30	Call	Currency Future	326.0000	286.0000	(12.270)	0	0	0
26/02/2009	£ / R 2009/06/12	17.80	Call	Currency Future	115.0000	97.0000	(15.652)	0	0	0
26/02/2009	£ / R 2009/06/12	14.80	Put	Currency Future	959.0000	1,030.0000	7.404	0	0	0
26/02/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,525.0000	4,663.0000	3.050	0	0	0
26/02/2009	£ / R 2009/06/12	16.65	Call	Currency Future	259.0000	225.0000	(13.127)	0	0	0
26/02/2009	£ / R 2009/06/12	17.50	Call	Currency Future	143.0000	122.0000	(14.685)	0	0	0
26/02/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,678.0000	1,773.0000	5.662	0	0	0
26/02/2009	£ / R 2009/06/12	14.45	Put	Currency Future	739.0000	798.0000	7.984	0	0	0
26/02/2009	£ / R 2009/06/12	15.65	Call	Currency Future	489.0000	435.0000	(11.043)	0	0	0
26/02/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,535.0000	1,626.0000	5.928	0	0	0
26/02/2009	£ / R 2009/06/12	15.45	Call	Currency Future	547.0000	488.0000	(10.786)	0	0	0
26/02/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,097.0000	2,203.0000	5.055	0	0	0
26/02/2009	£ / R 2009/06/12	17.50	Put	Currency Future	3,074.0000	3,199.0000	4.066	0	0	0
26/02/2009	£ / R 2009/06/12	14.35	Call	Currency Future	903.0000	815.0000	(9.745)	0	0	0
26/02/2009	£ / R 2009/06/12	17.45	Put	Currency Future	3,029.0000	3,154.0000	4.127	0	0	0
26/02/2009	£ / R 2009/06/12	16.50	Put	Currency Future	2,217.0000	2,327.0000	4.962	0	0	0
26/02/2009	£ / R 2009/06/12	16.20	Call	Currency Future	348.0000	305.0000	(12.356)	0	0	0
26/02/2009	£ / R 2009/06/12	16.85	Call	Currency Future	226.0000	196.0000	(13.274)	0	0	0
26/02/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,571.0000	1,662.0000	5.792	0	0	0
26/02/2009	£ / R 2009/06/12	16.20	Put	Currency Future	1,979.0000	2,083.0000	5.255	0	0	0
26/02/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,507.0000	2,623.0000	4.627	0	0	0
26/02/2009	£ / R 2009/06/12	14.85	Call	Currency Future	712.0000	638.0000	(10.393)	0	0	0
26/02/2009	£ / R 2009/06/12	14.90	Call	Currency Future	696.0000	623.0000	(10.489)	0	0	0
26/02/2009	£ / R 2009/06/12	18.15	Call	Currency Future	88.0000	74.0000	(15.909)	0	0	0
26/02/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,751.0000	1,849.0000	5.597	0	0	0
26/02/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,340.0000	2,452.0000	4.786	0	0	0
26/02/2009	£ / R 2009/06/12	14.80	Call	Currency Future	728.0000	653.0000	(10.302)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,027.0000	1,100.0000	7.108	0	0	0
26/02/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,669.0000	3,801.0000	3.598	0	0	0
26/02/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,678.0000	1,773.0000	5.662	0	0	0
26/02/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,826.0000	1,925.0000	5.422	0	0	0
26/02/2009	£ / R 2009/06/12	16.55	Put	Currency Future	2,258.0000	2,368.0000	4.872	0	0	0
26/02/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,057.0000	2,163.0000	5.153	0	0	0
26/02/2009	£ / R 2009/06/12	14.85	Put	Currency Future	993.0000	1,065.0000	7.251	0	0	0
26/02/2009	£ / R 2009/06/12	19.10	Put	Currency Future	4,573.0000	4,711.0000	3.018	0	0	0
26/02/2009	£ / R 2009/06/12	15.40	Call	Currency Future	558.0000	499.0000	(10.573)	0	0	0
26/02/2009	£ / R 2009/06/12	16.00	Call	Currency Future	395.0000	348.0000	(11.899)	0	0	0
26/02/2009	£ / R 2009/06/12	18.80	Put	Currency Future	4,284.0000	4,421.0000	3.198	0	0	0
26/02/2009	£ / R 2009/06/12	19.15	Call	Currency Future	40.0000	33.0000	(17.500)	0	0	0
26/02/2009	£ / R 2009/06/12	14.65	Put	Currency Future	862.0000	928.0000	7.657	0	0	0
26/02/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,314.0000	1,398.0000	6.393	0	0	0
26/02/2009	£ / R 2009/06/12	16.10	Call	Currency Future	371.0000	326.0000	(12.129)	0	0	0
26/02/2009	£ / R 2009/06/12	19.15	Put	Currency Future	4,621.0000	4,760.0000	3.008	0	0	0
26/02/2009	£ / R 2009/06/12	14.95	Call	Currency Future	680.0000	609.0000	(10.441)	0	0	0
26/02/2009	£ / R 2009/06/12	15.00	Put	Currency Future	1,096.0000	1,172.0000	6.934	0	0	0
26/02/2009	£ / R 2009/06/12	15.40	Call	Currency Future	558.0000	499.0000	(10.573)	0	0	0
26/02/2009	£ / R 2009/06/12	15.45	Put	Currency Future	1,428.0000	1,515.0000	6.092	0	0	0
26/02/2009	£ / R 2009/06/12	18.25	Call	Currency Future	82.0000	68.0000	(17.073)	0	0	0
26/02/2009	£ / R 2009/06/12	18.05	Put	Currency Future	3,576.0000	3,707.0000	3.663	0	0	0
26/02/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,390.0000	1,476.0000	6.187	0	0	0
26/02/2009	£ / R 2009/06/12	15.25	Call	Currency Future	596.0000	532.0000	(10.738)	0	0	0
26/02/2009	£ / R 2009/06/12	14.60	Put	Currency Future	830.0000	894.0000	7.711	0	0	0
26/02/2009	£ / R 2009/06/12	18.05	Call	Currency Future	95.0000	80.0000	(15.789)	0	0	0
26/02/2009	£ / R 2009/06/12	15.50	Call	Currency Future	535.0000	478.0000	(10.654)	0	0	0
26/02/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,137.0000	2,244.0000	5.007	0	0	0
26/02/2009	£ / R 2009/06/12	19.00	Put	Currency Future	4,476.0000	4,614.0000	3.083	0	0	0
26/02/2009	£ / R 2009/06/12	14.65	Call	Currency Future	781.0000	700.0000	(10.371)	0	0	0
26/02/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,484.0000	3,614.0000	3.731	0	0	0
26/02/2009	£ / R 2009/06/12	15.50	Put	Currency Future	1,466.0000	1,555.0000	6.071	0	0	0
26/02/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,902.0000	2,003.0000	5.310	0	0	0
26/02/2009	£ / R 2009/06/12	15.10	Call	Currency Future	636.0000	569.0000	(10.535)	0	0	0
26/02/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,299.0000	2,410.0000	4.828	0	0	0
26/02/2009	£ / R 2009/06/12	14.70	Call	Currency Future	763.0000	684.0000	(10.354)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	£ / R 2009/06/12	14.60	Call	Currency Future	799.0000	717.0000	(10.263)	0	0	0
26/02/2009	£ / R 2009/06/12	17.95	Call	Currency Future	103.0000	86.0000	(16.505)	0	0	0
26/02/2009	£ / R 2009/06/12	14.80	Call	Currency Future	728.0000	653.0000	(10.302)	0	0	0
26/02/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,097.0000	2,203.0000	5.055	0	0	0
26/02/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,167.0000	1,246.0000	6.769	0	0	0
26/02/2009	£ / R 2009/06/12	16.80	Call	Currency Future	234.0000	203.0000	(13.248)	0	0	0
26/02/2009	£ / R 2009/06/12	17.25	Call	Currency Future	171.0000	147.0000	(14.035)	0	0	0
26/02/2009	£ / R 2009/06/12	18.40	Call	Currency Future	73.0000	61.0000	(16.438)	0	0	0
26/02/2009	£ / R 2009/06/12	14.55	Call	Currency Future	818.0000	735.0000	(10.147)	0	0	0
26/02/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,390.0000	1,476.0000	6.187	0	0	0
26/02/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,465.0000	2,580.0000	4.665	0	0	0
26/02/2009	£ / R 2009/06/12	17.25	Put	Currency Future	2,852.0000	2,974.0000	4.278	0	0	0
26/02/2009	£ / R 2009/06/12	18.40	Put	Currency Future	3,904.0000	4,038.0000	3.432	0	0	0
26/02/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,167.0000	1,246.0000	6.769	0	0	0
26/02/2009	£ / R 2009/06/12	15.25	Put	Currency Future	1,277.0000	1,359.0000	6.421	0	0	0
26/02/2009	£ / R 2009/06/12	15.95	Call	Currency Future	407.0000	360.0000	(11.548)	0	0	0
26/02/2009	£ / R 2009/06/12	19.10	Call	Currency Future	42.0000	34.0000	(19.048)	0	0	0
26/02/2009	£ / R 2009/06/12	15.30	Call	Currency Future	583.0000	521.0000	(10.635)	0	0	0
26/02/2009	£ / R 2009/06/12	15.95	Put	Currency Future	1,788.0000	1,887.0000	5.537	0	0	0
26/02/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,507.0000	2,623.0000	4.627	0	0	0
26/02/2009	£ / R 2009/06/12	18.75	Put	Currency Future	4,237.0000	4,373.0000	3.210	0	0	0
26/02/2009	£ / R 2009/06/12	19.00	Call	Currency Future	45.0000	37.0000	(17.778)	0	0	0
26/02/2009	£ / R 2009/06/12	14.95	Put	Currency Future	1,061.0000	1,136.0000	7.069	0	0	0
26/02/2009	£ / R 2009/06/12	14.80	Put	Currency Future	959.0000	1,030.0000	7.404	0	0	0
26/02/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,352.0000	1,437.0000	6.287	0	0	0
26/02/2009	£ / R 2009/06/12	16.60	Call	Currency Future	268.0000	233.0000	(13.060)	0	0	0
26/02/2009	£ / R 2009/06/12	16.15	Put	Currency Future	1,940.0000	2,043.0000	5.309	0	0	0
26/02/2009	£ / R 2009/06/12	18.75	Call	Currency Future	55.0000	46.0000	(16.364)	0	0	0
26/02/2009	£ / R 2009/06/12	14.70	Put	Currency Future	894.0000	961.0000	7.494	0	0	0
26/02/2009	£ / R 2009/06/12	17.85	Call	Currency Future	111.0000	93.0000	(16.216)	0	0	0
26/02/2009	£ / R 2009/06/12	18.90	Call	Currency Future	49.0000	40.0000	(18.367)	0	0	0
26/02/2009	£ / R 2009/06/12	15.90	Call	Currency Future	420.0000	372.0000	(11.429)	0	0	0
26/02/2009	£ / R 2009/06/12	16.35	Call	Currency Future	316.0000	276.0000	(12.658)	0	0	0
26/02/2009	£ / R 2009/06/12	16.05	Put	Currency Future	1,864.0000	1,964.0000	5.365	0	0	0
26/02/2009	£ / R 2009/06/12	16.95	Call	Currency Future	211.0000	182.0000	(13.744)	0	0	0
26/02/2009	£ / R 2009/06/12	18.25	Put	Currency Future	3,763.0000	3,895.0000	3.508	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	£ / R 2009/06/12	14.55	Put	Currency Future	799.0000	862.0000	7.885	0	0	0
26/02/2009	£ / R 2009/06/12	17.85	Put	Currency Future	3,392.0000	3,520.0000	3.774	0	0	0
26/02/2009	£ / R 2009/06/12	15.10	Call	Currency Future	636.0000	569.0000	(10.535)	0	0	0
26/02/2009	£ / R 2009/06/12	16.50	Call	Currency Future	286.0000	250.0000	(12.587)	0	0	0
26/02/2009	£ / R 2009/06/12	16.05	Call	Currency Future	382.0000	337.0000	(11.780)	0	0	0
26/02/2009	£ / R 2009/06/12	16.15	Call	Currency Future	359.0000	316.0000	(11.978)	0	0	0
26/02/2009	£ / R 2009/06/12	17.05	Call	Currency Future	197.0000	170.0000	(13.706)	0	0	0
26/02/2009	£ / R 2009/06/12	18.95	Call	Currency Future	47.0000	39.0000	(17.021)	0	0	0
26/02/2009	£ / R 2009/06/12	15.30	Call	Currency Future	583.0000	521.0000	(10.635)	0	0	0
26/02/2009	£ / R 2009/06/12	15.35	Call	Currency Future	570.0000	509.0000	(10.702)	0	0	0
26/02/2009	£ / R 2009/06/12	16.95	Put	Currency Future	2,592.0000	2,709.0000	4.514	0	0	0
26/02/2009	£ / R 2009/06/12	14.85	Put	Currency Future	993.0000	1,065.0000	7.251	0	0	0
26/02/2009	£ / R 2009/06/12	14.50	Put	Currency Future	769.0000	830.0000	7.932	0	0	0
26/02/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,332.0000	4,469.0000	3.163	0	0	0
26/02/2009	£ / R 2009/06/12	14.90	Call	Currency Future	696.0000	623.0000	(10.489)	0	0	0
26/02/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,352.0000	1,437.0000	6.287	0	0	0
26/02/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,057.0000	2,163.0000	5.153	0	0	0
26/02/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,299.0000	2,410.0000	4.828	0	0	0
26/02/2009	£ / R 2009/06/12	15.55	Call	Currency Future	520.0000	463.0000	(10.962)	0	0	0
26/02/2009	£ / R 2009/06/12	14.50	Call	Currency Future	838.0000	753.0000	(10.143)	0	0	0
26/02/2009	£ / R 2009/06/12	18.55	Put	Currency Future	4,046.0000	4,181.0000	3.337	0	0	0
26/02/2009	£ / R 2009/06/12	15.80	Call	Currency Future	447.0000	396.0000	(11.409)	0	0	0
26/02/2009	£ / R 2009/06/12	15.75	Call	Currency Future	461.0000	409.0000	(11.280)	0	0	0
26/02/2009	£ / R 2009/06/12	15.35	Call	Currency Future	570.0000	509.0000	(10.702)	0	0	0
26/02/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,902.0000	2,003.0000	5.310	0	0	0
26/02/2009	£ / R 2009/06/12	17.45	Call	Currency Future	148.0000	126.0000	(14.865)	0	0	0
26/02/2009	£ / R 2009/06/12	16.60	Call	Currency Future	268.0000	233.0000	(13.060)	0	0	0
26/02/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,501.0000	1,590.0000	5.929	0	0	0
26/02/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,067.0000	970.0000	(9.091)	0	0	0
26/02/2009	£ / R 2009/06/12	18.65	Put	Currency Future	4,141.0000	4,277.0000	3.284	0	0	0
26/02/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,380.0000	4,517.0000	3.128	0	0	0
26/02/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,027.0000	1,100.0000	7.108	0	0	0
26/02/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,714.0000	1,811.0000	5.659	0	0	0
26/02/2009	£ / R 2009/06/12	14.85	Call	Currency Future	712.0000	638.0000	(10.393)	0	0	0
26/02/2009	£ / R 2009/06/12	13.95	Put	Currency Future	507.0000	553.0000	9.073	0	0	0
26/02/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,501.0000	1,590.0000	5.929	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	£ / R 2009/06/12	15.85	Call	Currency Future	433.0000	384.0000	(11.316)	0	0	0
26/02/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,314.0000	1,398.0000	6.393	0	0	0
26/02/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,381.0000	2,494.0000	4.746	0	0	0
26/02/2009	£ / R 2009/06/12	15.20	Call	Currency Future	609.0000	544.0000	(10.673)	0	0	0
26/02/2009	£ / R 2009/06/12	13.95	Call	Currency Future	1,126.0000	1,026.0000	(8.881)	0	0	0
26/02/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,203.0000	1,283.0000	6.650	0	0	0
26/02/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,751.0000	1,849.0000	5.597	0	0	0
26/02/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,203.0000	1,283.0000	6.650	0	0	0
26/02/2009	£ / R 2009/06/12	16.30	Call	Currency Future	326.0000	286.0000	(12.270)	0	0	0
26/02/2009	£ / R 2009/06/12	16.70	Call	Currency Future	250.0000	217.0000	(13.200)	0	0	0
26/02/2009	£ / R 2009/06/12	14.40	Call	Currency Future	878.0000	791.0000	(9.909)	0	0	0
26/02/2009	£ / R 2009/06/12	15.55	Call	Currency Future	520.0000	463.0000	(10.962)	0	0	0
26/02/2009	£ / R 2009/06/12	15.15	Call	Currency Future	622.0000	556.0000	(10.611)	0	0	0
26/02/2009	£ / R 2009/06/12	16.00	Call	Currency Future	395.0000	348.0000	(11.899)	0	0	0
26/02/2009	£ / R 2009/06/12	18.65	Put	Currency Future	4,141.0000	4,277.0000	3.284	0	0	0
26/02/2009	£ / R 2009/06/12	15.15	Call	Currency Future	622.0000	556.0000	(10.611)	0	0	0
26/02/2009	£ / R 2009/06/12	15.65	Call	Currency Future	489.0000	435.0000	(11.043)	0	0	0
26/02/2009	£ / R 2009/06/12	15.90	Call	Currency Future	420.0000	372.0000	(11.429)	0	0	0
26/02/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,678.0000	2,797.0000	4.444	0	0	0
26/02/2009	£ / R 2009/06/12	15.20	Put	Currency Future	1,240.0000	1,321.0000	6.532	0	0	0
26/02/2009	£ / R 2009/06/12	14.25	Call	Currency Future	956.0000	864.0000	(9.623)	0	0	0
26/02/2009	£ / R 2009/06/12	18.65	Call	Currency Future	60.0000	50.0000	(16.667)	0	0	0
26/02/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,826.0000	1,925.0000	5.422	0	0	0
26/02/2009	£ / R 2009/06/12	16.75	Call	Currency Future	242.0000	210.0000	(13.223)	0	0	0
26/02/2009	£ / R 2009/06/12	17.95	Call	Currency Future	103.0000	86.0000	(16.505)	0	0	0
26/02/2009	£ / R 2009/06/12	15.05	Call	Currency Future	650.0000	582.0000	(10.462)	0	0	0
26/02/2009	£ / R 2009/06/12	16.10	Call	Currency Future	371.0000	326.0000	(12.129)	0	0	0
26/02/2009	£ / R 2009/06/12	18.85	Call	Currency Future	51.0000	42.0000	(17.647)	0	0	0
26/02/2009	£ / R 2009/06/12	16.15	Call	Currency Future	359.0000	316.0000	(11.978)	0	0	0
26/02/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,751.0000	1,849.0000	5.597	0	0	0
26/02/2009	£ / R 2009/06/12	17.00	Put	Currency Future	2,635.0000	2,753.0000	4.478	0	0	0
26/02/2009	£ / R 2009/06/12	14.05	Put	Currency Future	549.0000	597.0000	8.743	0	0	0
26/02/2009	£ / R 2009/06/12	16.40	Call	Currency Future	305.0000	267.0000	(12.459)	0	0	0
26/02/2009	£ / R 2009/06/12	15.75	Put	Currency Future	1,642.0000	1,736.0000	5.725	0	0	0
26/02/2009	£ / R 2009/06/12	16.40	Call	Currency Future	305.0000	267.0000	(12.459)	0	0	0
26/02/2009	£ / R 2009/06/12	16.70	Call	Currency Future	250.0000	217.0000	(13.200)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	£ / R 2009/06/12	14.40	Put	Currency Future	709.0000	768.0000	8.322	0	0	0
26/02/2009	£ / R 2009/06/12	16.15	Put	Currency Future	1,940.0000	2,043.0000	5.309	0	0	0
26/02/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,381.0000	2,494.0000	4.746	0	0	0
26/02/2009	£ / R 2009/06/12	14.25	Put	Currency Future	637.0000	692.0000	8.634	0	0	0
26/02/2009	£ / R 2009/06/12	17.55	Call	Currency Future	138.0000	117.0000	(15.217)	0	0	0
26/02/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,484.0000	3,614.0000	3.731	0	0	0
26/02/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,132.0000	1,209.0000	6.802	0	0	0
26/02/2009	£ / R 2009/06/12	16.90	Call	Currency Future	218.0000	189.0000	(13.303)	0	0	0
26/02/2009	£ / R 2009/06/12	14.05	Put	Currency Future	549.0000	597.0000	8.743	0	0	0
26/02/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,119.0000	3,244.0000	4.008	0	0	0
26/02/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,669.0000	3,801.0000	3.598	0	0	0
26/02/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,550.0000	2,666.0000	4.549	0	0	0
26/02/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,137.0000	2,244.0000	5.007	0	0	0
26/02/2009	£ / R 2009/06/12	14.55	Put	Currency Future	799.0000	862.0000	7.885	0	0	0
26/02/2009	£ / R 2009/06/12	17.40	Call	Currency Future	154.0000	131.0000	(14.935)	0	0	0
26/02/2009	£ / R 2009/06/12	18.15	Call	Currency Future	88.0000	74.0000	(15.909)	0	0	0
26/02/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,571.0000	1,662.0000	5.792	0	0	0
26/02/2009	£ / R 2009/06/12	17.00	Call	Currency Future	204.0000	176.0000	(13.725)	0	0	0
26/02/2009	£ / R 2009/06/12	17.65	Call	Currency Future	128.0000	109.0000	(14.844)	0	0	0
26/02/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,951.0000	4,085.0000	3.392	0	0	0
26/02/2009	£ / R 2009/06/12	15.90	Call	Currency Future	420.0000	372.0000	(11.429)	0	0	0
26/02/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,067.0000	970.0000	(9.091)	0	0	0
26/02/2009	£ / R 2009/06/12	16.20	Put	Currency Future	1,979.0000	2,083.0000	5.255	0	0	0
26/02/2009	£ / R 2009/06/12	14.10	Call	Currency Future	1,039.0000	943.0000	(9.240)	0	0	0
26/02/2009	£ / R 2009/06/12	18.45	Call	Currency Future	70.0000	58.0000	(17.143)	0	0	0
26/02/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,132.0000	1,209.0000	6.802	0	0	0
26/02/2009	£ / R 2009/06/12	13.85	Call	Currency Future	1,187.0000	1,084.0000	(8.677)	0	0	0
26/02/2009	£ / R 2009/06/12	16.20	Call	Currency Future	348.0000	305.0000	(12.356)	0	0	0
26/02/2009	£ / R 2009/06/12	13.90	Put	Currency Future	488.0000	532.0000	9.016	0	0	0
26/02/2009	£ / R 2009/06/12	17.65	Put	Currency Future	3,209.0000	3,336.0000	3.958	0	0	0
26/02/2009	£ / R 2009/06/12	15.05	Call	Currency Future	650.0000	582.0000	(10.462)	0	0	0
26/02/2009	£ / R 2009/06/12	16.90	Call	Currency Future	218.0000	189.0000	(13.303)	0	0	0
26/02/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,156.0000	1,055.0000	(8.737)	0	0	0
26/02/2009	£ / R 2009/06/12	14.55	Call	Currency Future	818.0000	735.0000	(10.147)	0	0	0
26/02/2009	£ / R 2009/06/12	14.40	Call	Currency Future	878.0000	791.0000	(9.909)	0	0	0
26/02/2009	£ / R 2009/06/12	16.75	Put	Currency Future	2,423.0000	2,537.0000	4.705	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	£ / R 2009/06/12	15.00	Call	Currency Future	665.0000	595.0000	(10.526)	0	0	0
26/02/2009	£ / R 2009/06/12	18.50	Put	Currency Future	3,999.0000	4,133.0000	3.351	0	0	0
26/02/2009	£ / R 2009/06/12	15.60	Call	Currency Future	504.0000	449.0000	(10.913)	0	0	0
26/02/2009	£ / R 2009/06/12	14.40	Put	Currency Future	709.0000	768.0000	8.322	0	0	0
26/02/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,177.0000	2,285.0000	4.961	0	0	0
26/02/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,011.0000	916.0000	(9.397)	0	0	0
26/02/2009	£ / R 2009/06/12	17.60	Call	Currency Future	133.0000	113.0000	(15.038)	0	0	0
26/02/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,951.0000	4,085.0000	3.392	0	0	0
26/02/2009	£ / R 2009/06/12	18.60	Call	Currency Future	62.0000	52.0000	(16.129)	0	0	0
26/02/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,535.0000	1,626.0000	5.928	0	0	0
26/02/2009	£ / R 2009/06/12	14.65	Call	Currency Future	781.0000	700.0000	(10.371)	0	0	0
26/02/2009	£ / R 2009/06/12	13.85	Put	Currency Future	468.0000	512.0000	9.402	0	0	0
26/02/2009	£ / R 2009/06/12	16.45	Call	Currency Future	296.0000	258.0000	(12.838)	0	0	0
26/02/2009	£ / R 2009/06/12	14.20	Put	Currency Future	614.0000	667.0000	8.632	0	0	0
26/02/2009	£ / R 2009/06/12	19.55	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0
26/02/2009	£ / R 2009/06/12	18.45	Call	Currency Future	70.0000	58.0000	(17.143)	0	0	0
26/02/2009	£ / R 2009/06/12	18.50	Call	Currency Future	67.0000	56.0000	(16.418)	0	0	0
26/02/2009	£ / R 2009/06/12	14.65	Put	Currency Future	862.0000	928.0000	7.657	0	0	0
26/02/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,465.0000	2,580.0000	4.665	0	0	0
26/02/2009	£ / R 2009/06/12	19.30	Put	Currency Future	4,767.0000	4,906.0000	2.916	0	0	0
26/02/2009	£ / R 2009/06/12	18.55	Call	Currency Future	65.0000	54.0000	(16.923)	0	0	0
26/02/2009	£ / R 2009/06/12	18.70	Call	Currency Future	58.0000	48.0000	(17.241)	0	0	0
26/02/2009	£ / R 2009/06/12	15.70	Put	Currency Future	1,606.0000	1,699.0000	5.791	0	0	0
26/02/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,011.0000	916.0000	(9.397)	0	0	0
26/02/2009	£ / R 2009/06/12	14.60	Put	Currency Future	830.0000	894.0000	7.711	0	0	0
26/02/2009	£ / R 2009/06/12	19.30	Call	Currency Future	35.0000	29.0000	(17.143)	0	0	0
26/02/2009	£ / R 2009/06/12	18.65	Call	Currency Future	60.0000	50.0000	(16.667)	0	0	0
26/02/2009	£ / R 2009/06/12	13.75	Put	Currency Future	431.0000	472.0000	9.513	0	0	0
26/02/2009	£ / R 2009/06/12	19.40	Call	Currency Future	33.0000	27.0000	(18.182)	0	0	0
26/02/2009	£ / R 2009/06/12	18.60	Put	Currency Future	4,093.0000	4,229.0000	3.323	0	0	0
26/02/2009	£ / R 2009/06/12	15.70	Call	Currency Future	475.0000	422.0000	(11.158)	0	0	0
26/02/2009	£ / R 2009/06/12	17.15	Call	Currency Future	184.0000	158.0000	(14.130)	0	0	0
26/02/2009	£ / R 2009/06/12	14.10	Put	Currency Future	570.0000	620.0000	8.772	0	0	0
26/02/2009	£ / R 2009/06/12	19.05	Call	Currency Future	43.0000	36.0000	(16.279)	0	0	0
26/02/2009	£ / R 2009/06/12	15.85	Call	Currency Future	433.0000	384.0000	(11.316)	0	0	0
26/02/2009	£ / R 2009/06/12	14.15	Put	Currency Future	592.0000	643.0000	8.615	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	£ / R 2009/06/12	14.60	Call	Currency Future	799.0000	717.0000	(10.263)	0	0	0
26/02/2009	£ / R 2009/06/12	13.75	Call	Currency Future	1,250.0000	1,145.0000	(8.400)	0	0	0
26/02/2009	£ / R 2009/06/12	14.20	Call	Currency Future	983.0000	890.0000	(9.461)	0	0	0
26/02/2009	£ / R 2009/06/12	19.40	Put	Currency Future	4,864.0000	5,004.0000	2.878	0	0	0
26/02/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,714.0000	1,811.0000	5.659	0	0	0
26/02/2009	£ / R 2009/06/12	18.70	Put	Currency Future	4,189.0000	4,325.0000	3.247	0	0	0
26/02/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,340.0000	2,452.0000	4.786	0	0	0
26/02/2009	£ / R 2009/06/12	17.35	Put	Currency Future	2,940.0000	3,063.0000	4.184	0	0	0
26/02/2009	£ / R 2009/06/12	17.15	Call	Currency Future	184.0000	158.0000	(14.130)	0	0	0
26/02/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,550.0000	2,666.0000	4.549	0	0	0
26/02/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,765.0000	2,885.0000	4.340	0	0	0
26/02/2009	£ / R 2009/06/12	14.75	Put	Currency Future	926.0000	995.0000	7.451	0	0	0
26/02/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,721.0000	2,841.0000	4.410	0	0	0
26/02/2009	£ / R 2009/06/12	16.65	Call	Currency Future	259.0000	225.0000	(13.127)	0	0	0
26/02/2009	£ / R 2009/06/12	17.10	Call	Currency Future	190.0000	164.0000	(13.684)	0	0	0
26/02/2009	£ / R 2009/06/12	17.40	Call	Currency Future	154.0000	131.0000	(14.935)	0	0	0
26/02/2009	£ / R 2009/06/12	14.15	Put	Currency Future	592.0000	643.0000	8.615	0	0	0
26/02/2009	£ / R 2009/06/12	14.30	Call	Currency Future	929.0000	839.0000	(9.688)	0	0	0
26/02/2009	£ / R 2009/06/12	17.40	Put	Currency Future	2,985.0000	3,108.0000	4.121	0	0	0
26/02/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,765.0000	2,885.0000	4.340	0	0	0
26/02/2009	£ / R 2009/06/12	14.75	Call	Currency Future	745.0000	668.0000	(10.336)	0	0	0
26/02/2009	£ / R 2009/06/12	14.00	Call	Currency Future	1,097.0000	998.0000	(9.025)	0	0	0
26/02/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,380.0000	4,517.0000	3.128	0	0	0
26/02/2009	£ / R 2009/06/12	14.00	Put	Currency Future	528.0000	575.0000	8.902	0	0	0
26/02/2009	£ / R 2009/06/12	16.45	Call	Currency Future	296.0000	258.0000	(12.838)	0	0	0
26/02/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,438.0000	3,567.0000	3.752	0	0	0
26/02/2009	£ / R 2009/06/12	16.80	Call	Currency Future	234.0000	203.0000	(13.248)	0	0	0
26/02/2009	£ / R 2009/06/12	18.90	Call	Currency Future	49.0000	40.0000	(18.367)	0	0	0
26/02/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,177.0000	2,285.0000	4.961	0	0	0
26/02/2009	£ / R 2009/06/12	16.25	Put	Currency Future	2,018.0000	2,123.0000	5.203	0	0	0
26/02/2009	£ / R 2009/06/12	19.55	Put	Currency Future	5,010.0000	5,150.0000	2.794	0	0	0
26/02/2009	£ / R 2009/06/12	13.90	Put	Currency Future	488.0000	532.0000	9.016	0	0	0
26/02/2009	£ / R 2009/06/12	19.35	Call	Currency Future	34.0000	28.0000	(17.647)	0	0	0
26/02/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,156.0000	1,055.0000	(8.737)	0	0	0
26/02/2009	£ / R 2009/06/12	19.35	Put	Currency Future	4,815.0000	4,955.0000	2.908	0	0	0
26/02/2009	£ / R 2009/06/12	13.80	Put	Currency Future	449.0000	491.0000	9.354	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	£ / R 2009/06/12	17.90	Call	Currency Future	107.0000	90.0000	(15.888)	0	0	0
26/02/2009	£ / R 2009/06/12	19.45	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
26/02/2009	£ / R 2009/06/12	13.70	Call	Currency Future	1,282.0000	1,175.0000	(8.346)	0	0	0
26/02/2009	£ / R 2009/06/12	17.60	Put	Currency Future	3,164.0000	3,290.0000	3.982	0	0	0
26/02/2009	£ / R 2009/06/12	19.45	Put	Currency Future	4,913.0000	5,053.0000	2.850	0	0	0
26/02/2009	£ / R 2009/06/12	13.70	Put	Currency Future	413.0000	453.0000	9.685	0	0	0
26/02/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,525.0000	4,663.0000	3.050	0	0	0
26/02/2009	£ / R 2009/06/12	13.80	Call	Currency Future	1,218.0000	1,114.0000	(8.539)	0	0	0
26/02/2009	£ / R 2009/06/12	17.40	Put	Currency Future	2,985.0000	3,108.0000	4.121	0	0	0
26/02/2009	£ / R 2009/06/12	14.30	Put	Currency Future	660.0000	716.0000	8.485	0	0	0
26/02/2009	£ / R 2009/06/12	19.25	Put	Currency Future	4,718.0000	4,857.0000	2.946	0	0	0
26/02/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,332.0000	4,469.0000	3.163	0	0	0
26/02/2009	£ / R 2009/06/12	19.25	Call	Currency Future	37.0000	30.0000	(18.919)	0	0	0
26/02/2009	£ / R 2009/06/12	18.85	Call	Currency Future	51.0000	42.0000	(17.647)	0	0	0
26/02/2009	£ / R 2009/06/12	16.25	Call	Currency Future	337.0000	295.0000	(12.463)	0	0	0
26/02/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,119.0000	3,244.0000	4.008	0	0	0
26/02/2009	£ / R 2009/06/12	17.55	Call	Currency Future	138.0000	117.0000	(15.217)	0	0	0
26/02/2009	£ / R 2009/06/12	17.05	Call	Currency Future	197.0000	170.0000	(13.706)	0	0	0
26/02/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,678.0000	2,797.0000	4.444	0	0	0
26/02/2009	£ / R 2009/06/12	17.30	Put	Currency Future	2,896.0000	3,018.0000	4.213	0	0	0
26/02/2009	£ / R 2009/06/12	17.35	Call	Currency Future	159.0000	136.0000	(14.465)	0	0	0
26/02/2009	£ / R 2009/06/12	17.35	Put	Currency Future	2,940.0000	3,063.0000	4.184	0	0	0
26/02/2009	£ / R 2009/06/12	17.30	Call	Currency Future	165.0000	141.0000	(14.545)	0	0	0
26/02/2009	£ / R 2009/06/12	17.20	Put	Currency Future	2,808.0000	2,929.0000	4.309	0	0	0
26/02/2009	£ / R 2009/06/12	18.10	Call	Currency Future	92.0000	77.0000	(16.304)	0	0	0
26/02/2009	£ / R 2009/06/12	18.10	Put	Currency Future	3,623.0000	3,754.0000	3.616	0	0	0
26/02/2009	£ / R 2009/06/12	17.20	Call	Currency Future	177.0000	152.0000	(14.124)	0	0	0
26/02/2009	£ / R 2009/06/12	17.70	Call	Currency Future	124.0000	105.0000	(15.323)	0	0	0
26/02/2009	£ / R 2009/06/12	17.90	Call	Currency Future	107.0000	90.0000	(15.888)	0	0	0
26/02/2009	£ / R 2009/06/12	17.70	Put	Currency Future	3,255.0000	3,382.0000	3.902	0	0	0
26/02/2009	£ / R 2009/06/12	18.00	Call	Currency Future	99.0000	83.0000	(16.162)	0	0	0
26/02/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,438.0000	3,567.0000	3.752	0	0	0
26/02/2009	£ / R 2009/06/12	17.10	Call	Currency Future	190.0000	164.0000	(13.684)	0	0	0
26/02/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,721.0000	2,841.0000	4.410	0	0	0
26/02/2009	£ / R 2009/06/12	18.00	Put	Currency Future	3,530.0000	3,660.0000	3.683	0	0	0
26/02/2009	£ / R 2009/06/12	18.20	Put	Currency Future	3,716.0000	3,848.0000	3.552	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	£ / R	2009/06/12	18.20	Call	Currency Future	85.0000	71.0000	(16.471)	0	0	0
26/02/2009	£ / R	2009/09/14			Currency Future	14.7613	14.6197	(0.959)	14.7200	14.7200	28
26/02/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,045.0000	1,113.0000	6.507	0	0	0
26/02/2009	£ / R	2009/09/14	15.45	Call	Currency Future	920.0000	864.0000	(6.087)	0	0	0
26/02/2009	£ / R	2009/09/14	15.00	Call	Currency Future	1,059.0000	994.0000	(6.138)	0	0	0
26/02/2009	£ / R	2009/09/14	15.05	Call	Currency Future	1,042.0000	978.0000	(6.142)	0	0	0
26/02/2009	£ / R	2009/09/14	14.60	Call	Currency Future	1,206.0000	1,133.0000	(6.053)	0	0	0
26/02/2009	£ / R	2009/09/14	15.50	Call	Currency Future	907.0000	851.0000	(6.174)	0	0	0
26/02/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,331.0000	1,409.0000	5.860	0	0	0
26/02/2009	£ / R	2009/09/14	15.50	Put	Currency Future	1,645.0000	1,731.0000	5.228	0	0	0
26/02/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,298.0000	1,374.0000	5.855	0	0	0
26/02/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,538.0000	1,621.0000	5.397	0	0	0
26/02/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,365.0000	1,443.0000	5.714	0	0	0
26/02/2009	£ / R	2009/09/14	15.35	Call	Currency Future	949.0000	891.0000	(6.112)	0	0	0
26/02/2009	£ / R	2009/09/14	15.10	Call	Currency Future	1,026.0000	963.0000	(6.140)	0	0	0
26/02/2009	£ / R	2009/09/14	14.75	Call	Currency Future	1,148.0000	1,078.0000	(6.098)	0	0	0
26/02/2009	£ / R	2009/09/14	15.70	Put	Currency Future	1,793.0000	1,882.0000	4.964	0	0	0
26/02/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,136.0000	1,208.0000	6.338	0	0	0
26/02/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,468.0000	1,549.0000	5.518	0	0	0
26/02/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,232.0000	1,307.0000	6.088	0	0	0
26/02/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,399.0000	1,478.0000	5.647	0	0	0
26/02/2009	£ / R	2009/09/14	15.70	Call	Currency Future	854.0000	801.0000	(6.206)	0	0	0
26/02/2009	£ / R	2009/09/14	15.15	Call	Currency Future	1,010.0000	948.0000	(6.139)	0	0	0
26/02/2009	£ / R	2009/09/14	15.45	Put	Currency Future	1,609.0000	1,694.0000	5.283	0	0	0
26/02/2009	£ / R	2009/09/14	14.90	Call	Currency Future	1,093.0000	1,027.0000	(6.038)	0	0	0
26/02/2009	£ / R	2009/09/14	14.85	Call	Currency Future	1,111.0000	1,043.0000	(6.121)	0	0	0
26/02/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,538.0000	1,621.0000	5.397	0	0	0
26/02/2009	£ / R	2009/09/14	14.70	Call	Currency Future	1,167.0000	1,096.0000	(6.084)	0	0	0
26/02/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,200.0000	1,274.0000	6.167	0	0	0
26/02/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,200.0000	1,274.0000	6.167	0	0	0
26/02/2009	£ / R	2009/09/14	14.85	Call	Currency Future	1,111.0000	1,043.0000	(6.121)	0	0	0
26/02/2009	£ / R	2009/09/14	15.25	Call	Currency Future	979.0000	919.0000	(6.129)	0	0	0
26/02/2009	£ / R	2009/09/14	14.50	Put	Currency Future	994.0000	1,060.0000	6.640	0	0	0
26/02/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,105.0000	1,176.0000	6.425	0	0	0
26/02/2009	£ / R	2009/09/14	13.95	Put	Currency Future	740.0000	795.0000	7.432	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,019.0000	1,086.0000	6.575	0	0	0
26/02/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,859.0000	1,949.0000	4.841	0	0	0
26/02/2009	£ / R 2009/09/14	15.60	Call	Currency Future	880.0000	826.0000	(6.136)	0	0	0
26/02/2009	£ / R 2009/09/14	14.55	Call	Currency Future	1,230.0000	1,156.0000	(6.016)	0	0	0
26/02/2009	£ / R 2009/09/14	15.55	Call	Currency Future	893.0000	838.0000	(6.159)	0	0	0
26/02/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,718.0000	1,806.0000	5.122	0	0	0
26/02/2009	£ / R 2009/09/14	14.25	Put	Currency Future	873.0000	934.0000	6.987	0	0	0
26/02/2009	£ / R 2009/09/14	15.30	Call	Currency Future	964.0000	905.0000	(6.120)	0	0	0
26/02/2009	£ / R 2009/09/14	14.25	Call	Currency Future	1,384.0000	1,304.0000	(5.780)	0	0	0
26/02/2009	£ / R 2009/09/14	15.80	Call	Currency Future	820.0000	769.0000	(6.220)	0	0	0
26/02/2009	£ / R 2009/09/14	15.95	Put	Currency Future	1,960.0000	2,053.0000	4.745	0	0	0
26/02/2009	£ / R 2009/09/14	16.05	Call	Currency Future	740.0000	693.0000	(6.351)	0	0	0
26/02/2009	£ / R 2009/09/14	14.05	Call	Currency Future	1,494.0000	1,410.0000	(5.622)	0	0	0
26/02/2009	£ / R 2009/09/14	16.05	Put	Currency Future	2,029.0000	2,123.0000	4.633	0	0	0
26/02/2009	£ / R 2009/09/14	15.20	Call	Currency Future	994.0000	933.0000	(6.137)	0	0	0
26/02/2009	£ / R 2009/09/14	14.05	Put	Currency Future	783.0000	840.0000	7.280	0	0	0
26/02/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,503.0000	1,585.0000	5.456	0	0	0
26/02/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,503.0000	1,585.0000	5.456	0	0	0
26/02/2009	£ / R 2009/09/14	14.15	Call	Currency Future	1,438.0000	1,356.0000	(5.702)	0	0	0
26/02/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,306.0000	1,228.0000	(5.972)	0	0	0
26/02/2009	£ / R 2009/09/14	15.95	Call	Currency Future	771.0000	723.0000	(6.226)	0	0	0
26/02/2009	£ / R 2009/09/14	15.65	Put	Currency Future	1,755.0000	1,844.0000	5.071	0	0	0
26/02/2009	£ / R 2009/09/14	15.30	Call	Currency Future	964.0000	905.0000	(6.120)	0	0	0
26/02/2009	£ / R 2009/09/14	13.95	Call	Currency Future	1,551.0000	1,465.0000	(5.545)	0	0	0
26/02/2009	£ / R 2009/09/14	15.85	Call	Currency Future	803.0000	753.0000	(6.227)	0	0	0
26/02/2009	£ / R 2009/09/14	15.65	Call	Currency Future	867.0000	813.0000	(6.228)	0	0	0
26/02/2009	£ / R 2009/09/14	14.15	Put	Currency Future	827.0000	886.0000	7.134	0	0	0
26/02/2009	£ / R 2009/09/14	14.45	Call	Currency Future	1,280.0000	1,204.0000	(5.938)	0	0	0
26/02/2009	£ / R 2009/09/14	15.85	Put	Currency Future	1,892.0000	1,984.0000	4.863	0	0	0
26/02/2009	£ / R 2009/09/14	15.35	Call	Currency Future	949.0000	891.0000	(6.112)	0	0	0
26/02/2009	£ / R 2009/09/14	15.75	Call	Currency Future	837.0000	785.0000	(6.213)	0	0	0
26/02/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,129.0000	1,060.0000	(6.112)	0	0	0
26/02/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,682.0000	1,768.0000	5.113	0	0	0
26/02/2009	£ / R 2009/09/14	15.20	Put	Currency Future	1,433.0000	1,514.0000	5.652	0	0	0
26/02/2009	£ / R 2009/09/14	14.35	Put	Currency Future	920.0000	983.0000	6.848	0	0	0
26/02/2009	£ / R 2009/09/14	14.20	Call	Currency Future	1,411.0000	1,330.0000	(5.741)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,682.0000	1,768.0000	5.113	0	0	0
26/02/2009	£ / R 2009/09/14	14.35	Call	Currency Future	1,331.0000	1,253.0000	(5.860)	0	0	0
26/02/2009	£ / R 2009/09/14	15.75	Put	Currency Future	1,825.0000	1,915.0000	4.932	0	0	0
26/02/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,232.0000	1,307.0000	6.088	0	0	0
26/02/2009	£ / R 2009/09/14	14.20	Put	Currency Future	850.0000	910.0000	7.059	0	0	0
26/02/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,331.0000	1,409.0000	5.860	0	0	0
26/02/2009	£ / R 2009/09/14	14.45	Put	Currency Future	969.0000	1,034.0000	6.708	0	0	0
26/02/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,358.0000	1,278.0000	(5.891)	0	0	0
26/02/2009	£ / R 2009/09/14	16.00	Call	Currency Future	755.0000	708.0000	(6.225)	0	0	0
26/02/2009	£ / R 2009/09/14	14.95	Call	Currency Future	1,076.0000	1,010.0000	(6.134)	0	0	0
26/02/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,168.0000	1,241.0000	6.250	0	0	0
26/02/2009	£ / R 2009/09/14	16.00	Put	Currency Future	1,994.0000	2,088.0000	4.714	0	0	0
26/02/2009	£ / R 2009/09/14	14.95	Put	Currency Future	1,265.0000	1,340.0000	5.929	0	0	0
26/02/2009	£ / R 2009/09/14	16.10	Call	Currency Future	725.0000	678.0000	(6.483)	0	0	0
26/02/2009	£ / R 2009/09/14	14.40	Put	Currency Future	944.0000	1,009.0000	6.886	0	0	0
26/02/2009	£ / R 2009/09/14	15.40	Call	Currency Future	935.0000	877.0000	(6.203)	0	0	0
26/02/2009	£ / R 2009/09/14	16.10	Put	Currency Future	2,063.0000	2,159.0000	4.653	0	0	0
26/02/2009	£ / R 2009/09/14	14.30	Put	Currency Future	896.0000	959.0000	7.031	0	0	0
26/02/2009	£ / R 2009/09/14	15.90	Put	Currency Future	1,926.0000	2,018.0000	4.777	0	0	0
26/02/2009	£ / R 2009/09/14	14.40	Put	Currency Future	944.0000	1,009.0000	6.886	0	0	0
26/02/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,859.0000	1,949.0000	4.841	0	0	0
26/02/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,306.0000	1,228.0000	(5.972)	0	0	0
26/02/2009	£ / R 2009/09/14	15.90	Call	Currency Future	787.0000	738.0000	(6.226)	0	0	0
26/02/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,573.0000	1,657.0000	5.340	0	0	0
26/02/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,573.0000	1,657.0000	5.340	0	0	0
26/02/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,718.0000	1,806.0000	5.122	0	0	0
26/02/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,129.0000	1,060.0000	(6.112)	0	0	0
26/02/2009	£ / R 2009/09/14	15.80	Call	Currency Future	820.0000	769.0000	(6.220)	0	0	0
26/02/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,365.0000	1,443.0000	5.714	0	0	0
26/02/2009	£ / R 2009/09/14	15.55	Call	Currency Future	893.0000	838.0000	(6.159)	0	0	0
26/02/2009	£ / R 2009/09/14	15.60	Call	Currency Future	880.0000	826.0000	(6.136)	0	0	0
26/02/2009	£ / R 2009/09/14	15.40	Call	Currency Future	935.0000	877.0000	(6.203)	0	0	0
26/02/2009	£ / R 2009/09/14	15.10	Call	Currency Future	1,026.0000	963.0000	(6.140)	0	0	0
26/02/2009	£ / R 2009/09/14	14.90	Call	Currency Future	1,093.0000	1,027.0000	(6.038)	0	0	0
26/02/2009	£ / R 2009/09/14	15.90	Call	Currency Future	787.0000	738.0000	(6.226)	0	0	0
26/02/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,168.0000	1,241.0000	6.250	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	£ / R	2009/09/14	15.05	Call	Currency Future	1,042.0000	978.0000	(6.142)	0	0	0
26/02/2009	£ / R	2009/09/14	15.90	Put	Currency Future	1,926.0000	2,018.0000	4.777	0	0	0
26/02/2009	£ / R	2009/09/14	14.50	Call	Currency Future	1,255.0000	1,180.0000	(5.976)	0	0	0
26/02/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,075.0000	1,144.0000	6.419	0	0	0
26/02/2009	£ / R	2009/09/14	14.65	Call	Currency Future	1,186.0000	1,114.0000	(6.071)	0	0	0
26/02/2009	£ / R	2009/09/14	14.00	Call	Currency Future	1,522.0000	1,437.0000	(5.585)	0	0	0
26/02/2009	£ / R	2009/09/14	14.10	Call	Currency Future	1,466.0000	1,383.0000	(5.662)	0	0	0
26/02/2009	£ / R	2009/09/14	14.30	Put	Currency Future	896.0000	959.0000	7.031	0	0	0
26/02/2009	£ / R	2009/09/14	14.30	Call	Currency Future	1,358.0000	1,278.0000	(5.891)	0	0	0
26/02/2009	£ / R	2009/09/14	14.10	Put	Currency Future	805.0000	863.0000	7.205	0	0	0
26/02/2009	£ / R	2009/09/14	14.00	Put	Currency Future	761.0000	817.0000	7.359	0	0	0
26/02/2009	€ / R	2009/03/16			Currency Future	12.8065	12.6276	(1.397)	12.7500	12.7000	5,884
26/02/2009	€ / R	2009/03/16	10.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/02/2009	€ / R	2009/03/16	13.30	Put	Currency Future	626.0000	772.0000	23.323	0	0	0
26/02/2009	€ / R	2009/03/16	15.90	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
26/02/2009	€ / R	2009/03/16	16.15	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
26/02/2009	€ / R	2009/03/16	10.55	Call	Currency Future	2,258.0000	2,080.0000	(7.883)	0	0	0
26/02/2009	€ / R	2009/03/16	11.20	Call	Currency Future	1,621.0000	1,446.0000	(10.796)	0	0	0
26/02/2009	€ / R	2009/03/16	13.85	Call	Currency Future	63.0000	53.0000	(15.873)	0	0	0
26/02/2009	€ / R	2009/03/16	12.70	Put	Currency Future	234.0000	309.0000	32.051	0	0	0
26/02/2009	€ / R	2009/03/16	10.30	Call	Currency Future	2,507.0000	2,328.0000	(7.140)	0	0	0
26/02/2009	€ / R	2009/03/16	10.55	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
26/02/2009	€ / R	2009/03/16	11.20	Put	Currency Future	14.0000	18.0000	28.571	0	0	0
26/02/2009	€ / R	2009/03/16	13.05	Put	Currency Future	438.0000	563.0000	28.539	0	0	0
26/02/2009	€ / R	2009/03/16	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	€ / R	2009/03/16	11.35	Call	Currency Future	1,476.0000	1,303.0000	(11.721)	0	0	0
26/02/2009	€ / R	2009/03/16	15.45	Put	Currency Future	2,658.0000	2,831.0000	6.509	0	0	0
26/02/2009	€ / R	2009/03/16	10.10	Call	Currency Future	2,707.0000	2,528.0000	(6.612)	0	0	0
26/02/2009	€ / R	2009/03/16	13.85	Put	Currency Future	1,107.0000	1,275.0000	15.176	0	0	0
26/02/2009	€ / R	2009/03/16	12.70	Call	Currency Future	340.0000	237.0000	(30.294)	0	0	0
26/02/2009	€ / R	2009/03/16	14.40	Put	Currency Future	1,638.0000	1,810.0000	10.501	0	0	0
26/02/2009	€ / R	2009/03/16	9.50	Call	Currency Future	3,307.0000	3,128.0000	(5.413)	0	0	0
26/02/2009	€ / R	2009/03/16	14.55	Put	Currency Future	1,783.0000	1,956.0000	9.703	0	0	0
26/02/2009	€ / R	2009/03/16	16.25	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
26/02/2009	€ / R	2009/03/16	15.20	Put	Currency Future	2,413.0000	2,585.0000	7.128	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	€ / R 2009/03/16	14.10	Call	Currency Future	53.0000	44.0000	(16.981)	0	0	0
26/02/2009	€ / R 2009/03/16	14.40	Call	Currency Future	44.0000	37.0000	(15.909)	0	0	0
26/02/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,658.0000	2,831.0000	6.509	0	0	0
26/02/2009	€ / R 2009/03/16	14.15	Call	Currency Future	51.0000	43.0000	(15.686)	0	0	0
26/02/2009	€ / R 2009/03/16	16.25	Put	Currency Future	3,448.0000	3,626.0000	5.162	0	0	0
26/02/2009	€ / R 2009/03/16	10.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,346.0000	1,517.0000	12.704	0	0	0
26/02/2009	€ / R 2009/03/16	13.20	Call	Currency Future	154.0000	114.0000	(25.974)	0	0	0
26/02/2009	€ / R 2009/03/16	15.90	Put	Currency Future	3,101.0000	3,278.0000	5.708	0	0	0
26/02/2009	€ / R 2009/03/16	10.65	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
26/02/2009	€ / R 2009/03/16	16.00	Put	Currency Future	3,200.0000	3,377.0000	5.531	0	0	0
26/02/2009	€ / R 2009/03/16	10.40	Call	Currency Future	2,407.0000	2,229.0000	(7.395)	0	0	0
26/02/2009	€ / R 2009/03/16	13.05	Call	Currency Future	195.0000	141.0000	(27.692)	0	0	0
26/02/2009	€ / R 2009/03/16	10.65	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
26/02/2009	€ / R 2009/03/16	15.45	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0
26/02/2009	€ / R 2009/03/16	16.00	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
26/02/2009	€ / R 2009/03/16	16.15	Put	Currency Future	3,349.0000	3,527.0000	5.315	0	0	0
26/02/2009	€ / R 2009/03/16	11.45	Put	Currency Future	23.0000	30.0000	30.435	0	0	0
26/02/2009	€ / R 2009/03/16	12.60	Put	Currency Future	194.0000	248.0000	27.835	0	0	0
26/02/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,159.0000	1,981.0000	(8.245)	0	0	0
26/02/2009	€ / R 2009/03/16	15.20	Call	Currency Future	19.0000	12.0000	(36.842)	0	0	0
26/02/2009	€ / R 2009/03/16	9.60	Call	Currency Future	3,207.0000	3,028.0000	(5.582)	0	0	0
26/02/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,540.0000	1,712.0000	11.169	0	0	0
26/02/2009	€ / R 2009/03/16	11.90	Put	Currency Future	49.0000	58.0000	18.367	0	0	0
26/02/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,380.0000	1,207.0000	(12.536)	0	0	0
26/02/2009	€ / R 2009/03/16	14.90	Call	Currency Future	27.0000	20.0000	(25.926)	0	0	0
26/02/2009	€ / R 2009/03/16	16.10	Put	Currency Future	3,300.0000	3,477.0000	5.364	0	0	0
26/02/2009	€ / R 2009/03/16	10.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/02/2009	€ / R 2009/03/16	13.20	Put	Currency Future	548.0000	686.0000	25.182	0	0	0
26/02/2009	€ / R 2009/03/16	11.90	Call	Currency Future	955.0000	786.0000	(17.696)	0	0	0
26/02/2009	€ / R 2009/03/16	17.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/02/2009	€ / R 2009/03/16	12.35	Call	Currency Future	575.0000	425.0000	(26.087)	0	0	0
26/02/2009	€ / R 2009/03/16	10.90	Call	Currency Future	1,912.0000	1,735.0000	(9.257)	0	0	0
26/02/2009	€ / R 2009/03/16	16.05	Put	Currency Future	3,250.0000	3,427.0000	5.446	0	0	0
26/02/2009	€ / R 2009/03/16	9.40	Call	Currency Future	3,407.0000	3,228.0000	(5.254)	0	0	0
26/02/2009	€ / R 2009/03/16	11.45	Put	Currency Future	23.0000	30.0000	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
26/02/2009	€ / R 2009/03/16	13.30	Call	Currency Future	132.0000	99.0000	(25.000)	0	0	0
26/02/2009	€ / R 2009/03/16	17.05	Put	Currency Future	4,245.0000	4,423.0000	4.193	0	0	0
26/02/2009	€ / R 2009/03/16	11.85	Put	Currency Future	45.0000	54.0000	20.000	0	0	0
26/02/2009	€ / R 2009/03/16	9.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	€ / R 2009/03/16	16.85	Put	Currency Future	4,045.0000	4,224.0000	4.425	0	0	0
26/02/2009	€ / R 2009/03/16	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,380.0000	1,207.0000	(12.536)	0	0	0
26/02/2009	€ / R 2009/03/16	15.45	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0
26/02/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,001.0000	831.0000	(16.983)	0	0	0
26/02/2009	€ / R 2009/03/16	11.30	Put	Currency Future	18.0000	24.0000	33.333	0	0	0
26/02/2009	€ / R 2009/03/16	15.10	Put	Currency Future	2,315.0000	2,487.0000	7.430	0	0	0
26/02/2009	€ / R 2009/03/16	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	€ / R 2009/03/16	13.55	Call	Currency Future	90.0000	72.0000	(20.000)	0	0	0
26/02/2009	€ / R 2009/03/16	11.05	Call	Currency Future	1,766.0000	1,590.0000	(9.966)	0	0	0
26/02/2009	€ / R 2009/03/16	10.50	Call	Currency Future	2,308.0000	2,130.0000	(7.712)	0	0	0
26/02/2009	€ / R 2009/03/16	15.10	Call	Currency Future	21.0000	14.0000	(33.333)	0	0	0
26/02/2009	€ / R 2009/03/16	12.60	Put	Currency Future	194.0000	248.0000	27.835	0	0	0
26/02/2009	€ / R 2009/03/16	10.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	€ / R 2009/03/16	14.90	Put	Currency Future	2,120.0000	2,292.0000	8.113	0	0	0
26/02/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,189.0000	1,017.0000	(14.466)	0	0	0
26/02/2009	€ / R 2009/03/16	11.30	Call	Currency Future	1,525.0000	1,352.0000	(11.344)	0	0	0
26/02/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,540.0000	1,712.0000	11.169	0	0	0
26/02/2009	€ / R 2009/03/16	14.30	Call	Currency Future	47.0000	39.0000	(17.021)	0	0	0
26/02/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,560.0000	2,732.0000	6.719	0	0	0
26/02/2009	€ / R 2009/03/16	16.65	Put	Currency Future	3,846.0000	4,024.0000	4.628	0	0	0
26/02/2009	€ / R 2009/03/16	14.95	Call	Currency Future	25.0000	18.0000	(28.000)	0	0	0
26/02/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,395.0000	1,565.0000	12.186	0	0	0
26/02/2009	€ / R 2009/03/16	12.35	Put	Currency Future	118.0000	148.0000	25.424	0	0	0
26/02/2009	€ / R 2009/03/16	10.50	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
26/02/2009	€ / R 2009/03/16	15.90	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
26/02/2009	€ / R 2009/03/16	13.70	Call	Currency Future	72.0000	60.0000	(16.667)	0	0	0
26/02/2009	€ / R 2009/03/16	12.60	Call	Currency Future	401.0000	276.0000	(31.172)	0	0	0
26/02/2009	€ / R 2009/03/16	10.30	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
26/02/2009	€ / R 2009/03/16	16.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/02/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,476.0000	1,303.0000	(11.721)	0	0	0
26/02/2009	€ / R 2009/03/16	9.70	Call	Currency Future	3,107.0000	2,928.0000	(5.761)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	€ / R 2009/03/16	14.30	Call	Currency Future	47.0000	39.0000	(17.021)	0	0	0
26/02/2009	€ / R 2009/03/16	13.70	Put	Currency Future	966.0000	1,132.0000	17.184	0	0	0
26/02/2009	€ / R 2009/03/16	10.25	Call	Currency Future	2,557.0000	2,378.0000	(7.000)	0	0	0
26/02/2009	€ / R 2009/03/16	17.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/02/2009	€ / R 2009/03/16	14.50	Call	Currency Future	42.0000	36.0000	(14.286)	0	0	0
26/02/2009	€ / R 2009/03/16	15.90	Put	Currency Future	3,101.0000	3,278.0000	5.708	0	0	0
26/02/2009	€ / R 2009/03/16	12.80	Call	Currency Future	285.0000	204.0000	(28.421)	0	0	0
26/02/2009	€ / R 2009/03/16	13.50	Call	Currency Future	98.0000	76.0000	(22.449)	0	0	0
26/02/2009	€ / R 2009/03/16	15.65	Put	Currency Future	2,854.0000	3,030.0000	6.167	0	0	0
26/02/2009	€ / R 2009/03/16	16.55	Put	Currency Future	3,746.0000	3,924.0000	4.752	0	0	0
26/02/2009	€ / R 2009/03/16	15.30	Call	Currency Future	17.0000	11.0000	(35.294)	0	0	0
26/02/2009	€ / R 2009/03/16	16.70	Put	Currency Future	3,896.0000	4,074.0000	4.569	0	0	0
26/02/2009	€ / R 2009/03/16	12.80	Put	Currency Future	278.0000	376.0000	35.252	0	0	0
26/02/2009	€ / R 2009/03/16	11.35	Put	Currency Future	20.0000	26.0000	30.000	0	0	0
26/02/2009	€ / R 2009/03/16	17.35	Put	Currency Future	4,544.0000	4,723.0000	3.939	0	0	0
26/02/2009	€ / R 2009/03/16	14.55	Call	Currency Future	40.0000	33.0000	(17.500)	0	0	0
26/02/2009	€ / R 2009/03/16	10.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	€ / R 2009/03/16	10.80	Call	Currency Future	2,011.0000	1,833.0000	(8.851)	0	0	0
26/02/2009	€ / R 2009/03/16	13.55	Put	Currency Future	834.0000	994.0000	19.185	0	0	0
26/02/2009	€ / R 2009/03/16	15.65	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
26/02/2009	€ / R 2009/03/16	16.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/02/2009	€ / R 2009/03/16	14.50	Put	Currency Future	1,736.0000	1,908.0000	9.908	0	0	0
26/02/2009	€ / R 2009/03/16	10.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	€ / R 2009/03/16	13.80	Call	Currency Future	66.0000	55.0000	(16.667)	0	0	0
26/02/2009	€ / R 2009/03/16	15.85	Put	Currency Future	3,052.0000	3,228.0000	5.767	0	0	0
26/02/2009	€ / R 2009/03/16	15.75	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
26/02/2009	€ / R 2009/03/16	13.65	Put	Currency Future	921.0000	1,086.0000	17.915	0	0	0
26/02/2009	€ / R 2009/03/16	10.10	Call	Currency Future	2,707.0000	2,528.0000	(6.612)	0	0	0
26/02/2009	€ / R 2009/03/16	10.00	Call	Currency Future	2,807.0000	2,628.0000	(6.377)	0	0	0
26/02/2009	€ / R 2009/03/16	12.80	Call	Currency Future	285.0000	204.0000	(28.421)	0	0	0
26/02/2009	€ / R 2009/03/16	13.80	Put	Currency Future	1,060.0000	1,227.0000	15.755	0	0	0
26/02/2009	€ / R 2009/03/16	15.05	Put	Currency Future	2,266.0000	2,438.0000	7.590	0	0	0
26/02/2009	€ / R 2009/03/16	14.95	Put	Currency Future	2,169.0000	2,341.0000	7.930	0	0	0
26/02/2009	€ / R 2009/03/16	15.30	Put	Currency Future	2,511.0000	2,683.0000	6.850	0	0	0
26/02/2009	€ / R 2009/03/16	16.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/02/2009	€ / R 2009/03/16	13.25	Call	Currency Future	143.0000	106.0000	(25.874)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	€ / R 2009/03/16	13.50	Put	Currency Future	791.0000	949.0000	19.975	0	0	0
26/02/2009	€ / R 2009/03/16	11.05	Put	Currency Future	9.0000	12.0000	33.333	0	0	0
26/02/2009	€ / R 2009/03/16	15.75	Put	Currency Future	2,953.0000	3,129.0000	5.960	0	0	0
26/02/2009	€ / R 2009/03/16	16.10	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/02/2009	€ / R 2009/03/16	11.10	Put	Currency Future	11.0000	14.0000	27.273	0	0	0
26/02/2009	€ / R 2009/03/16	12.80	Put	Currency Future	278.0000	376.0000	35.252	0	0	0
26/02/2009	€ / R 2009/03/16	15.85	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
26/02/2009	€ / R 2009/03/16	10.95	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
26/02/2009	€ / R 2009/03/16	12.60	Call	Currency Future	401.0000	276.0000	(31.172)	0	0	0
26/02/2009	€ / R 2009/03/16	9.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	€ / R 2009/03/16	11.10	Call	Currency Future	1,717.0000	1,542.0000	(10.192)	0	0	0
26/02/2009	€ / R 2009/03/16	13.75	Put	Currency Future	1,013.0000	1,180.0000	16.486	0	0	0
26/02/2009	€ / R 2009/03/16	14.25	Call	Currency Future	48.0000	41.0000	(14.583)	0	0	0
26/02/2009	€ / R 2009/03/16	10.95	Call	Currency Future	1,863.0000	1,687.0000	(9.447)	0	0	0
26/02/2009	€ / R 2009/03/16	10.30	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
26/02/2009	€ / R 2009/03/16	13.35	Put	Currency Future	666.0000	815.0000	22.372	0	0	0
26/02/2009	€ / R 2009/03/16	15.05	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	0
26/02/2009	€ / R 2009/03/16	17.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	€ / R 2009/03/16	11.65	Put	Currency Future	32.0000	40.0000	25.000	0	0	0
26/02/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,831.0000	2,003.0000	9.394	0	0	0
26/02/2009	€ / R 2009/03/16	11.00	Call	Currency Future	1,814.0000	1,638.0000	(9.702)	0	0	0
26/02/2009	€ / R 2009/03/16	14.25	Put	Currency Future	1,492.0000	1,663.0000	11.461	0	0	0
26/02/2009	€ / R 2009/03/16	15.35	Call	Currency Future	16.0000	10.0000	(37.500)	0	0	0
26/02/2009	€ / R 2009/03/16	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/02/2009	€ / R 2009/03/16	10.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	€ / R 2009/03/16	16.80	Put	Currency Future	3,995.0000	4,174.0000	4.481	0	0	0
26/02/2009	€ / R 2009/03/16	13.85	Put	Currency Future	1,107.0000	1,275.0000	15.176	0	0	0
26/02/2009	€ / R 2009/03/16	17.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/02/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,560.0000	2,732.0000	6.719	0	0	0
26/02/2009	€ / R 2009/03/16	15.40	Put	Currency Future	2,609.0000	2,782.0000	6.631	0	0	0
26/02/2009	€ / R 2009/03/16	10.20	Call	Currency Future	2,607.0000	2,428.0000	(6.866)	0	0	0
26/02/2009	€ / R 2009/03/16	13.85	Call	Currency Future	63.0000	53.0000	(15.873)	0	0	0
26/02/2009	€ / R 2009/03/16	17.10	Put	Currency Future	4,294.0000	4,473.0000	4.169	0	0	0
26/02/2009	€ / R 2009/03/16	17.75	Put	Currency Future	4,944.0000	5,123.0000	3.621	0	0	0
26/02/2009	€ / R 2009/03/16	17.00	Put	Currency Future	4,195.0000	4,373.0000	4.243	0	0	0
26/02/2009	€ / R 2009/03/16	11.00	Put	Currency Future	8.0000	11.0000	37.500	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	€ / R 2009/03/16	16.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/02/2009	€ / R 2009/03/16	13.25	Put	Currency Future	586.0000	729.0000	24.403	0	0	0
26/02/2009	€ / R 2009/03/16	10.90	Call	Currency Future	1,912.0000	1,735.0000	(9.257)	0	0	0
26/02/2009	€ / R 2009/03/16	16.15	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
26/02/2009	€ / R 2009/03/16	10.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	€ / R 2009/03/16	14.20	Call	Currency Future	49.0000	42.0000	(14.286)	0	0	0
26/02/2009	€ / R 2009/03/16	16.20	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/02/2009	€ / R 2009/03/16	13.55	Put	Currency Future	834.0000	994.0000	19.185	0	0	0
26/02/2009	€ / R 2009/03/16	10.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	€ / R 2009/03/16	16.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/02/2009	€ / R 2009/03/16	10.15	Call	Currency Future	2,657.0000	2,478.0000	(6.737)	0	0	0
26/02/2009	€ / R 2009/03/16	14.20	Put	Currency Future	1,443.0000	1,614.0000	11.850	0	0	0
26/02/2009	€ / R 2009/03/16	13.55	Call	Currency Future	90.0000	72.0000	(20.000)	0	0	0
26/02/2009	€ / R 2009/03/16	10.85	Call	Currency Future	1,961.0000	1,784.0000	(9.026)	0	0	0
26/02/2009	€ / R 2009/03/16	16.95	Put	Currency Future	4,145.0000	4,323.0000	4.294	0	0	0
26/02/2009	€ / R 2009/03/16	15.80	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
26/02/2009	€ / R 2009/03/16	15.00	Call	Currency Future	24.0000	17.0000	(29.167)	0	0	0
26/02/2009	€ / R 2009/03/16	13.75	Call	Currency Future	69.0000	57.0000	(17.391)	0	0	0
26/02/2009	€ / R 2009/03/16	10.05	Call	Currency Future	2,757.0000	2,578.0000	(6.493)	0	0	0
26/02/2009	€ / R 2009/03/16	16.15	Put	Currency Future	3,349.0000	3,527.0000	5.315	0	0	0
26/02/2009	€ / R 2009/03/16	15.40	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0
26/02/2009	€ / R 2009/03/16	10.30	Call	Currency Future	2,507.0000	2,328.0000	(7.140)	0	0	0
26/02/2009	€ / R 2009/03/16	16.20	Put	Currency Future	3,399.0000	3,576.0000	5.207	0	0	0
26/02/2009	€ / R 2009/03/16	17.60	Put	Currency Future	4,794.0000	4,973.0000	3.734	0	0	0
26/02/2009	€ / R 2009/03/16	11.35	Put	Currency Future	20.0000	26.0000	30.000	0	0	0
26/02/2009	€ / R 2009/03/16	14.60	Call	Currency Future	37.0000	31.0000	(16.216)	0	0	0
26/02/2009	€ / R 2009/03/16	10.80	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
26/02/2009	€ / R 2009/03/16	15.00	Put	Currency Future	2,217.0000	2,389.0000	7.758	0	0	0
26/02/2009	€ / R 2009/03/16	14.45	Call	Currency Future	43.0000	37.0000	(13.953)	0	0	0
26/02/2009	€ / R 2009/03/16	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,209.0000	2,031.0000	(8.058)	0	0	0
26/02/2009	€ / R 2009/03/16	16.60	Put	Currency Future	3,796.0000	3,974.0000	4.689	0	0	0
26/02/2009	€ / R 2009/03/16	15.60	Put	Currency Future	2,805.0000	2,980.0000	6.239	0	0	0
26/02/2009	€ / R 2009/03/16	13.65	Put	Currency Future	921.0000	1,086.0000	17.915	0	0	0
26/02/2009	€ / R 2009/03/16	10.85	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
26/02/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,831.0000	2,003.0000	9.394	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	€ / R 2009/03/16	15.80	Put	Currency Future	3,003.0000	3,179.0000	5.861	0	0	0
26/02/2009	€ / R 2009/03/16	15.60	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
26/02/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,395.0000	1,565.0000	12.186	0	0	0
26/02/2009	€ / R 2009/03/16	13.35	Call	Currency Future	123.0000	93.0000	(24.390)	0	0	0
26/02/2009	€ / R 2009/03/16	14.85	Call	Currency Future	28.0000	21.0000	(25.000)	0	0	0
26/02/2009	€ / R 2009/03/16	10.60	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
26/02/2009	€ / R 2009/03/16	16.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/02/2009	€ / R 2009/03/16	14.85	Put	Currency Future	2,072.0000	2,244.0000	8.301	0	0	0
26/02/2009	€ / R 2009/03/16	11.40	Put	Currency Future	22.0000	28.0000	27.273	0	0	0
26/02/2009	€ / R 2009/03/16	10.40	Call	Currency Future	2,407.0000	2,229.0000	(7.395)	0	0	0
26/02/2009	€ / R 2009/03/16	13.65	Call	Currency Future	78.0000	63.0000	(19.231)	0	0	0
26/02/2009	€ / R 2009/03/16	10.90	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
26/02/2009	€ / R 2009/03/16	11.40	Call	Currency Future	1,428.0000	1,255.0000	(12.115)	0	0	0
26/02/2009	€ / R 2009/03/16	12.40	Call	Currency Future	538.0000	392.0000	(27.138)	0	0	0
26/02/2009	€ / R 2009/03/16	14.15	Call	Currency Future	51.0000	43.0000	(15.686)	0	0	0
26/02/2009	€ / R 2009/03/16	16.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/02/2009	€ / R 2009/03/16	10.90	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
26/02/2009	€ / R 2009/03/16	14.80	Call	Currency Future	30.0000	23.0000	(23.333)	0	0	0
26/02/2009	€ / R 2009/03/16	14.45	Put	Currency Future	1,687.0000	1,859.0000	10.196	0	0	0
26/02/2009	€ / R 2009/03/16	16.85	Put	Currency Future	4,045.0000	4,224.0000	4.425	0	0	0
26/02/2009	€ / R 2009/03/16	9.90	Call	Currency Future	2,907.0000	2,728.0000	(6.158)	0	0	0
26/02/2009	€ / R 2009/03/16	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	€ / R 2009/03/16	9.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	€ / R 2009/03/16	17.65	Put	Currency Future	4,844.0000	5,023.0000	3.695	0	0	0
26/02/2009	€ / R 2009/03/16	9.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	€ / R 2009/03/16	13.10	Call	Currency Future	180.0000	131.0000	(27.222)	0	0	0
26/02/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,159.0000	1,981.0000	(8.245)	0	0	0
26/02/2009	€ / R 2009/03/16	9.80	Call	Currency Future	3,007.0000	2,828.0000	(5.953)	0	0	0
26/02/2009	€ / R 2009/03/16	16.45	Put	Currency Future	3,647.0000	3,825.0000	4.881	0	0	0
26/02/2009	€ / R 2009/03/16	13.60	Call	Currency Future	84.0000	67.0000	(20.238)	0	0	0
26/02/2009	€ / R 2009/03/16	15.35	Call	Currency Future	16.0000	10.0000	(37.500)	0	0	0
26/02/2009	€ / R 2009/03/16	15.70	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
26/02/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,209.0000	2,031.0000	(8.058)	0	0	0
26/02/2009	€ / R 2009/03/16	16.75	Put	Currency Future	3,945.0000	4,124.0000	4.537	0	0	0
26/02/2009	€ / R 2009/03/16	16.45	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/02/2009	€ / R 2009/03/16	15.70	Put	Currency Future	2,904.0000	3,079.0000	6.026	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	€ / R 2009/03/16	14.60	Call	Currency Future	37.0000	31.0000	(16.216)	0	0	0
26/02/2009	€ / R 2009/03/16	10.45	Call	Currency Future	2,358.0000	2,179.0000	(7.591)	0	0	0
26/02/2009	€ / R 2009/03/16	16.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/02/2009	€ / R 2009/03/16	10.60	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
26/02/2009	€ / R 2009/03/16	11.25	Call	Currency Future	1,573.0000	1,399.0000	(11.062)	0	0	0
26/02/2009	€ / R 2009/03/16	15.25	Put	Currency Future	2,462.0000	2,634.0000	6.986	0	0	0
26/02/2009	€ / R 2009/03/16	16.50	Put	Currency Future	3,697.0000	3,875.0000	4.815	0	0	0
26/02/2009	€ / R 2009/03/16	16.30	Put	Currency Future	3,498.0000	3,676.0000	5.089	0	0	0
26/02/2009	€ / R 2009/03/16	16.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/02/2009	€ / R 2009/03/16	15.25	Call	Currency Future	18.0000	11.0000	(38.889)	0	0	0
26/02/2009	€ / R 2009/03/16	18.10	Put	Currency Future	5,294.0000	5,472.0000	3.362	0	0	0
26/02/2009	€ / R 2009/03/16	16.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/02/2009	€ / R 2009/03/16	16.05	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
26/02/2009	€ / R 2009/03/16	14.65	Put	Currency Future	1,879.0000	2,051.0000	9.154	0	0	0
26/02/2009	€ / R 2009/03/16	13.60	Put	Currency Future	877.0000	1,040.0000	18.586	0	0	0
26/02/2009	€ / R 2009/03/16	13.30	Call	Currency Future	132.0000	99.0000	(25.000)	0	0	0
26/02/2009	€ / R 2009/03/16	15.50	Put	Currency Future	2,707.0000	2,881.0000	6.428	0	0	0
26/02/2009	€ / R 2009/03/16	11.25	Put	Currency Future	16.0000	21.0000	31.250	0	0	0
26/02/2009	€ / R 2009/03/16	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	€ / R 2009/03/16	10.70	Call	Currency Future	2,109.0000	1,932.0000	(8.393)	0	0	0
26/02/2009	€ / R 2009/03/16	10.45	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
26/02/2009	€ / R 2009/03/16	13.45	Call	Currency Future	105.0000	82.0000	(21.905)	0	0	0
26/02/2009	€ / R 2009/03/16	17.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/02/2009	€ / R 2009/03/16	10.70	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
26/02/2009	€ / R 2009/03/16	16.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/02/2009	€ / R 2009/03/16	13.60	Put	Currency Future	877.0000	1,040.0000	18.586	0	0	0
26/02/2009	€ / R 2009/03/16	17.30	Put	Currency Future	4,494.0000	4,673.0000	3.983	0	0	0
26/02/2009	€ / R 2009/03/16	14.70	Call	Currency Future	33.0000	26.0000	(21.212)	0	0	0
26/02/2009	€ / R 2009/03/16	15.95	Put	Currency Future	3,151.0000	3,328.0000	5.617	0	0	0
26/02/2009	€ / R 2009/03/16	13.40	Put	Currency Future	707.0000	859.0000	21.499	0	0	0
26/02/2009	€ / R 2009/03/16	14.70	Put	Currency Future	1,927.0000	2,099.0000	8.926	0	0	0
26/02/2009	€ / R 2009/03/16	15.95	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
26/02/2009	€ / R 2009/03/16	13.40	Call	Currency Future	114.0000	87.0000	(23.684)	0	0	0
26/02/2009	€ / R 2009/03/16	15.50	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
26/02/2009	€ / R 2009/03/16	16.40	Put	Currency Future	3,597.0000	3,775.0000	4.949	0	0	0
26/02/2009	€ / R 2009/03/16	15.85	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	€ / R 2009/03/16	13.10	Put	Currency Future	474.0000	604.0000	27.426	0	0	0
26/02/2009	€ / R 2009/03/16	9.85	Call	Currency Future	2,957.0000	2,778.0000	(6.053)	0	0	0
26/02/2009	€ / R 2009/03/16	16.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/02/2009	€ / R 2009/03/16	14.65	Call	Currency Future	35.0000	29.0000	(17.143)	0	0	0
26/02/2009	€ / R 2009/03/16	13.90	Call	Currency Future	61.0000	51.0000	(16.393)	0	0	0
26/02/2009	€ / R 2009/03/16	14.10	Call	Currency Future	53.0000	44.0000	(16.981)	0	0	0
26/02/2009	€ / R 2009/03/16	14.80	Put	Currency Future	2,023.0000	2,195.0000	8.502	0	0	0
26/02/2009	€ / R 2009/03/16	13.30	Put	Currency Future	626.0000	772.0000	23.323	0	0	0
26/02/2009	€ / R 2009/03/16	10.35	Call	Currency Future	2,457.0000	2,278.0000	(7.285)	0	0	0
26/02/2009	€ / R 2009/03/16	15.85	Put	Currency Future	3,052.0000	3,228.0000	5.767	0	0	0
26/02/2009	€ / R 2009/03/16	13.60	Call	Currency Future	84.0000	67.0000	(20.238)	0	0	0
26/02/2009	€ / R 2009/03/16	13.45	Put	Currency Future	749.0000	904.0000	20.694	0	0	0
26/02/2009	€ / R 2009/03/16	12.20	Call	Currency Future	692.0000	532.0000	(23.121)	0	0	200
26/02/2009	€ / R 2009/03/16	10.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
26/02/2009	€ / R 2009/03/16	13.90	Put	Currency Future	1,154.0000	1,323.0000	14.645	0	0	0
26/02/2009	€ / R 2009/03/16	12.05	Call	Currency Future	819.0000	652.0000	(20.391)	0	0	0
26/02/2009	€ / R 2009/03/16	11.15	Call	Currency Future	1,669.0000	1,494.0000	(10.485)	0	0	0
26/02/2009	€ / R 2009/03/16	13.65	Call	Currency Future	78.0000	63.0000	(19.231)	0	0	0
26/02/2009	€ / R 2009/03/16	12.20	Put	Currency Future	86.0000	104.0000	20.930	0	0	0
26/02/2009	€ / R 2009/03/16	11.15	Put	Currency Future	12.0000	16.0000	33.333	0	0	0
26/02/2009	€ / R 2009/03/16	12.05	Put	Currency Future	63.0000	74.0000	17.460	0	0	0
26/02/2009	€ / R 2009/03/16	15.15	Put	Currency Future	2,364.0000	2,536.0000	7.276	0	0	0
26/02/2009	€ / R 2009/03/16	12.50	Put	Currency Future	161.0000	203.0000	26.087	0	0	0
26/02/2009	€ / R 2009/03/16	12.40	Put	Currency Future	131.0000	165.0000	25.954	0	0	0
26/02/2009	€ / R 2009/03/16	12.50	Call	Currency Future	467.0000	331.0000	(29.122)	0	0	0
26/02/2009	€ / R 2009/03/16	15.15	Call	Currency Future	20.0000	13.0000	(35.000)	0	0	0
26/02/2009	€ / R 2009/03/16	14.35	Call	Currency Future	45.0000	38.0000	(15.556)	0	0	0
26/02/2009	€ / R 2009/03/16	12.15	Call	Currency Future	733.0000	569.0000	(22.374)	0	0	0
26/02/2009	€ / R 2009/03/16	14.35	Put	Currency Future	1,589.0000	1,761.0000	10.824	0	0	0
26/02/2009	€ / R 2009/03/16	12.65	Call	Currency Future	370.0000	255.0000	(31.081)	0	0	0
26/02/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,346.0000	1,517.0000	12.704	0	0	0
26/02/2009	€ / R 2009/03/16	12.55	Put	Currency Future	177.0000	225.0000	27.119	0	0	0
26/02/2009	€ / R 2009/03/16	14.00	Call	Currency Future	57.0000	47.0000	(17.544)	0	0	0
26/02/2009	€ / R 2009/03/16	13.05	Put	Currency Future	438.0000	563.0000	28.539	0	0	0
26/02/2009	€ / R 2009/03/16	12.55	Call	Currency Future	433.0000	303.0000	(30.023)	0	0	0
26/02/2009	€ / R 2009/03/16	14.00	Put	Currency Future	1,250.0000	1,420.0000	13.600	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	€ / R 2009/03/16	12.65	Put	Currency Future	213.0000	278.0000	30.516	0	0	0
26/02/2009	€ / R 2009/03/16	11.80	Put	Currency Future	41.0000	50.0000	21.951	0	0	0
26/02/2009	€ / R 2009/03/16	12.85	Put	Currency Future	307.0000	412.0000	34.202	0	0	0
26/02/2009	€ / R 2009/03/16	12.40	Call	Currency Future	538.0000	392.0000	(27.138)	0	0	0
26/02/2009	€ / R 2009/03/16	12.15	Call	Currency Future	733.0000	569.0000	(22.374)	0	0	0
26/02/2009	€ / R 2009/03/16	12.10	Put	Currency Future	68.0000	81.0000	19.118	0	0	0
26/02/2009	€ / R 2009/03/16	12.10	Call	Currency Future	775.0000	608.0000	(21.548)	0	0	0
26/02/2009	€ / R 2009/03/16	12.95	Put	Currency Future	370.0000	486.0000	31.351	0	0	0
26/02/2009	€ / R 2009/03/16	12.15	Put	Currency Future	77.0000	92.0000	19.481	0	0	0
26/02/2009	€ / R 2009/03/16	12.15	Put	Currency Future	77.0000	92.0000	19.481	0	0	0
26/02/2009	€ / R 2009/03/16	12.55	Put	Currency Future	177.0000	225.0000	27.119	0	0	0
26/02/2009	€ / R 2009/03/16	12.95	Call	Currency Future	227.0000	163.0000	(28.194)	0	0	0
26/02/2009	€ / R 2009/03/16	12.55	Call	Currency Future	433.0000	303.0000	(30.023)	0	0	0
26/02/2009	€ / R 2009/03/16	12.85	Call	Currency Future	264.0000	189.0000	(28.409)	0	0	0
26/02/2009	€ / R 2009/03/16	12.65	Put	Currency Future	213.0000	278.0000	30.516	0	0	0
26/02/2009	€ / R 2009/03/16	13.00	Put	Currency Future	404.0000	524.0000	29.703	0	0	0
26/02/2009	€ / R 2009/03/16	12.65	Call	Currency Future	370.0000	255.0000	(31.081)	0	0	0
26/02/2009	€ / R 2009/03/16	14.05	Put	Currency Future	1,298.0000	1,468.0000	13.097	0	0	0
26/02/2009	€ / R 2009/03/16	13.05	Call	Currency Future	195.0000	141.0000	(27.692)	0	0	0
26/02/2009	€ / R 2009/03/16	13.00	Call	Currency Future	210.0000	152.0000	(27.619)	0	0	0
26/02/2009	€ / R 2009/03/16	12.10	Put	Currency Future	68.0000	81.0000	19.118	0	0	0
26/02/2009	€ / R 2009/03/16	12.10	Call	Currency Future	775.0000	608.0000	(21.548)	0	0	0
26/02/2009	€ / R 2009/03/16	12.40	Put	Currency Future	131.0000	165.0000	25.954	0	0	0
26/02/2009	€ / R 2009/03/16	14.05	Call	Currency Future	55.0000	46.0000	(16.364)	0	0	0
26/02/2009	€ / R 2009/03/16	12.90	Call	Currency Future	245.0000	176.0000	(28.163)	0	0	0
26/02/2009	€ / R 2009/03/16	12.90	Put	Currency Future	338.0000	448.0000	32.544	0	0	0
26/02/2009	€ / R 2009/03/16	12.85	Put	Currency Future	307.0000	412.0000	34.202	0	0	0
26/02/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,048.0000	877.0000	(16.317)	0	0	0
26/02/2009	€ / R 2009/03/16	12.75	Put	Currency Future	255.0000	342.0000	34.118	0	0	0
26/02/2009	€ / R 2009/03/16	12.75	Call	Currency Future	312.0000	220.0000	(29.487)	0	0	0
26/02/2009	€ / R 2009/03/16	12.85	Call	Currency Future	264.0000	189.0000	(28.409)	0	0	0
26/02/2009	€ / R 2009/03/16	12.45	Put	Currency Future	145.0000	183.0000	26.207	0	0	0
26/02/2009	€ / R 2009/03/16	12.45	Call	Currency Future	502.0000	361.0000	(28.088)	0	0	0
26/02/2009	€ / R 2009/03/16	11.90	Put	Currency Future	49.0000	58.0000	18.367	0	0	0
26/02/2009	€ / R 2009/03/16	11.90	Call	Currency Future	955.0000	786.0000	(17.696)	0	0	0
26/02/2009	€ / R 2009/03/16	12.35	Call	Currency Future	575.0000	425.0000	(26.087)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	€ / R	2009/03/16	12.35	Put	Currency Future	118.0000	148.0000	25.424	0	0	0
26/02/2009	€ / R	2009/03/16	12.30	Call	Currency Future	613.0000	459.0000	(25.122)	0	0	0
26/02/2009	€ / R	2009/03/16	12.30	Put	Currency Future	106.0000	132.0000	24.528	0	0	0
26/02/2009	€ / R	2009/03/16	12.05	Put	Currency Future	63.0000	74.0000	17.460	0	0	0
26/02/2009	€ / R	2009/03/16	12.25	Put	Currency Future	96.0000	117.0000	21.875	0	0	0
26/02/2009	€ / R	2009/03/16	12.25	Call	Currency Future	652.0000	495.0000	(24.080)	0	0	0
26/02/2009	€ / R	2009/03/16	11.50	Call	Currency Future	1,332.0000	1,159.0000	(12.988)	0	0	0
26/02/2009	€ / R	2009/03/16	11.50	Put	Currency Future	25.0000	32.0000	28.000	0	0	0
26/02/2009	€ / R	2009/03/16	11.60	Call	Currency Future	1,236.0000	1,064.0000	(13.916)	0	0	0
26/02/2009	€ / R	2009/03/16	11.60	Put	Currency Future	30.0000	37.0000	23.333	0	0	0
26/02/2009	€ / R	2009/03/16	12.00	Call	Currency Future	864.0000	696.0000	(19.444)	0	0	0
26/02/2009	€ / R	2009/03/16	12.00	Put	Currency Future	58.0000	68.0000	17.241	0	0	0
26/02/2009	€ / R	2009/03/16	11.70	Call	Currency Future	1,141.0000	970.0000	(14.987)	0	0	0
26/02/2009	€ / R	2009/03/16	11.80	Call	Currency Future	1,048.0000	877.0000	(16.317)	0	0	0
26/02/2009	€ / R	2009/03/16	11.85	Call	Currency Future	1,001.0000	831.0000	(16.983)	0	0	0
26/02/2009	€ / R	2009/03/16	11.85	Put	Currency Future	45.0000	54.0000	20.000	0	0	0
26/02/2009	€ / R	2009/03/16	11.95	Call	Currency Future	909.0000	741.0000	(18.482)	0	0	0
26/02/2009	€ / R	2009/03/16	11.95	Put	Currency Future	53.0000	63.0000	18.868	0	0	0
26/02/2009	€ / R	2009/03/16	12.05	Call	Currency Future	819.0000	652.0000	(20.391)	0	0	0
26/02/2009	€ / R	2009/03/16	11.75	Put	Currency Future	38.0000	46.0000	21.053	0	0	0
26/02/2009	€ / R	2009/03/16	11.70	Put	Currency Future	35.0000	43.0000	22.857	0	0	0
26/02/2009	€ / R	2009/03/16	11.75	Call	Currency Future	1,094.0000	924.0000	(15.539)	0	0	0
26/02/2009	€ / R	2009/03/16	11.65	Call	Currency Future	1,189.0000	1,017.0000	(14.466)	0	0	0
26/02/2009	€ / R	2009/03/16	11.80	Put	Currency Future	41.0000	50.0000	21.951	0	0	0
26/02/2009	€ / R	2009/03/16	12.30	Call	Currency Future	613.0000	459.0000	(25.122)	0	0	0
26/02/2009	€ / R	2009/03/16	12.30	Put	Currency Future	106.0000	132.0000	24.528	0	0	0
26/02/2009	€ / R	2009/03/16	11.55	Call	Currency Future	1,284.0000	1,112.0000	(13.396)	0	0	0
26/02/2009	€ / R	2009/03/16	11.55	Put	Currency Future	27.0000	34.0000	25.926	0	0	0
26/02/2009	€ / R	2009/03/16	11.65	Put	Currency Future	32.0000	40.0000	25.000	0	0	0
26/02/2009	€ / R	2009/06/12			Currency Future	13.0166	12.8445	(1.322)	0.0000	0.0000	2,900
26/02/2009	€ / R	2009/06/12	13.05	Call	Currency Future	698.0000	618.0000	(11.461)	0	0	0
26/02/2009	€ / R	2009/06/12	13.20	Call	Currency Future	645.0000	571.0000	(11.473)	0	0	0
26/02/2009	€ / R	2009/06/12	15.30	Put	Currency Future	2,423.0000	2,574.0000	6.232	0	0	0
26/02/2009	€ / R	2009/06/12	13.40	Call	Currency Future	583.0000	515.0000	(11.664)	0	0	0
26/02/2009	€ / R	2009/06/12	13.10	Call	Currency Future	680.0000	601.0000	(11.618)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	€ / R 2009/06/12	13.55	Call	Currency Future	536.0000	473.0000	(11.754)	0	0	0
26/02/2009	€ / R 2009/06/12	14.90	Call	Currency Future	195.0000	167.0000	(14.359)	0	0	0
26/02/2009	€ / R 2009/06/12	13.40	Put	Currency Future	966.0000	1,070.0000	10.766	0	0	0
26/02/2009	€ / R 2009/06/12	13.10	Put	Currency Future	763.0000	857.0000	12.320	0	0	0
26/02/2009	€ / R 2009/06/12	13.90	Call	Currency Future	420.0000	368.0000	(12.381)	0	0	0
26/02/2009	€ / R 2009/06/12	13.45	Call	Currency Future	569.0000	502.0000	(11.775)	0	0	0
26/02/2009	€ / R 2009/06/12	14.90	Put	Currency Future	2,079.0000	2,223.0000	6.926	0	0	0
26/02/2009	€ / R 2009/06/12	14.90	Put	Currency Future	2,079.0000	2,223.0000	6.926	0	0	0
26/02/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,521.0000	1,649.0000	8.416	0	0	0
26/02/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,995.0000	2,137.0000	7.118	0	0	0
26/02/2009	€ / R 2009/06/12	13.20	Put	Currency Future	829.0000	926.0000	11.701	0	0	0
26/02/2009	€ / R 2009/06/12	15.30	Call	Currency Future	140.0000	119.0000	(15.000)	0	0	0
26/02/2009	€ / R 2009/06/12	14.20	Call	Currency Future	337.0000	294.0000	(12.760)	0	0	0
26/02/2009	€ / R 2009/06/12	15.30	Call	Currency Future	140.0000	119.0000	(15.000)	0	0	0
26/02/2009	€ / R 2009/06/12	14.90	Call	Currency Future	195.0000	167.0000	(14.359)	0	0	0
26/02/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,303.0000	1,423.0000	9.210	0	0	0
26/02/2009	€ / R 2009/06/12	14.80	Call	Currency Future	212.0000	182.0000	(14.151)	0	0	0
26/02/2009	€ / R 2009/06/12	14.10	Call	Currency Future	363.0000	317.0000	(12.672)	0	0	0
26/02/2009	€ / R 2009/06/12	12.65	Call	Currency Future	865.0000	772.0000	(10.751)	0	0	0
26/02/2009	€ / R 2009/06/12	13.05	Put	Currency Future	732.0000	823.0000	12.432	0	0	0
26/02/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,872.0000	2,011.0000	7.425	0	0	0
26/02/2009	€ / R 2009/06/12	15.40	Call	Currency Future	128.0000	109.0000	(14.844)	0	0	0
26/02/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,447.0000	1,572.0000	8.639	0	0	0
26/02/2009	€ / R 2009/06/12	14.65	Call	Currency Future	239.0000	206.0000	(13.808)	0	0	0
26/02/2009	€ / R 2009/06/12	15.60	Call	Currency Future	108.0000	91.0000	(15.741)	0	0	0
26/02/2009	€ / R 2009/06/12	12.80	Call	Currency Future	795.0000	707.0000	(11.069)	0	0	0
26/02/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,201.0000	1,316.0000	9.575	0	0	0
26/02/2009	€ / R 2009/06/12	12.95	Put	Currency Future	670.0000	757.0000	12.985	0	0	0
26/02/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,423.0000	2,574.0000	6.232	0	0	0
26/02/2009	€ / R 2009/06/12	13.80	Call	Currency Future	451.0000	396.0000	(12.195)	0	0	0
26/02/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,601.0000	2,755.0000	5.921	0	0	0
26/02/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,234.0000	1,351.0000	9.481	0	0	0
26/02/2009	€ / R 2009/06/12	12.90	Call	Currency Future	756.0000	670.0000	(11.376)	0	0	0
26/02/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,070.0000	1,179.0000	10.187	0	0	0
26/02/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,512.0000	2,664.0000	6.051	0	0	0
26/02/2009	€ / R 2009/06/12	14.50	Call	Currency Future	268.0000	232.0000	(13.433)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	€ / R 2009/06/12	14.10	Call	Currency Future	363.0000	317.0000	(12.672)	0	0	0
26/02/2009	€ / R 2009/06/12	15.50	Call	Currency Future	118.0000	100.0000	(15.254)	0	0	0
26/02/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,752.0000	1,888.0000	7.763	0	0	0
26/02/2009	€ / R 2009/06/12	12.60	Put	Currency Future	476.0000	554.0000	16.387	0	0	0
26/02/2009	€ / R 2009/06/12	13.75	Call	Currency Future	467.0000	410.0000	(12.206)	0	0	0
26/02/2009	€ / R 2009/06/12	15.60	Put	Currency Future	2,691.0000	2,847.0000	5.797	0	0	0
26/02/2009	€ / R 2009/06/12	12.80	Call	Currency Future	795.0000	707.0000	(11.069)	0	0	0
26/02/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,339.0000	1,460.0000	9.037	0	0	0
26/02/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,374.0000	1,497.0000	8.952	0	0	0
26/02/2009	€ / R 2009/06/12	13.40	Call	Currency Future	583.0000	515.0000	(11.664)	0	0	0
26/02/2009	€ / R 2009/06/12	12.60	Call	Currency Future	893.0000	798.0000	(10.638)	0	0	0
26/02/2009	€ / R 2009/06/12	12.80	Put	Currency Future	578.0000	663.0000	14.706	0	0	0
26/02/2009	€ / R 2009/06/12	14.00	Call	Currency Future	391.0000	342.0000	(12.532)	0	0	0
26/02/2009	€ / R 2009/06/12	13.70	Call	Currency Future	484.0000	425.0000	(12.190)	0	0	0
26/02/2009	€ / R 2009/06/12	15.20	Call	Currency Future	152.0000	130.0000	(14.474)	0	0	0
26/02/2009	€ / R 2009/06/12	12.85	Put	Currency Future	608.0000	694.0000	14.145	0	0	0
26/02/2009	€ / R 2009/06/12	13.40	Put	Currency Future	966.0000	1,070.0000	10.766	0	0	0
26/02/2009	€ / R 2009/06/12	12.85	Call	Currency Future	775.0000	688.0000	(11.226)	0	0	0
26/02/2009	€ / R 2009/06/12	13.45	Put	Currency Future	1,002.0000	1,108.0000	10.579	0	0	0
26/02/2009	€ / R 2009/06/12	12.40	Put	Currency Future	396.0000	465.0000	17.424	0	0	0
26/02/2009	€ / R 2009/06/12	13.95	Call	Currency Future	405.0000	355.0000	(12.346)	0	0	0
26/02/2009	€ / R 2009/06/12	15.20	Put	Currency Future	2,336.0000	2,485.0000	6.378	0	0	0
26/02/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,012.0000	910.0000	(10.079)	0	0	0
26/02/2009	€ / R 2009/06/12	12.80	Put	Currency Future	578.0000	663.0000	14.706	0	0	0
26/02/2009	€ / R 2009/06/12	12.30	Put	Currency Future	359.0000	424.0000	18.106	0	0	0
26/02/2009	€ / R 2009/06/12	12.65	Put	Currency Future	498.0000	578.0000	16.064	0	0	0
26/02/2009	€ / R 2009/06/12	12.85	Put	Currency Future	608.0000	694.0000	14.145	0	0	0
26/02/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,102.0000	1,212.0000	9.982	0	0	0
26/02/2009	€ / R 2009/06/12	12.90	Put	Currency Future	639.0000	725.0000	13.459	0	0	0
26/02/2009	€ / R 2009/06/12	13.90	Call	Currency Future	420.0000	368.0000	(12.381)	0	0	0
26/02/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,076.0000	969.0000	(9.944)	0	0	0
26/02/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,410.0000	1,534.0000	8.794	0	0	0
26/02/2009	€ / R 2009/06/12	15.05	Put	Currency Future	2,206.0000	2,353.0000	6.664	0	0	0
26/02/2009	€ / R 2009/06/12	13.50	Put	Currency Future	1,038.0000	1,145.0000	10.308	0	0	0
26/02/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,447.0000	1,572.0000	8.639	0	0	0
26/02/2009	€ / R 2009/06/12	14.95	Put	Currency Future	2,121.0000	2,266.0000	6.836	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	€ / R 2009/06/12	13.50	Call	Currency Future	555.0000	490.0000	(11.712)	0	0	0
26/02/2009	€ / R 2009/06/12	12.95	Call	Currency Future	736.0000	652.0000	(11.413)	0	0	0
26/02/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,167.0000	1,281.0000	9.769	0	0	0
26/02/2009	€ / R 2009/06/12	15.05	Call	Currency Future	172.0000	148.0000	(13.953)	0	0	0
26/02/2009	€ / R 2009/06/12	13.30	Call	Currency Future	613.0000	542.0000	(11.582)	0	0	0
26/02/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,234.0000	1,351.0000	9.481	0	0	0
26/02/2009	€ / R 2009/06/12	14.95	Call	Currency Future	187.0000	161.0000	(13.904)	0	0	0
26/02/2009	€ / R 2009/06/12	12.85	Call	Currency Future	775.0000	688.0000	(11.226)	0	0	0
26/02/2009	€ / R 2009/06/12	13.30	Put	Currency Future	897.0000	997.0000	11.148	0	0	0
26/02/2009	€ / R 2009/06/12	14.05	Call	Currency Future	377.0000	329.0000	(12.732)	0	0	0
26/02/2009	€ / R 2009/06/12	14.35	Call	Currency Future	301.0000	261.0000	(13.289)	0	0	0
26/02/2009	€ / R 2009/06/12	13.80	Call	Currency Future	451.0000	396.0000	(12.195)	0	0	0
26/02/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,635.0000	1,767.0000	8.073	0	0	0
26/02/2009	€ / R 2009/06/12	13.60	Call	Currency Future	518.0000	457.0000	(11.776)	0	0	0
26/02/2009	€ / R 2009/06/12	14.80	Call	Currency Future	212.0000	182.0000	(14.151)	0	0	0
26/02/2009	€ / R 2009/06/12	14.70	Put	Currency Future	1,913.0000	2,053.0000	7.318	0	0	0
26/02/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,995.0000	2,137.0000	7.118	0	0	0
26/02/2009	€ / R 2009/06/12	15.00	Call	Currency Future	180.0000	154.0000	(14.444)	0	0	0
26/02/2009	€ / R 2009/06/12	14.85	Put	Currency Future	2,037.0000	2,180.0000	7.020	0	0	0
26/02/2009	€ / R 2009/06/12	14.70	Call	Currency Future	229.0000	197.0000	(13.974)	0	0	0
26/02/2009	€ / R 2009/06/12	15.10	Put	Currency Future	2,249.0000	2,397.0000	6.581	0	0	0
26/02/2009	€ / R 2009/06/12	14.85	Call	Currency Future	203.0000	175.0000	(13.793)	0	0	0
26/02/2009	€ / R 2009/06/12	13.35	Put	Currency Future	931.0000	1,034.0000	11.063	0	0	0
26/02/2009	€ / R 2009/06/12	15.10	Call	Currency Future	165.0000	141.0000	(14.545)	0	0	0
26/02/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,832.0000	1,970.0000	7.533	0	0	0
26/02/2009	€ / R 2009/06/12	14.60	Call	Currency Future	248.0000	214.0000	(13.710)	0	0	0
26/02/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,558.0000	1,688.0000	8.344	0	0	0
26/02/2009	€ / R 2009/06/12	13.65	Call	Currency Future	501.0000	441.0000	(11.976)	0	0	0
26/02/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,673.0000	1,807.0000	8.010	0	0	0
26/02/2009	€ / R 2009/06/12	14.15	Call	Currency Future	350.0000	305.0000	(12.857)	0	0	0
26/02/2009	€ / R 2009/06/12	14.45	Call	Currency Future	279.0000	242.0000	(13.262)	0	0	0
26/02/2009	€ / R 2009/06/12	13.35	Call	Currency Future	598.0000	528.0000	(11.706)	0	0	0
26/02/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,134.0000	1,246.0000	9.877	0	0	0
26/02/2009	€ / R 2009/06/12	14.40	Call	Currency Future	290.0000	251.0000	(13.448)	0	0	0
26/02/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,410.0000	1,534.0000	8.794	0	0	0
26/02/2009	€ / R 2009/06/12	14.25	Call	Currency Future	325.0000	282.0000	(13.231)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	€ / R 2009/06/12	14.15	Call	Currency Future	350.0000	305.0000	(12.857)	0	0	0
26/02/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,303.0000	1,423.0000	9.210	0	0	0
26/02/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,596.0000	1,727.0000	8.208	0	0	0
26/02/2009	€ / R 2009/06/12	14.05	Call	Currency Future	377.0000	329.0000	(12.732)	0	0	0
26/02/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,712.0000	1,847.0000	7.886	0	0	0
26/02/2009	€ / R 2009/06/12	14.30	Call	Currency Future	313.0000	272.0000	(13.099)	0	0	0
26/02/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,484.0000	1,610.0000	8.491	0	0	0
26/02/2009	€ / R 2009/06/12	13.60	Call	Currency Future	518.0000	457.0000	(11.776)	0	0	0
26/02/2009	€ / R 2009/06/12	14.55	Call	Currency Future	258.0000	223.0000	(13.566)	0	0	0
26/02/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,102.0000	1,212.0000	9.982	0	0	0
26/02/2009	€ / R 2009/06/12	13.70	Call	Currency Future	484.0000	425.0000	(12.190)	0	0	0
26/02/2009	€ / R 2009/06/12	13.55	Call	Currency Future	536.0000	473.0000	(11.754)	0	0	0
26/02/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,167.0000	1,281.0000	9.769	0	0	0
26/02/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,070.0000	1,179.0000	10.187	0	0	0
26/02/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,832.0000	1,970.0000	7.533	0	0	0
26/02/2009	€ / R 2009/06/12	14.60	Call	Currency Future	248.0000	214.0000	(13.710)	0	0	0
26/02/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,269.0000	1,387.0000	9.299	0	0	0
26/02/2009	€ / R 2009/06/12	13.65	Call	Currency Future	501.0000	441.0000	(11.976)	0	0	0
26/02/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,673.0000	1,807.0000	8.010	0	0	0
26/02/2009	€ / R 2009/06/12	13.85	Call	Currency Future	435.0000	382.0000	(12.184)	0	0	0
26/02/2009	€ / R 2009/06/12	14.40	Call	Currency Future	290.0000	251.0000	(13.448)	0	0	0
26/02/2009	€ / R 2009/06/12	14.75	Put	Currency Future	1,954.0000	2,095.0000	7.216	0	0	0
26/02/2009	€ / R 2009/06/12	13.30	Put	Currency Future	897.0000	997.0000	11.148	0	0	0
26/02/2009	€ / R 2009/06/12	15.00	Put	Currency Future	2,163.0000	2,309.0000	6.750	0	0	0
26/02/2009	€ / R 2009/06/12	14.75	Call	Currency Future	220.0000	190.0000	(13.636)	0	0	0
26/02/2009	€ / R 2009/06/12	13.30	Call	Currency Future	613.0000	542.0000	(11.582)	0	0	0
26/02/2009	€ / R 2009/06/12	14.55	Put	Currency Future	1,792.0000	1,929.0000	7.645	0	0	0
26/02/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,484.0000	1,610.0000	8.491	0	0	0
26/02/2009	€ / R 2009/06/12	14.30	Call	Currency Future	313.0000	272.0000	(13.099)	0	0	0
26/02/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,134.0000	1,246.0000	9.877	0	0	0
26/02/2009	€ / R 2009/06/12	11.95	Call	Currency Future	1,315.0000	1,194.0000	(9.202)	0	0	0
26/02/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,389.0000	1,264.0000	(8.999)	0	0	0
26/02/2009	€ / R 2009/06/12	11.85	Put	Currency Future	222.0000	269.0000	21.171	0	0	0
26/02/2009	€ / R 2009/06/12	12.55	Call	Currency Future	922.0000	825.0000	(10.521)	0	0	0
26/02/2009	€ / R 2009/06/12	12.25	Call	Currency Future	1,108.0000	999.0000	(9.838)	0	0	0
26/02/2009	€ / R 2009/06/12	12.55	Put	Currency Future	455.0000	531.0000	16.703	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
26/02/2009	€ / R 2009/06/12	12.35	Put	Currency Future	377.0000	444.0000	17.772	0	0	0
26/02/2009	€ / R 2009/06/12	12.25	Put	Currency Future	342.0000	405.0000	18.421	0	0	0
26/02/2009	€ / R 2009/06/12	11.95	Put	Currency Future	249.0000	300.0000	20.482	0	0	0
26/02/2009	€ / R 2009/06/12	13.15	Put	Currency Future	796.0000	891.0000	11.935	0	0	0
26/02/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,044.0000	939.0000	(10.057)	0	0	0
26/02/2009	€ / R 2009/06/12	13.15	Call	Currency Future	662.0000	586.0000	(11.480)	0	0	0
26/02/2009	€ / R 2009/06/12	12.75	Call	Currency Future	815.0000	727.0000	(10.798)	0	0	0
26/02/2009	€ / R 2009/06/12	13.25	Call	Currency Future	629.0000	556.0000	(11.606)	0	0	0
26/02/2009	€ / R 2009/06/12	12.90	Put	Currency Future	639.0000	725.0000	13.459	0	0	0
26/02/2009	€ / R 2009/06/12	13.10	Call	Currency Future	680.0000	601.0000	(11.618)	0	0	0
26/02/2009	€ / R 2009/06/12	12.70	Put	Currency Future	520.0000	602.0000	15.769	0	0	0
26/02/2009	€ / R 2009/06/12	13.15	Call	Currency Future	662.0000	586.0000	(11.480)	0	0	0
26/02/2009	€ / R 2009/06/12	12.70	Call	Currency Future	837.0000	746.0000	(10.872)	0	0	0
26/02/2009	€ / R 2009/06/12	12.60	Put	Currency Future	476.0000	554.0000	16.387	0	0	0
26/02/2009	€ / R 2009/06/12	13.10	Put	Currency Future	763.0000	857.0000	12.320	0	0	0
26/02/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,596.0000	1,727.0000	8.208	0	0	0
26/02/2009	€ / R 2009/06/12	12.90	Call	Currency Future	756.0000	670.0000	(11.376)	0	0	0
26/02/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,076.0000	969.0000	(9.944)	0	0	0
26/02/2009	€ / R 2009/06/12	12.60	Call	Currency Future	893.0000	798.0000	(10.638)	0	0	0
26/02/2009	€ / R 2009/06/12	12.75	Put	Currency Future	549.0000	632.0000	15.118	0	0	0
26/02/2009	€ / R 2009/06/12	12.10	Put	Currency Future	293.0000	350.0000	19.454	0	0	0
26/02/2009	€ / R 2009/06/12	14.20	Call	Currency Future	337.0000	294.0000	(12.760)	0	0	0
26/02/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,244.0000	1,127.0000	(9.405)	0	0	0
26/02/2009	€ / R 2009/06/12	11.85	Put	Currency Future	222.0000	269.0000	21.171	0	0	0
26/02/2009	€ / R 2009/06/12	13.25	Put	Currency Future	862.0000	961.0000	11.485	0	0	0
26/02/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,209.0000	1,094.0000	(9.512)	0	0	0
26/02/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,521.0000	1,649.0000	8.416	0	0	0
26/02/2009	€ / R 2009/06/12	12.30	Put	Currency Future	359.0000	424.0000	18.106	0	0	0
26/02/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,389.0000	1,264.0000	(8.999)	0	0	0
26/02/2009	€ / R 2009/06/12	13.15	Put	Currency Future	796.0000	891.0000	11.935	0	0	0
26/02/2009	€ / R 2009/06/12	11.65	Put	Currency Future	175.0000	215.0000	22.857	0	0	0
26/02/2009	€ / R 2009/06/12	13.00	Put	Currency Future	700.0000	790.0000	12.857	0	0	0
26/02/2009	€ / R 2009/06/12	11.65	Call	Currency Future	1,542.0000	1,410.0000	(8.560)	0	0	0
26/02/2009	€ / R 2009/06/12	12.05	Put	Currency Future	277.0000	332.0000	19.856	0	0	0
26/02/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,175.0000	1,062.0000	(9.617)	0	0	0
26/02/2009	€ / R 2009/06/12	12.15	Put	Currency Future	308.0000	367.0000	19.156	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	€ / R 2009/06/12	13.00	Call	Currency Future	717.0000	634.0000	(11.576)	0	0	0
26/02/2009	€ / R 2009/06/12	11.75	Put	Currency Future	198.0000	241.0000	21.717	0	0	0
26/02/2009	€ / R 2009/06/12	13.05	Put	Currency Future	732.0000	823.0000	12.432	0	0	0
26/02/2009	€ / R 2009/06/12	13.05	Call	Currency Future	698.0000	618.0000	(11.461)	0	0	0
26/02/2009	€ / R 2009/06/12	11.70	Put	Currency Future	186.0000	228.0000	22.581	0	0	0
26/02/2009	€ / R 2009/06/12	12.65	Put	Currency Future	498.0000	578.0000	16.064	0	0	0
26/02/2009	€ / R 2009/06/12	12.65	Call	Currency Future	865.0000	772.0000	(10.751)	0	0	0
26/02/2009	€ / R 2009/06/12	12.00	Call	Currency Future	1,279.0000	1,160.0000	(9.304)	0	0	0
26/02/2009	€ / R 2009/06/12	12.00	Put	Currency Future	263.0000	316.0000	20.152	0	0	0
26/02/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,012.0000	910.0000	(10.079)	0	0	0
26/02/2009	€ / R 2009/06/12	12.05	Put	Currency Future	277.0000	332.0000	19.856	0	0	0
26/02/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,244.0000	1,127.0000	(9.405)	0	0	0
26/02/2009	€ / R 2009/06/12	11.80	Call	Currency Future	1,426.0000	1,299.0000	(8.906)	0	0	0
26/02/2009	€ / R 2009/06/12	11.90	Put	Currency Future	235.0000	284.0000	20.851	0	0	0
26/02/2009	€ / R 2009/06/12	12.50	Put	Currency Future	435.0000	508.0000	16.782	0	0	0
26/02/2009	€ / R 2009/06/12	12.35	Put	Currency Future	377.0000	444.0000	17.772	0	0	0
26/02/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,044.0000	939.0000	(10.057)	0	0	0
26/02/2009	€ / R 2009/06/12	11.70	Call	Currency Future	1,503.0000	1,372.0000	(8.716)	0	0	0
26/02/2009	€ / R 2009/06/12	11.90	Call	Currency Future	1,352.0000	1,229.0000	(9.098)	0	0	0
26/02/2009	€ / R 2009/06/12	12.55	Put	Currency Future	455.0000	531.0000	16.703	0	0	0
26/02/2009	€ / R 2009/06/12	12.50	Call	Currency Future	952.0000	853.0000	(10.399)	0	0	0
26/02/2009	€ / R 2009/06/12	11.80	Put	Currency Future	210.0000	255.0000	21.429	0	0	0
26/02/2009	€ / R 2009/06/12	12.55	Call	Currency Future	922.0000	825.0000	(10.521)	0	0	0
26/02/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,209.0000	1,094.0000	(9.512)	0	0	0
26/02/2009	€ / R 2009/06/12	12.45	Call	Currency Future	982.0000	881.0000	(10.285)	0	0	0
26/02/2009	€ / R 2009/06/12	12.45	Put	Currency Future	415.0000	486.0000	17.108	0	0	0
26/02/2009	€ / R 2009/06/12	12.20	Put	Currency Future	325.0000	386.0000	18.769	0	0	0
26/02/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,175.0000	1,062.0000	(9.617)	0	0	0
26/02/2009	€ / R 2009/06/12	12.15	Put	Currency Future	308.0000	367.0000	19.156	0	0	0
26/02/2009	€ / R 2009/06/12	12.20	Call	Currency Future	1,141.0000	1,030.0000	(9.728)	0	0	0
26/02/2009	€ / R 2009/06/12	12.40	Put	Currency Future	396.0000	465.0000	17.424	0	0	0
26/02/2009	€ / R 2009/06/12	12.10	Put	Currency Future	293.0000	350.0000	19.454	0	0	0
26/02/2009	€ / R 2009/06/12	11.75	Call	Currency Future	1,464.0000	1,336.0000	(8.743)	0	0	0
26/02/2009	€ / R 2009/09/14			Currency Future	13.1912	13.0238	(1.269)	13.1600	13.1600	77
26/02/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,269.0000	1,371.0000	8.038	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	€ / R 2009/09/14	14.15	Call	Currency Future	666.0000	613.0000	(7.958)	0	0	0
26/02/2009	€ / R 2009/09/14	14.40	Call	Currency Future	588.0000	541.0000	(7.993)	0	0	0
26/02/2009	€ / R 2009/09/14	14.40	Call	Currency Future	588.0000	541.0000	(7.993)	0	0	0
26/02/2009	€ / R 2009/09/14	14.05	Put	Currency Future	1,558.0000	1,670.0000	7.189	0	0	0
26/02/2009	€ / R 2009/09/14	14.60	Put	Currency Future	1,941.0000	2,065.0000	6.388	0	0	0
26/02/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,797.0000	1,917.0000	6.678	0	0	0
26/02/2009	€ / R 2009/09/14	14.05	Call	Currency Future	699.0000	644.0000	(7.868)	0	0	0
26/02/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,591.0000	1,705.0000	7.165	0	0	0
26/02/2009	€ / R 2009/09/14	14.30	Call	Currency Future	618.0000	569.0000	(7.929)	0	0	0
26/02/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,234.0000	1,335.0000	8.185	0	0	0
26/02/2009	€ / R 2009/09/14	13.60	Call	Currency Future	860.0000	795.0000	(7.558)	0	0	0
26/02/2009	€ / R 2009/09/14	14.30	Call	Currency Future	618.0000	569.0000	(7.929)	0	0	0
26/02/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,727.0000	1,845.0000	6.833	0	0	0
26/02/2009	€ / R 2009/09/14	13.55	Call	Currency Future	875.0000	809.0000	(7.543)	0	0	0
26/02/2009	€ / R 2009/09/14	13.10	Call	Currency Future	1,030.0000	953.0000	(7.476)	0	0	0
26/02/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,727.0000	1,845.0000	6.833	0	0	0
26/02/2009	€ / R 2009/09/14	13.60	Call	Currency Future	860.0000	795.0000	(7.558)	0	0	0
26/02/2009	€ / R 2009/09/14	13.40	Call	Currency Future	923.0000	853.0000	(7.584)	0	0	0
26/02/2009	€ / R 2009/09/14	12.90	Put	Currency Future	816.0000	904.0000	10.784	0	0	0
26/02/2009	€ / R 2009/09/14	14.10	Call	Currency Future	682.0000	628.0000	(7.918)	0	0	0
26/02/2009	€ / R 2009/09/14	13.10	Call	Currency Future	1,030.0000	953.0000	(7.476)	0	0	0
26/02/2009	€ / R 2009/09/14	13.75	Put	Currency Future	1,365.0000	1,471.0000	7.766	0	0	0
26/02/2009	€ / R 2009/09/14	12.80	Put	Currency Future	761.0000	849.0000	11.564	0	0	0
26/02/2009	€ / R 2009/09/14	13.75	Call	Currency Future	806.0000	745.0000	(7.568)	0	0	0
26/02/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,396.0000	1,503.0000	7.665	0	0	0
26/02/2009	€ / R 2009/09/14	13.10	Put	Currency Future	939.0000	1,029.0000	9.585	0	0	0
26/02/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,797.0000	1,917.0000	6.678	0	0	0
26/02/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,132.0000	1,230.0000	8.657	0	0	0
26/02/2009	€ / R 2009/09/14	12.90	Call	Currency Future	1,107.0000	1,028.0000	(7.136)	0	0	0
26/02/2009	€ / R 2009/09/14	14.60	Call	Currency Future	532.0000	488.0000	(8.271)	0	0	0
26/02/2009	€ / R 2009/09/14	12.70	Call	Currency Future	1,206.0000	1,123.0000	(6.882)	0	0	0
26/02/2009	€ / R 2009/09/14	14.50	Put	Currency Future	1,868.0000	1,990.0000	6.531	0	0	0
26/02/2009	€ / R 2009/09/14	13.70	Call	Currency Future	825.0000	763.0000	(7.515)	0	0	0
26/02/2009	€ / R 2009/09/14	12.70	Put	Currency Future	714.0000	800.0000	12.045	0	0	0
26/02/2009	€ / R 2009/09/14	14.50	Call	Currency Future	559.0000	514.0000	(8.050)	0	0	0
26/02/2009	€ / R 2009/09/14	14.25	Call	Currency Future	634.0000	583.0000	(8.044)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	€ / R 2009/09/14	14.85	Call	Currency Future	468.0000	429.0000	(8.333)	0	0	0
26/02/2009	€ / R 2009/09/14	12.80	Call	Currency Future	1,152.0000	1,072.0000	(6.944)	0	0	0
26/02/2009	€ / R 2009/09/14	13.80	Call	Currency Future	787.0000	727.0000	(7.624)	0	0	0
26/02/2009	€ / R 2009/09/14	14.15	Put	Currency Future	1,624.0000	1,739.0000	7.081	0	0	0
26/02/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,269.0000	1,371.0000	8.038	0	0	0
26/02/2009	€ / R 2009/09/14	14.25	Put	Currency Future	1,693.0000	1,809.0000	6.852	0	0	0
26/02/2009	€ / R 2009/09/14	12.90	Call	Currency Future	1,107.0000	1,028.0000	(7.136)	0	0	0
26/02/2009	€ / R 2009/09/14	13.00	Put	Currency Future	878.0000	965.0000	9.909	0	0	0
26/02/2009	€ / R 2009/09/14	13.10	Put	Currency Future	939.0000	1,029.0000	9.585	0	0	0
26/02/2009	€ / R 2009/09/14	14.20	Call	Currency Future	649.0000	598.0000	(7.858)	0	0	0
26/02/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,396.0000	1,503.0000	7.665	0	0	0
26/02/2009	€ / R 2009/09/14	13.00	Call	Currency Future	1,069.0000	989.0000	(7.484)	0	0	0
26/02/2009	€ / R 2009/09/14	13.95	Put	Currency Future	1,492.0000	1,602.0000	7.373	0	0	0
26/02/2009	€ / R 2009/09/14	13.45	Call	Currency Future	907.0000	838.0000	(7.607)	0	0	0
26/02/2009	€ / R 2009/09/14	13.95	Call	Currency Future	733.0000	676.0000	(7.776)	0	0	0
26/02/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,165.0000	1,264.0000	8.498	0	0	0
26/02/2009	€ / R 2009/09/14	13.80	Call	Currency Future	787.0000	727.0000	(7.624)	0	0	0
26/02/2009	€ / R 2009/09/14	14.85	Put	Currency Future	2,126.0000	2,255.0000	6.068	0	0	0
26/02/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,199.0000	1,300.0000	8.424	0	0	0
26/02/2009	€ / R 2009/09/14	13.05	Call	Currency Future	1,050.0000	971.0000	(7.524)	0	0	0
26/02/2009	€ / R 2009/09/14	14.00	Call	Currency Future	716.0000	660.0000	(7.821)	0	0	0
26/02/2009	€ / R 2009/09/14	13.70	Put	Currency Future	1,334.0000	1,439.0000	7.871	0	0	0
26/02/2009	€ / R 2009/09/14	13.85	Put	Currency Future	1,428.0000	1,536.0000	7.563	0	0	0
26/02/2009	€ / R 2009/09/14	13.05	Put	Currency Future	909.0000	997.0000	9.681	0	0	0
26/02/2009	€ / R 2009/09/14	13.50	Call	Currency Future	891.0000	823.0000	(7.632)	0	0	0
26/02/2009	€ / R 2009/09/14	14.20	Put	Currency Future	1,658.0000	1,774.0000	6.996	0	0	0
26/02/2009	€ / R 2009/09/14	13.85	Call	Currency Future	769.0000	710.0000	(7.672)	0	0	0
26/02/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,591.0000	1,705.0000	7.165	0	0	0
26/02/2009	€ / R 2009/09/14	14.10	Call	Currency Future	682.0000	628.0000	(7.918)	0	0	0
26/02/2009	€ / R 2009/09/14	14.00	Put	Currency Future	1,525.0000	1,636.0000	7.279	0	0	0
26/02/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,304.0000	1,407.0000	7.899	0	0	0
26/02/2009	€ / R 2009/09/14	13.65	Call	Currency Future	845.0000	781.0000	(7.574)	0	0	0
26/02/2009	€ / R 2009/09/14	13.90	Call	Currency Future	751.0000	693.0000	(7.723)	0	0	0
26/02/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,460.0000	1,569.0000	7.466	0	0	0
26/02/2009	€ / R 2009/09/14	13.90	Call	Currency Future	751.0000	693.0000	(7.723)	0	0	0
26/02/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,460.0000	1,569.0000	7.466	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	€ / R	2009/09/14	13.40	Call	Currency Future	923.0000	853.0000	(7.584)	0	0	0
26/02/2009	€ / R	2009/09/14	13.30	Call	Currency Future	957.0000	885.0000	(7.524)	0	0	0
26/02/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,132.0000	1,230.0000	8.657	0	0	0
26/02/2009	€ / R	2009/09/14	13.35	Call	Currency Future	940.0000	869.0000	(7.553)	0	0	0
26/02/2009	€ / R	2009/09/14	13.35	Put	Currency Future	1,099.0000	1,195.0000	8.735	0	0	0
26/02/2009	€ / R	2009/09/14	13.30	Call	Currency Future	957.0000	885.0000	(7.524)	0	0	0
26/02/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,066.0000	1,161.0000	8.912	0	0	0
26/02/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,066.0000	1,161.0000	8.912	0	0	0
26/02/2009	€ / R	2009/09/14	13.20	Call	Currency Future	993.0000	918.0000	(7.553)	0	0	0
26/02/2009	€ / R	2009/09/14	13.15	Call	Currency Future	1,011.0000	935.0000	(7.517)	0	0	0
26/02/2009	€ / R	2009/09/14	13.25	Call	Currency Future	975.0000	901.0000	(7.590)	0	0	0
26/02/2009	€ / R	2009/09/14	13.25	Put	Currency Future	1,034.0000	1,127.0000	8.994	0	0	0
26/02/2009	€ / R	2009/09/14	13.15	Put	Currency Future	970.0000	1,061.0000	9.381	0	0	0
26/02/2009	€ / R	2009/09/14	13.20	Put	Currency Future	1,002.0000	1,094.0000	9.182	0	0	0
26/02/2009	€ / R	2009/09/14	13.55	Put	Currency Future	1,234.0000	1,335.0000	8.185	0	0	0
26/02/2009	€ / R	2009/09/14	13.55	Call	Currency Future	875.0000	809.0000	(7.543)	0	0	0
26/02/2009	€ / R	2009/09/14	12.85	Put	Currency Future	784.0000	874.0000	11.480	0	0	0
26/02/2009	€ / R	2009/09/14	12.95	Call	Currency Future	1,089.0000	1,008.0000	(7.438)	0	0	0
26/02/2009	€ / R	2009/09/14	12.85	Call	Currency Future	1,126.0000	1,048.0000	(6.927)	0	0	0
26/02/2009	€ / R	2009/09/14	12.95	Put	Currency Future	847.0000	934.0000	10.272	0	0	0
26/02/2009	€ / R	2009/09/14	12.90	Put	Currency Future	816.0000	904.0000	10.784	0	0	0
26/02/2009	AL13	2009/05/07			Index Future	243.1630	242.8270	(0.138)	0.0000	0.0000	7
26/02/2009	ALBI	2009/05/07			Index Future	296.2720	295.0450	(0.414)	0.0000	0.0000	501
26/02/2009	ALBI	2009/08/06			Index Future	303.9780	302.7170	(0.415)	0.0000	0.0000	0
26/02/2009	ALBI	2009/11/05			Index Future	306.9640	305.8420	(0.366)	0.0000	0.0000	0
26/02/2009	CRD1	2009/05/07			Index Future	126.6360	126.3080	(0.259)	0.0000	0.0000	0
26/02/2009	CRD1	2009/08/06			Index Future	129.9300	129.5930	(0.259)	0.0000	0.0000	2
26/02/2009	CRD1	2009/11/05			Index Future	132.7040	132.3610	(0.258)	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
26/02/2009	GOVI	2009/05/07			jGovi	298.1730	296.9675	(0.404)	0.0000	0.0000	186
26/02/2009	GOVI	2009/08/06			jGovi	305.9290	304.6900	(0.405)	0.0000	0.0000	0
26/02/2009	GOVI	2009/11/05			jGovi	312.4590	311.1990	(0.403)	0.0000	0.0000	0
26/02/2009	ILBI	2009/05/07			Index Future	338.0680	337.8790	(0.056)	0.0000	0.0000	2
26/02/2009	ILBI	2009/08/06			Index Future	346.5780	346.3870	(0.055)	0.0000	0.0000	0
26/02/2009	ILBI	2009/11/05			Index Future	349.4840	349.3080	(0.050)	0.0000	0.0000	0
26/02/2009	J153	2010/08/31			jSwap	8.7440	8.8580	1.304	0.0000	0.0000	0
26/02/2009	J157	2015/09/15			jSwap	8.7090	8.8060	1.114	0.0000	0.0000	0
26/02/2009	J186	2026/12/21			jSwap	8.0710	8.1790	1.338	0.0000	0.0000	0
26/02/2009	J201	2014/12/22			jSwap	8.4670	8.5800	1.335	0.0000	0.0000	0
26/02/2009	J203	2017/09/15			jSwap	8.7480	8.8440	1.097	0.0000	0.0000	0
26/02/2009	J204	2018/12/21			jSwap	8.5940	8.6900	1.117	0.0000	0.0000	0
26/02/2009	J207	2020/01/15			jSwap	8.5360	8.6320	1.125	0.0000	0.0000	0
26/02/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
26/02/2009	JFRA	2009/05/07			jFra	7.5710	7.6700	1.308	0.0000	0.0000	0
26/02/2009	JFRA	2009/08/06			jFra	6.6100	6.7990	2.859	0.0000	0.0000	0
26/02/2009	JFRA	2009/11/05			jFra	6.7020	6.8580	2.328	0.0000	0.0000	0
26/02/2009	JN02	2009/05/07			jNote	7.2700	7.4330	2.242	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
26/02/2009	JN02	2009/08/06			jNote	7.3370	7.5130	2.399	0.0000	0.0000	0
26/02/2009	JN05	2009/05/07			jNote	8.0790	8.1980	1.473	0.0000	0.0000	0
26/02/2009	JN05	2009/08/06			jNote	8.1540	8.2730	1.459	0.0000	0.0000	0
26/02/2009	JN10	2009/05/07			jNote	8.3650	8.4610	1.148	0.0000	0.0000	0
26/02/2009	JN10	2009/08/06			jNote	8.3900	8.4860	1.144	0.0000	0.0000	0
26/02/2009	JROD	2009/02/27			jRod	11.0910	11.0920	0.009	0.0000	0.0000	0
26/02/2009	JROD	2009/03/31			jRod	10.6140	10.6170	0.028	0.0000	0.0000	0
26/02/2009	JROD	2009/04/30			jRod	10.1380	10.1480	0.099	0.0000	0.0000	0
26/02/2009	JROD	2009/05/29			jRod	10.4120	10.4200	0.077	0.0000	0.0000	0
26/02/2009	JROD	2009/06/30			jRod	9.8320	9.8400	0.081	0.0000	0.0000	0
26/02/2009	OTH1	2009/05/07			Index Future	286.0160	284.7120	(0.456)	0.0000	0.0000	0
26/02/2009	OTH1	2009/08/06			Index Future	293.4560	292.1160	(0.457)	0.0000	0.0000	3
26/02/2009	OTH1	2009/11/05			Index Future	299.7190	298.3560	(0.455)	0.0000	0.0000	0
26/02/2009	R153	2009/05/07			Bond Future	6.1040	6.2260	1.999	0.0000	0.0000	4,652
26/02/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
26/02/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	4,015.0000	3,856.0000	(3.960)	0	0	0
26/02/2009	R153	2009/08/06			Bond Future	5.5640	5.7140	2.696	0.0000	0.0000	0
26/02/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
26/02/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,580.0000	4,421.0000	(3.472)	0	0	0
26/02/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	6.0000	8.0000	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
26/02/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,332.0000	4,174.0000	(3.647)	0	0	0
26/02/2009	R153	2009/11/05			Bond Future	4.9400	5.1370	3.988	0.0000	0.0000	0
26/02/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	71.0000	94.0000	32.394	0	0	0
26/02/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,341.0000	1,202.0000	(10.365)	0	0	0
26/02/2009	R157	2009/05/07			Bond Future	7.7440	7.8180	0.956	7.7000	7.7000	10,454
26/02/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	4,555.0000	4,819.0000	5.796	0	0	0
26/02/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	1,644.0000	1,479.0000	(10.036)	0	0	386
26/02/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	8,056.0000	8,410.0000	4.394	0	0	0
26/02/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	559.0000	484.0000	(13.417)	0	0	0
26/02/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	7,666.0000	7,295.0000	(4.840)	0	0	0
26/02/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	632.0000	690.0000	9.177	0	0	0
26/02/2009	R157	2009/08/06			Bond Future	7.6920	7.7690	1.001	0.0000	0.0000	5,000
26/02/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	1,546.0000	1,631.0000	5.498	0	0	0
26/02/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	9,921.0000	9,575.0000	(3.488)	0	0	0
26/02/2009	R157	2009/11/05			Bond Future	7.7020	7.7840	1.065	0.0000	0.0000	0
26/02/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,962.0000	6,181.0000	3.673	0	0	0
26/02/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	4,864.0000	4,640.0000	(4.605)	0	0	0
26/02/2009	R157	2010/02/04			Bond Future	7.7280	7.8150	1.126	0.0000	0.0000	0
26/02/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	6,482.0000	6,238.0000	(3.764)	0	0	0
26/02/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	6,368.0000	6,574.0000	3.235	0	0	0
26/02/2009	R186	2009/05/07			Bond Future	8.1680	8.2400	0.881	0.0000	0.0000	12,757
26/02/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	5,001.0000	4,605.0000	(7.918)	0	0	2,500
26/02/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	6,822.0000	7,194.0000	5.453	0	0	0
26/02/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	10,945.0000	10,348.0000	(5.455)	0	0	0
26/02/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	2,495.0000	2,666.0000	6.854	0	0	0
26/02/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	20,708.0000	21,381.0000	3.250	0	0	0
26/02/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	695.0000	600.0000	(13.669)	0	0	97
26/02/2009	R186	2009/08/06			Bond Future	8.1290	8.2030	0.910	0.0000	0.0000	2,500
26/02/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	12,748.0000	13,193.0000	3.491	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	5,741.0000	5,400.0000	(5.940)	0	0	35
26/02/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	5,464.0000	5,691.0000	4.154	0	0	0
26/02/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	14,268.0000	13,708.0000	(3.925)	0	0	0
26/02/2009	R186	2009/11/05			Bond Future	8.1290	8.2050	0.935	0.0000	0.0000	0
26/02/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	8,714.0000	8,333.0000	(4.372)	0	0	5,000
26/02/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,661.0000	16,081.0000	2.682	0	0	0
26/02/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	7,701.0000	7,953.0000	3.272	0	0	5,000
26/02/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	16,438.0000	15,889.0000	(3.340)	0	0	0
26/02/2009	R186	2010/02/04			Bond Future	8.1420	8.2190	0.946	0.0000	0.0000	0
26/02/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	13,921.0000	13,449.0000	(3.391)	0	0	0
26/02/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	12,796.0000	13,128.0000	2.595	0	0	0
26/02/2009	R196	2009/05/07			Bond Future	9.2500	9.3000	0.541	0.0000	0.0000	0
26/02/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	659.0000	659.0000	-	0	0	0
26/02/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	1,181.0000	1,166.0000	(1.270)	0	0	0
26/02/2009	R201	2009/05/07			Bond Future	7.6770	7.7520	0.977	0.0000	0.0000	2
26/02/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	7,295.0000	6,980.0000	(4.318)	0	0	0
26/02/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	324.0000	355.0000	9.568	0	0	0
26/02/2009	R201	2009/08/06			Bond Future	7.5680	7.6470	1.044	0.0000	0.0000	0
26/02/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	1,051.0000	1,115.0000	6.089	0	0	0
26/02/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	8,259.0000	7,969.0000	(3.511)	0	0	0
26/02/2009	R201	2009/11/05			Bond Future	7.5350	7.6170	1.088	0.0000	0.0000	0
26/02/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,371.0000	4,536.0000	3.775	0	0	0
26/02/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	4,220.0000	4,033.0000	(4.431)	0	0	0
26/02/2009	R201	2010/02/04			Bond Future	7.5250	7.6120	1.156	0.0000	0.0000	0
26/02/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	4,846.0000	4,655.0000	(3.941)	0	0	0
26/02/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	4,950.0000	5,117.0000	3.374	0	0	0
26/02/2009	R203	2009/05/07			Bond Future	8.1980	8.2710	0.890	0.0000	0.0000	15
26/02/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	6,015.0000	5,680.0000	(5.569)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	1,368.0000	1,468.0000	7.310	0	0	0
26/02/2009	R203	2009/08/06			Bond Future	8.1370	8.2130	0.934	0.0000	0.0000	0
26/02/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	8,701.0000	8,372.0000	(3.781)	0	0	0
26/02/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	2,428.0000	2,544.0000	4.778	0	0	0
26/02/2009	R203	2009/11/05			Bond Future	8.1390	8.2180	0.971	0.0000	0.0000	0
26/02/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,275.0000	8,522.0000	2.985	0	0	0
26/02/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	4,520.0000	4,315.0000	(4.535)	0	0	0
26/02/2009	R203	2010/02/04			Bond Future	8.1620	8.2440	1.005	0.0000	0.0000	0
26/02/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	7,484.0000	7,229.0000	(3.407)	0	0	0
26/02/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	7,272.0000	7,474.0000	2.778	0	0	0
26/02/2009	R204	2009/05/07			Bond Future	8.2260	8.2990	0.887	0.0000	0.0000	305
26/02/2009	R204	2009/05/07	8.75	Put	Option on Bond Future	2,077.0000	2,217.0000	6.740	0	0	750
26/02/2009	R204	2009/05/07	8.75	Call	Option on Bond Future	5,405.0000	5,072.0000	(6.161)	0	0	0
26/02/2009	R204	2009/05/07	7.75	Put	Option on Bond Future	5,319.0000	5,596.0000	5.208	0	0	0
26/02/2009	R204	2009/05/07	7.75	Call	Option on Bond Future	2,165.0000	1,969.0000	(9.053)	0	0	750
26/02/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	1,562.0000	1,674.0000	7.170	0	0	0
26/02/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	6,425.0000	6,065.0000	(5.603)	0	0	0
26/02/2009	R204	2009/08/06			Bond Future	8.1750	8.2510	0.930	0.0000	0.0000	0
26/02/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	2,757.0000	2,885.0000	4.643	0	0	0
26/02/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	9,345.0000	8,988.0000	(3.820)	0	0	0
26/02/2009	R204	2009/11/05			Bond Future	8.1770	8.2550	0.954	0.0000	0.0000	0
26/02/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,317.0000	9,585.0000	2.876	0	0	0
26/02/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	4,936.0000	4,714.0000	(4.498)	0	0	0
26/02/2009	R204	2010/02/04			Bond Future	8.1960	8.2770	0.988	0.0000	0.0000	0
26/02/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	7,876.0000	7,599.0000	(3.517)	0	0	0
26/02/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	7,852.0000	8,072.0000	2.802	0	0	0
26/02/2009	R206	2009/05/07			Bond Future	7.5510	7.6370	1.139	0.0000	0.0000	2,179
26/02/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	336.0000	373.0000	11.012	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	5,766.0000	5,470.0000	(5.134)	0	0	0
26/02/2009	R206	2009/08/06			Bond Future	7.4190	7.5100	1.227	0.0000	0.0000	0
26/02/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	778.0000	834.0000	7.198	0	0	0
26/02/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	7,318.0000	7,037.0000	(3.840)	0	0	0
26/02/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	2,253.0000	2,101.0000	(6.747)	0	0	300
26/02/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	3,827.0000	4,013.0000	4.860	0	0	0
26/02/2009	R206	2009/11/05			Bond Future	7.3670	7.4640	1.317	0.0000	0.0000	0
26/02/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	3,784.0000	3,595.0000	(4.995)	0	0	0
26/02/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,313.0000	3,468.0000	4.679	0	0	0
26/02/2009	R206	2010/02/04			Bond Future	7.3400	7.4430	1.403	0.0000	0.0000	0
26/02/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	4,332.0000	4,141.0000	(4.409)	0	0	0
26/02/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,794.0000	3,950.0000	4.112	0	0	0
26/02/2009	R207	2009/05/07			Bond Future	8.2830	8.3560	0.881	0.0000	0.0000	0
26/02/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	1,789.0000	1,911.0000	6.819	0	0	0
26/02/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	6,411.0000	6,048.0000	(5.662)	0	0	0
26/02/2009	R207	2009/08/06			Bond Future	8.2400	8.3140	0.898	0.0000	0.0000	0
26/02/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	3,098.0000	3,231.0000	4.293	0	0	0
26/02/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	9,460.0000	9,106.0000	(3.742)	0	0	0
26/02/2009	R207	2009/11/05			Bond Future	8.2420	8.3190	0.934	0.0000	0.0000	0
26/02/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,014.0000	10,289.0000	2.746	0	0	0
26/02/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	5,024.0000	4,800.0000	(4.459)	0	0	0
26/02/2009	R207	2010/02/04			Bond Future	8.2610	8.3400	0.956	0.0000	0.0000	0
26/02/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	8,277.0000	8,497.0000	2.658	0	0	0
26/02/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	8,206.0000	7,924.0000	(3.437)	0	0	0
26/02/2009	R208	2009/05/07			Bond Future	8.3230	8.3960	0.877	0.0000	0.0000	0
26/02/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	2,502.0000	2,661.0000	6.355	0	0	0
26/02/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	5,370.0000	5,030.0000	(6.331)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	R208	2009/08/06			Bond Future	8.3110	8.3840	0.878	0.0000	0.0000	0
26/02/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	9,466.0000	9,111.0000	(3.750)	0	0	0
26/02/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	3,376.0000	3,515.0000	4.117	0	0	0
26/02/2009	R208	2009/11/05			Bond Future	8.3530	8.4240	0.850	0.0000	0.0000	0
26/02/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,762.0000	10,009.0000	2.530	0	0	0
26/02/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	5,604.0000	5,377.0000	(4.051)	0	0	0
26/02/2009	R208	2010/02/04			Bond Future	8.4440	8.5130	0.817	0.0000	0.0000	0
26/02/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	9,036.0000	8,775.0000	(2.888)	0	0	0
26/02/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	8,670.0000	8,859.0000	2.180	0	0	0
26/02/2009	R209	2009/05/07			Bond Future	7.9740	8.0560	1.028	0.0000	0.0000	5,493
26/02/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	10,364.0000	9,746.0000	(5.963)	0	0	0
26/02/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	1,651.0000	1,791.0000	8.480	0	0	0
26/02/2009	R209	2009/08/06			Bond Future	7.9400	8.0230	1.045	0.0000	0.0000	0
26/02/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	11,878.0000	11,333.0000	(4.588)	0	0	0
26/02/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	4,834.0000	5,059.0000	4.655	0	0	0
26/02/2009	R209	2009/11/05			Bond Future	7.9360	8.0210	1.071	0.0000	0.0000	0
26/02/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	14,155.0000	14,568.0000	2.918	0	0	0
26/02/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	7,321.0000	6,946.0000	(5.122)	0	0	0
26/02/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	15,958.0000	16,403.0000	2.789	0	0	0
26/02/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	6,407.0000	6,064.0000	(5.354)	0	0	5,000
26/02/2009	R209	2010/02/04			Bond Future	7.9420	8.0280	1.083	0.0000	0.0000	0
26/02/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	5,113.0000	5,282.0000	3.305	0	0	0
26/02/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	10,158.0000	9,735.0000	(4.164)	0	0	2,500
26/02/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	21,167.0000	20,541.0000	(2.957)	0	0	0
26/02/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	14,446.0000	14,819.0000	2.582	0	0	0
26/02/2009	TRT1	2009/05/07			Index Future	294.3780	293.1870	(0.405)	0.0000	0.0000	0
26/02/2009	TRT1	2009/08/06			Index Future	302.0350	300.8110	(0.405)	0.0000	0.0000	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	TRT1	2009/11/05			Index Future	308.4820	307.2370	(0.404)	0.0000	0.0000	0
26/02/2009	ZAAD	2009/03/16			Currency Future	6.4996	6.4383	(0.943)	0.0000	0.0000	12,986
26/02/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	629.0000	681.0000	8.267	0	0	0
26/02/2009	ZAAD	2009/03/16	7.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/02/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	121.0000	97.0000	(19.835)	0	0	0
26/02/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	28.0000	19.0000	(32.143)	0	0	0
26/02/2009	ZAAD	2009/03/16	8.20	Put	Currency Future	1,701.0000	1,762.0000	3.586	0	0	0
26/02/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	137.0000	111.0000	(18.978)	0	0	0
26/02/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	49.0000	35.0000	(28.571)	0	0	0
26/02/2009	ZAAD	2009/03/16	6.50	Put	Currency Future	156.0000	189.0000	21.154	0	0	0
26/02/2009	ZAAD	2009/03/16	6.10	Call	Currency Future	425.0000	367.0000	(13.647)	0	0	0
26/02/2009	ZAAD	2009/03/16	7.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/02/2009	ZAAD	2009/03/16	6.50	Call	Currency Future	156.0000	127.0000	(18.590)	0	0	0
26/02/2009	ZAAD	2009/03/16	7.75	Put	Currency Future	1,252.0000	1,312.0000	4.792	0	0	0
26/02/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	188.0000	223.0000	18.617	0	0	0
26/02/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	39.0000	49.0000	25.641	0	0	0
26/02/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	257.0000	297.0000	15.564	0	0	0
26/02/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	178.0000	146.0000	(17.978)	0	0	0
26/02/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	339.0000	287.0000	(15.339)	0	0	0
26/02/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	106.0000	85.0000	(19.811)	0	0	0
26/02/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	373.0000	418.0000	12.064	0	0	0
26/02/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	56.0000	41.0000	(26.786)	0	0	0
26/02/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	23.0000	15.0000	(34.783)	0	0	0
26/02/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	106.0000	85.0000	(19.811)	0	0	0
26/02/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	674.0000	727.0000	7.864	0	0	0
26/02/2009	ZAAD	2009/03/16	6.10	Put	Currency Future	25.0000	29.0000	16.000	0	0	0
26/02/2009	ZAAD	2009/03/16	7.00	Call	Currency Future	41.0000	29.0000	(29.268)	0	0	0
26/02/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	339.0000	287.0000	(15.339)	0	0	0
26/02/2009	ZAAD	2009/03/16	6.75	Put	Currency Future	333.0000	377.0000	13.213	0	0	0
26/02/2009	ZAAD	2009/03/16	7.00	Put	Currency Future	541.0000	590.0000	9.057	0	0	0
26/02/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	49.0000	35.0000	(28.571)	0	0	0
26/02/2009	ZAAD	2009/03/16	5.90	Call	Currency Future	607.0000	546.0000	(10.049)	0	0	0
26/02/2009	ZAAD	2009/03/16	6.85	Call	Currency Future	64.0000	49.0000	(23.438)	0	0	0
26/02/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	73.0000	57.0000	(21.918)	0	0	0
26/02/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	499.0000	547.0000	9.619	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	813.0000	870.0000	7.011	0	0	0
26/02/2009	ZAAD	2009/03/16	7.35	Put	Currency Future	861.0000	918.0000	6.620	0	0	0
26/02/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
26/02/2009	ZAAD	2009/03/16	7.35	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
26/02/2009	ZAAD	2009/03/16	8.10	Put	Currency Future	1,601.0000	1,662.0000	3.810	0	0	0
26/02/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	128.0000	157.0000	22.656	0	0	0
26/02/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	499.0000	547.0000	9.619	0	0	0
26/02/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	908.0000	967.0000	6.498	0	0	0
26/02/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,401.0000	1,462.0000	4.354	0	0	0
26/02/2009	ZAAD	2009/03/16	6.85	Put	Currency Future	415.0000	461.0000	11.084	0	0	0
26/02/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	137.0000	111.0000	(18.978)	0	0	0
26/02/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	719.0000	774.0000	7.650	0	0	0
26/02/2009	ZAAD	2009/03/16	7.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/02/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	94.0000	75.0000	(20.213)	0	0	0
26/02/2009	ZAAD	2009/03/16	7.55	Put	Currency Future	1,054.0000	1,114.0000	5.693	0	0	0
26/02/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	457.0000	503.0000	10.066	0	0	0
26/02/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	19.0000	12.0000	(36.842)	0	0	0
26/02/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/02/2009	ZAAD	2009/03/16	7.55	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
26/02/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	188.0000	223.0000	18.617	0	0	0
26/02/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	128.0000	157.0000	22.656	0	0	0
26/02/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	13.0000	8.0000	(38.462)	0	0	0
26/02/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	221.0000	259.0000	17.195	0	0	0
26/02/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	383.0000	326.0000	(14.883)	0	0	0
26/02/2009	ZAAD	2009/03/16	6.30	Put	Currency Future	63.0000	80.0000	26.984	0	0	0
26/02/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	178.0000	146.0000	(17.978)	0	0	0
26/02/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	39.0000	49.0000	25.641	0	0	0
26/02/2009	ZAAD	2009/03/16	7.25	Put	Currency Future	766.0000	822.0000	7.311	0	0	0
26/02/2009	ZAAD	2009/03/16	5.90	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
26/02/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	121.0000	97.0000	(19.835)	0	0	0
26/02/2009	ZAAD	2009/03/16	5.95	Call	Currency Future	560.0000	499.0000	(10.893)	0	0	0
26/02/2009	ZAAD	2009/03/16	6.25	Call	Currency Future	297.0000	250.0000	(15.825)	0	0	0
26/02/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	221.0000	259.0000	17.195	0	0	0
26/02/2009	ZAAD	2009/03/16	6.35	Call	Currency Future	231.0000	191.0000	(17.316)	0	0	0
26/02/2009	ZAAD	2009/03/16	7.85	Put	Currency Future	1,351.0000	1,412.0000	4.515	0	0	0
26/02/2009	ZAAD	2009/03/16	7.45	Call	Currency Future	6.0000	4.0000	(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
26/02/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	585.0000	635.0000	8.547	0	0	0
26/02/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/02/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	719.0000	774.0000	7.650	0	0	0
26/02/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	203.0000	167.0000	(17.734)	0	0	0
26/02/2009	ZAAD	2009/03/16	6.35	Put	Currency Future	81.0000	102.0000	25.926	0	0	0
26/02/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,401.0000	1,462.0000	4.354	0	0	0
26/02/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	294.0000	336.0000	14.286	0	0	0
26/02/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	19.0000	12.0000	(36.842)	0	0	0
26/02/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	34.0000	24.0000	(29.412)	0	0	0
26/02/2009	ZAAD	2009/03/16	6.25	Put	Currency Future	47.0000	62.0000	31.915	0	0	0
26/02/2009	ZAAD	2009/03/16	8.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	ZAAD	2009/03/16	7.70	Put	Currency Future	1,202.0000	1,263.0000	5.075	0	0	0
26/02/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	103.0000	128.0000	24.272	0	0	0
26/02/2009	ZAAD	2009/03/16	7.95	Put	Currency Future	1,451.0000	1,512.0000	4.204	0	0	0
26/02/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	294.0000	336.0000	14.286	0	0	0
26/02/2009	ZAAD	2009/03/16	7.45	Put	Currency Future	957.0000	1,016.0000	6.165	0	0	0
26/02/2009	ZAAD	2009/03/16	6.30	Call	Currency Future	262.0000	219.0000	(16.412)	0	0	0
26/02/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	94.0000	75.0000	(20.213)	0	0	0
26/02/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
26/02/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	33.0000	38.0000	15.152	0	0	0
26/02/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	23.0000	15.0000	(34.783)	0	0	0
26/02/2009	ZAAD	2009/03/16	8.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	ZAAD	2009/03/16	7.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/02/2009	ZAAD	2009/03/16	5.95	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
26/02/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	674.0000	727.0000	7.864	0	0	0
26/02/2009	ZAAD	2009/03/16	8.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	ZAAD	2009/03/16	6.75	Call	Currency Future	83.0000	66.0000	(20.482)	0	0	0
26/02/2009	ZAAD	2009/03/16	7.60	Put	Currency Future	1,104.0000	1,163.0000	5.344	0	0	0
26/02/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	33.0000	38.0000	15.152	0	0	0
26/02/2009	ZAAD	2009/03/16	8.05	Put	Currency Future	1,551.0000	1,612.0000	3.933	0	0	0
26/02/2009	ZAAD	2009/03/16	7.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/02/2009	ZAAD	2009/03/16	6.05	Call	Currency Future	468.0000	409.0000	(12.607)	0	0	0
26/02/2009	ZAAD	2009/03/16	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
26/02/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	257.0000	297.0000	15.564	0	0	0
26/02/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	908.0000	967.0000	6.498	0	0	0
26/02/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	373.0000	418.0000	12.064	0	0	0

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26/02/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	383.0000	326.0000	(14.883)	0	0	0
26/02/2009	ZAAD	2009/03/16	8.00	Put	Currency Future	1,501.0000	1,562.0000	4.064	0	0	0
26/02/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	103.0000	128.0000	24.272	0	0	0
26/02/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	585.0000	635.0000	8.547	0	0	0
26/02/2009	ZAAD	2009/03/16	6.05	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
26/02/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	203.0000	167.0000	(17.734)	0	0	0
26/02/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	34.0000	24.0000	(29.412)	0	0	0
26/02/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	73.0000	57.0000	(21.918)	0	0	0
26/02/2009	ZAAD	2009/03/16	7.25	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0
26/02/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	13.0000	8.0000	(38.462)	0	0	0
26/02/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	629.0000	681.0000	8.267	0	0	0
26/02/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	813.0000	870.0000	7.011	0	0	0
26/02/2009	ZAAD	2009/03/16	6.00	Call	Currency Future	513.0000	454.0000	(11.501)	0	0	0
26/02/2009	ZAAD	2009/03/16	6.00	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
26/02/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	28.0000	19.0000	(32.143)	0	0	0
26/02/2009	ZAAD	2009/03/16	7.50	Put	Currency Future	1,006.0000	1,065.0000	5.865	0	0	0
26/02/2009	ZAAD	2009/03/16	7.50	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
26/02/2009	ZAAD	2009/03/16	7.80	Put	Currency Future	1,302.0000	1,362.0000	4.608	0	0	0
26/02/2009	ZAAD	2009/03/16	7.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/02/2009	ZAAD	2009/03/16	7.65	Put	Currency Future	1,153.0000	1,213.0000	5.204	0	0	0
26/02/2009	ZAAD	2009/03/16	7.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/02/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	457.0000	503.0000	10.066	0	0	0
26/02/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	56.0000	41.0000	(26.786)	0	0	0
26/02/2009	ZAAD	2009/06/12			Currency Future	6.5742	6.5164	(0.879)	0.0000	0.0000	1,470
26/02/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	299.0000	327.0000	9.365	0	0	0
26/02/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	455.0000	489.0000	7.473	0	0	0
26/02/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	561.0000	598.0000	6.595	0	0	0
26/02/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	423.0000	393.0000	(7.092)	0	0	0
26/02/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	390.0000	421.0000	7.949	0	0	0
26/02/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	422.0000	454.0000	7.583	0	0	0
26/02/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	561.0000	598.0000	6.595	0	0	0
26/02/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	330.0000	305.0000	(7.576)	0	0	0
26/02/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	490.0000	524.0000	6.939	0	0	0
26/02/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	175.0000	194.0000	10.857	0	0	0
26/02/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	272.0000	252.0000	(7.353)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	59.0000	54.0000	(8.475)	0	0	0
26/02/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	285.0000	264.0000	(7.368)	0	0	0
26/02/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	598.0000	635.0000	6.187	0	0	0
26/02/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	285.0000	264.0000	(7.368)	0	0	0
26/02/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,395.0000	1,446.0000	3.656	0	0	0
26/02/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	364.0000	338.0000	(7.143)	0	0	0
26/02/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	117.0000	107.0000	(8.547)	0	0	0
26/02/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	383.0000	355.0000	(7.311)	0	0	0
26/02/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	549.0000	510.0000	(7.104)	0	0	0
26/02/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	94.0000	86.0000	(8.511)	0	0	0
26/02/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	744.0000	785.0000	5.511	0	0	0
26/02/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,093.0000	1,141.0000	4.392	0	0	0
26/02/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	359.0000	389.0000	8.357	0	0	0
26/02/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	232.0000	215.0000	(7.328)	0	0	0
26/02/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	69.0000	63.0000	(8.696)	0	0	0
26/02/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	50.0000	46.0000	(8.000)	0	0	0
26/02/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	817.0000	860.0000	5.263	0	0	0
26/02/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	80.0000	73.0000	(8.750)	0	0	0
26/02/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
26/02/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	329.0000	358.0000	8.815	0	0	0
26/02/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	191.0000	176.0000	(7.853)	0	0	0
26/02/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,219.0000	1,269.0000	4.102	0	0	0
26/02/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,668.0000	1,722.0000	3.237	0	0	0
26/02/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,306.0000	1,357.0000	3.905	0	0	0
26/02/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	218.0000	201.0000	(7.798)	0	0	0
26/02/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	314.0000	291.0000	(7.325)	0	0	0
26/02/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,576.0000	1,629.0000	3.363	0	0	0
26/02/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	403.0000	374.0000	(7.196)	0	0	0
26/02/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	299.0000	277.0000	(7.358)	0	0	0
26/02/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	346.0000	321.0000	(7.225)	0	0	0
26/02/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,762.0000	1,816.0000	3.065	0	0	0
26/02/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	155.0000	143.0000	(7.742)	0	0	0
26/02/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	525.0000	560.0000	6.667	0	0	0
26/02/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
26/02/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	219.0000	242.0000	10.502	0	0	0
26/02/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	674.0000	713.0000	5.786	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	ZAAD 2009/06/12	7.35	Put	Currency Future	931.0000	976.0000	4.834	0	0	0
26/02/2009	ZAAD 2009/06/12	8.20	Put	Currency Future	1,668.0000	1,722.0000	3.237	0	0	0
26/02/2009	ZAAD 2009/06/12	6.30	Call	Currency Future	493.0000	458.0000	(7.099)	0	0	0
26/02/2009	ZAAD 2009/06/12	7.05	Call	Currency Future	232.0000	215.0000	(7.328)	0	0	0
26/02/2009	ZAAD 2009/06/12	7.45	Call	Currency Future	135.0000	124.0000	(8.148)	0	0	0
26/02/2009	ZAAD 2009/06/12	6.70	Put	Currency Future	455.0000	489.0000	7.473	0	0	0
26/02/2009	ZAAD 2009/06/12	8.20	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
26/02/2009	ZAAD 2009/06/12	7.05	Put	Currency Future	708.0000	749.0000	5.791	0	0	0
26/02/2009	ZAAD 2009/06/12	7.15	Put	Currency Future	780.0000	822.0000	5.385	0	0	0
26/02/2009	ZAAD 2009/06/12	7.45	Put	Currency Future	1,011.0000	1,057.0000	4.550	0	0	0
26/02/2009	ZAAD 2009/06/12	7.70	Put	Currency Future	1,219.0000	1,269.0000	4.102	0	0	0
26/02/2009	ZAAD 2009/06/12	6.95	Call	Currency Future	260.0000	240.0000	(7.692)	0	0	0
26/02/2009	ZAAD 2009/06/12	7.55	Call	Currency Future	117.0000	107.0000	(8.547)	0	0	0
26/02/2009	ZAAD 2009/06/12	7.15	Call	Currency Future	204.0000	188.0000	(7.843)	0	0	0
26/02/2009	ZAAD 2009/06/12	7.70	Call	Currency Future	94.0000	86.0000	(8.511)	0	0	0
26/02/2009	ZAAD 2009/06/12	6.95	Put	Currency Future	635.0000	674.0000	6.142	0	0	0
26/02/2009	ZAAD 2009/06/12	7.65	Call	Currency Future	101.0000	92.0000	(8.911)	0	0	0
26/02/2009	ZAAD 2009/06/12	6.45	Call	Currency Future	423.0000	393.0000	(7.092)	0	0	0
26/02/2009	ZAAD 2009/06/12	7.30	Put	Currency Future	892.0000	937.0000	5.045	0	0	0
26/02/2009	ZAAD 2009/06/12	7.65	Put	Currency Future	1,177.0000	1,226.0000	4.163	0	0	0
26/02/2009	ZAAD 2009/06/12	6.65	Call	Currency Future	346.0000	321.0000	(7.225)	0	0	0
26/02/2009	ZAAD 2009/06/12	7.30	Call	Currency Future	166.0000	153.0000	(7.831)	0	0	0
26/02/2009	ZAAD 2009/06/12	7.55	Put	Currency Future	1,093.0000	1,141.0000	4.392	0	0	0
26/02/2009	ZAAD 2009/06/12	6.65	Put	Currency Future	422.0000	454.0000	7.583	0	0	0
26/02/2009	ZAAD 2009/06/12	6.25	Call	Currency Future	520.0000	484.0000	(6.923)	0	0	0
26/02/2009	ZAAD 2009/06/12	6.70	Call	Currency Future	330.0000	305.0000	(7.576)	0	0	0
26/02/2009	ZAAD 2009/06/12	6.15	Put	Currency Future	158.0000	176.0000	11.392	0	0	0
26/02/2009	ZAAD 2009/06/12	6.45	Put	Currency Future	299.0000	327.0000	9.365	0	0	0
26/02/2009	ZAAD 2009/06/12	6.80	Call	Currency Future	299.0000	277.0000	(7.358)	0	0	0
26/02/2009	ZAAD 2009/06/12	6.15	Call	Currency Future	582.0000	542.0000	(6.873)	0	0	0
26/02/2009	ZAAD 2009/06/12	6.25	Put	Currency Future	196.0000	217.0000	10.714	0	0	0
26/02/2009	ZAAD 2009/06/12	6.35	Call	Currency Future	468.0000	435.0000	(7.051)	0	0	0
26/02/2009	ZAAD 2009/06/12	6.40	Call	Currency Future	445.0000	414.0000	(6.966)	0	0	0
26/02/2009	ZAAD 2009/06/12	6.35	Put	Currency Future	244.0000	269.0000	10.246	0	0	0
26/02/2009	ZAAD 2009/06/12	8.00	Put	Currency Future	1,485.0000	1,537.0000	3.502	0	0	0
26/02/2009	ZAAD 2009/06/12	7.00	Call	Currency Future	248.0000	230.0000	(7.258)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	270.0000	297.0000	10.000	0	0	0
26/02/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	525.0000	560.0000	6.667	0	0	0
26/02/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	270.0000	297.0000	10.000	0	0	0
26/02/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	178.0000	164.0000	(7.865)	0	0	0
26/02/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	598.0000	635.0000	6.187	0	0	0
26/02/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	971.0000	1,017.0000	4.737	0	0	0
26/02/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	892.0000	937.0000	5.045	0	0	0
26/02/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	708.0000	749.0000	5.791	0	0	0
26/02/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	272.0000	252.0000	(7.353)	0	0	0
26/02/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	128.0000	143.0000	11.719	0	0	0
26/02/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	652.0000	609.0000	(6.595)	0	0	0
26/02/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	445.0000	414.0000	(6.966)	0	0	0
26/02/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	142.0000	159.0000	11.972	0	0	0
26/02/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	359.0000	389.0000	8.357	0	0	0
26/02/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	260.0000	240.0000	(7.692)	0	0	0
26/02/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	219.0000	242.0000	10.502	0	0	0
26/02/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	191.0000	176.0000	(7.853)	0	0	0
26/02/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	635.0000	674.0000	6.142	0	0	0
26/02/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	493.0000	458.0000	(7.099)	0	0	0
26/02/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	817.0000	860.0000	5.263	0	0	0
26/02/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	175.0000	194.0000	10.857	0	0	0
26/02/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	145.0000	133.0000	(8.276)	0	0	0
26/02/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	549.0000	510.0000	(7.104)	0	0	0
26/02/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,134.0000	1,183.0000	4.321	0	0	0
26/02/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	617.0000	575.0000	(6.807)	0	0	0
26/02/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	971.0000	1,017.0000	4.737	0	0	0
26/02/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	114.0000	128.0000	12.281	0	0	0
26/02/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	145.0000	133.0000	(8.276)	0	0	0
26/02/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	158.0000	176.0000	11.392	0	0	0
26/02/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	109.0000	99.0000	(9.174)	0	0	0
26/02/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	1,051.0000	1,099.0000	4.567	0	0	0
26/02/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	688.0000	645.0000	(6.250)	0	0	0
26/02/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	166.0000	153.0000	(7.831)	0	0	0
26/02/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	582.0000	542.0000	(6.873)	0	0	0
26/02/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	383.0000	355.0000	(7.311)	0	0	0
26/02/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	126.0000	115.0000	(8.730)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	854.0000	898.0000	5.152	0	0	0
26/02/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,306.0000	1,357.0000	3.905	0	0	0
26/02/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	69.0000	63.0000	(8.696)	0	0	0
26/02/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	780.0000	822.0000	5.385	0	0	0
26/02/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	80.0000	73.0000	(8.750)	0	0	0
26/02/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	204.0000	188.0000	(7.843)	0	0	0
26/02/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,395.0000	1,446.0000	3.656	0	0	0
26/02/2009	ZAAD	2009/09/14			Currency Future	6.6344	6.5781	(0.849)	0.0000	0.0000	140
26/02/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	551.0000	524.0000	(4.900)	0	0	0
26/02/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,162.0000	1,205.0000	3.701	0	0	0
26/02/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	478.0000	455.0000	(4.812)	0	0	0
26/02/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	679.0000	646.0000	(4.860)	0	0	0
26/02/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	532.0000	506.0000	(4.887)	0	0	0
26/02/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	873.0000	912.0000	4.467	0	0	0
26/02/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	1,013.0000	1,054.0000	4.047	0	0	0
26/02/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	839.0000	877.0000	4.529	0	0	0
26/02/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	551.0000	524.0000	(4.900)	0	0	0
26/02/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	570.0000	543.0000	(4.737)	0	0	0
26/02/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	977.0000	1,018.0000	4.197	0	0	0
26/02/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	594.0000	627.0000	5.556	0	0	0
26/02/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	294.0000	318.0000	8.163	0	0	0
26/02/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	498.0000	528.0000	6.024	0	0	0
26/02/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	806.0000	844.0000	4.715	0	0	0
26/02/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	942.0000	982.0000	4.246	0	0	0
26/02/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	258.0000	245.0000	(5.039)	0	0	0
26/02/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	733.0000	769.0000	4.911	0	0	0
26/02/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	462.0000	439.0000	(4.978)	0	0	0
26/02/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	529.0000	560.0000	5.860	0	0	0
26/02/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	320.0000	346.0000	8.125	0	0	0
26/02/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	391.0000	372.0000	(4.859)	0	0	0
26/02/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	326.0000	310.0000	(4.908)	0	0	0
26/02/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,050.0000	1,091.0000	3.905	0	0	0
26/02/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	513.0000	488.0000	(4.873)	0	0	0
26/02/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	655.0000	624.0000	(4.733)	0	0	0
26/02/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	406.0000	435.0000	7.143	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,086.0000	1,129.0000	3.959	0	0	0
26/02/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	467.0000	496.0000	6.210	0	0	0
26/02/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	436.0000	465.0000	6.651	0	0	0
26/02/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	298.0000	282.0000	(5.369)	0	0	0
26/02/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	417.0000	397.0000	(4.796)	0	0	0
26/02/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	376.0000	404.0000	7.447	0	0	0
26/02/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	357.0000	340.0000	(4.762)	0	0	0
26/02/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	271.0000	257.0000	(5.166)	0	0	0
26/02/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	391.0000	372.0000	(4.859)	0	0	0
26/02/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	561.0000	593.0000	5.704	0	0	0
26/02/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	610.0000	582.0000	(4.590)	0	0	0
26/02/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	529.0000	560.0000	5.860	0	0	0
26/02/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	839.0000	877.0000	4.529	0	0	0
26/02/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	907.0000	946.0000	4.300	0	0	0
26/02/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,124.0000	1,167.0000	3.826	0	0	0
26/02/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	628.0000	661.0000	5.255	0	0	0
26/02/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	462.0000	439.0000	(4.978)	0	0	0
26/02/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	342.0000	325.0000	(4.971)	0	0	0
26/02/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	284.0000	269.0000	(5.282)	0	0	0
26/02/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	495.0000	471.0000	(4.848)	0	0	0
26/02/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	628.0000	661.0000	5.255	0	0	0
26/02/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	513.0000	488.0000	(4.873)	0	0	0
26/02/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	977.0000	1,018.0000	4.197	0	0	0
26/02/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	342.0000	325.0000	(4.971)	0	0	0
26/02/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	446.0000	425.0000	(4.709)	0	0	0
26/02/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	312.0000	296.0000	(5.128)	0	0	0
26/02/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	374.0000	355.0000	(5.080)	0	0	0
26/02/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	590.0000	564.0000	(4.407)	0	0	0
26/02/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	284.0000	269.0000	(5.282)	0	0	0
26/02/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	662.0000	696.0000	5.136	0	0	0
26/02/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	406.0000	435.0000	7.143	0	0	0
26/02/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	467.0000	496.0000	6.210	0	0	0
26/02/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	907.0000	946.0000	4.300	0	0	0
26/02/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	632.0000	602.0000	(4.747)	0	0	0
26/02/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	312.0000	296.0000	(5.128)	0	0	0
26/02/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,050.0000	1,091.0000	3.905	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/02/2009	ZAAD 2009/09/14	6.70	Call	Currency Future	495.0000	471.0000	(4.848)	0	0	0
26/02/2009	ZAAD 2009/09/14	6.45	Call	Currency Future	590.0000	564.0000	(4.407)	0	0	0
26/02/2009	ZAAD 2009/09/14	6.90	Put	Currency Future	697.0000	732.0000	5.022	0	0	0
26/02/2009	ZAAD 2009/09/14	6.35	Put	Currency Future	347.0000	374.0000	7.781	0	0	0
26/02/2009	ZAAD 2009/09/14	7.55	Call	Currency Future	246.0000	233.0000	(5.285)	0	0	0
26/02/2009	ZAAD 2009/09/14	7.15	Call	Currency Future	357.0000	340.0000	(4.762)	0	0	0
26/02/2009	ZAAD 2009/09/14	6.90	Call	Currency Future	432.0000	410.0000	(5.093)	0	0	0
26/02/2009	ZAAD 2009/09/14	6.70	Put	Currency Future	561.0000	593.0000	5.704	0	0	0
26/02/2009	ZAAD 2009/09/14	6.90	Put	Currency Future	697.0000	732.0000	5.022	0	0	0
26/02/2009	ZAAD 2009/09/14	7.15	Put	Currency Future	873.0000	912.0000	4.467	0	0	0
26/02/2009	ZAAD 2009/09/14	6.90	Call	Currency Future	432.0000	410.0000	(5.093)	0	0	0
26/02/2009	ZAAD 2009/09/14	7.05	Put	Currency Future	806.0000	844.0000	4.715	0	0	0
26/02/2009	ZAAD 2009/09/14	7.10	Call	Currency Future	374.0000	355.0000	(5.080)	0	0	0
26/02/2009	ZAAD 2009/09/14	7.00	Call	Currency Future	404.0000	384.0000	(4.950)	0	0	0
26/02/2009	ZAAD 2009/09/14	6.95	Call	Currency Future	417.0000	397.0000	(4.796)	0	0	0
26/02/2009	ZAAD 2009/09/14	7.00	Put	Currency Future	769.0000	806.0000	4.811	0	0	0
26/02/2009	ZAAD 2009/09/14	6.95	Put	Currency Future	733.0000	769.0000	4.911	0	0	0

Grand Total:

433,442