



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 29/12/2008

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	\$ / R 2009/03/16			Currency Future	9.8724	9.6464	(2.289)	9.8400	9.6300	157,057
29/12/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	444.0000	341.0000	(23.198)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	281.0000	194.0000	(30.961)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	1,009.0000	1,148.0000	13.776	0	0	0
29/12/2008	\$ / R 2009/03/16	9.75	Put	Currency Future	433.0000	535.0000	23.557	0	0	0
29/12/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	1,746.0000	1,526.0000	(12.600)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	622.0000	745.0000	19.775	0	0	0
29/12/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	342.0000	243.0000	(28.947)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	1,045.0000	1,187.0000	13.589	0	0	0
29/12/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	166.0000	107.0000	(35.542)	0	0	0
29/12/2008	\$ / R 2009/03/16	11.00	Call	Currency Future	185.0000	121.0000	(34.595)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	870.0000	997.0000	14.598	0	0	0
29/12/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,394.0000	1,561.0000	11.980	0	0	0
29/12/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	404.0000	502.0000	24.257	0	0	0
29/12/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	60.0000	74.0000	23.333	0	0	0
29/12/2008	\$ / R 2009/03/16	9.85	Call	Currency Future	516.0000	398.0000	(22.868)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	281.0000	194.0000	(30.961)	0	0	0
29/12/2008	\$ / R 2009/03/16	11.00	Put	Currency Future	1,313.0000	1,475.0000	12.338	0	0	0
29/12/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	31.0000	37.0000	19.355	0	0	0
29/12/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	1,985.0000	1,761.0000	(11.285)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	89.0000	110.0000	23.596	0	0	0
29/12/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	1,561.0000	1,344.0000	(13.901)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.75	Put	Currency Future	1,119.0000	1,267.0000	13.226	0	0	0
29/12/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	1,212.0000	1,006.0000	(16.997)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	39.0000	47.0000	20.513	0	0	0
29/12/2008	\$ / R 2009/03/16	9.85	Put	Currency Future	494.0000	602.0000	21.862	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	\$ / R 2009/03/16	10.25	Put	Currency Future	763.0000	889.0000	16.514	0	0	0
29/12/2008	\$ / R 2009/03/16	10.75	Call	Currency Future	241.0000	163.0000	(32.365)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	444.0000	341.0000	(23.198)	0	0	0
29/12/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	12.0000	15.0000	25.000	0	0	0
29/12/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	1,516.0000	1,300.0000	(14.248)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,296.0000	1,087.0000	(16.127)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.25	Call	Currency Future	385.0000	286.0000	(25.714)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	399.0000	301.0000	(24.561)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	1,382.0000	1,170.0000	(15.340)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	35.0000	42.0000	20.000	0	0	0
29/12/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	726.0000	855.0000	17.769	0	0	0
29/12/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	24.0000	29.0000	20.833	0	0	0
29/12/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	1,012.0000	818.0000	(19.170)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	1,653.0000	1,434.0000	(13.249)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	118.0000	145.0000	22.881	0	0	0
29/12/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	140.0000	172.0000	22.857	0	0	0
29/12/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	1,889.0000	1,666.0000	(11.805)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	1,607.0000	1,389.0000	(13.566)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.45	Put	Currency Future	904.0000	1,034.0000	14.381	0	0	0
29/12/2008	\$ / R 2009/03/16	10.50	Call	Currency Future	311.0000	218.0000	(29.904)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	399.0000	301.0000	(24.561)	0	0	0
29/12/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	576.0000	449.0000	(22.049)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	27.0000	33.0000	22.222	0	0	0
29/12/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	193.0000	236.0000	22.280	0	0	0
29/12/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	799.0000	924.0000	15.645	0	0	0
29/12/2008	\$ / R 2009/03/16	10.50	Put	Currency Future	938.0000	1,071.0000	14.179	0	0	0
29/12/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	372.0000	271.0000	(27.151)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,254.0000	1,046.0000	(16.587)	0	0	0
29/12/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	937.0000	748.0000	(20.171)	0	0	0
29/12/2008	\$ / R 2009/03/16	9.75	Call	Currency Future	555.0000	431.0000	(22.342)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	43.0000	53.0000	23.256	0	0	0
29/12/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	81.0000	100.0000	23.457	0	0	0
29/12/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	622.0000	745.0000	19.775	0	0	0
29/12/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	19.0000	22.0000	15.789	0	0	0
29/12/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,171.0000	967.0000	(17.421)	0	0	0
29/12/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	937.0000	748.0000	(20.171)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	372.0000	271.0000	(27.151)	0	0	2,500
29/12/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	799.0000	924.0000	15.645	0	0	0
29/12/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	673.0000	527.0000	(21.694)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	98.0000	121.0000	23.469	0	0	0
29/12/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	74.0000	90.0000	21.622	0	0	0
29/12/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	404.0000	502.0000	24.257	0	0	0
29/12/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	359.0000	257.0000	(28.412)	0	0	5,000
29/12/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,339.0000	1,128.0000	(15.758)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	108.0000	132.0000	22.222	0	0	0
29/12/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,090.0000	891.0000	(18.257)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	118.0000	145.0000	22.881	0	0	0
29/12/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	1,009.0000	1,148.0000	13.776	0	0	0
29/12/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	67.0000	82.0000	22.388	0	0	0
29/12/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	98.0000	121.0000	23.469	0	0	0
29/12/2008	\$ / R 2009/03/16	10.45	Call	Currency Future	326.0000	230.0000	(29.448)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	726.0000	855.0000	17.769	0	0	0
29/12/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	300.0000	381.0000	27.000	0	0	0
29/12/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,171.0000	967.0000	(17.421)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,090.0000	891.0000	(18.257)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	837.0000	960.0000	14.695	0	0	0
29/12/2008	\$ / R 2009/03/16	11.40	Put	Currency Future	1,646.0000	1,826.0000	10.936	0	0	0
29/12/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	259.0000	326.0000	25.869	0	0	0
29/12/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	576.0000	449.0000	(22.049)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	589.0000	708.0000	20.204	0	0	0
29/12/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,130.0000	929.0000	(17.788)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	21.0000	26.0000	23.810	0	0	0
29/12/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	349.0000	440.0000	26.074	0	0	0
29/12/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	461.0000	355.0000	(22.993)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	267.0000	184.0000	(31.086)	0	0	0
29/12/2008	\$ / R 2009/03/16	11.60	Put	Currency Future	1,821.0000	2,009.0000	10.324	0	0	0
29/12/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	1,471.0000	1,256.0000	(14.616)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	1,051.0000	854.0000	(18.744)	0	0	0
29/12/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	622.0000	487.0000	(21.704)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.95	Put	Currency Future	1,273.0000	1,432.0000	12.490	0	0	0
29/12/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	128.0000	158.0000	23.438	0	0	0
29/12/2008	\$ / R 2009/03/16	10.95	Call	Currency Future	196.0000	129.0000	(34.184)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	\$ / R 2009/03/16	11.40	Call	Currency Future	118.0000	73.0000	(38.136)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,130.0000	929.0000	(17.788)	0	0	0
29/12/2008	\$ / R 2009/03/16	11.45	Put	Currency Future	1,689.0000	1,872.0000	10.835	0	0	0
29/12/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	1,561.0000	1,344.0000	(13.901)	0	0	0
29/12/2008	\$ / R 2009/03/16	11.45	Call	Currency Future	112.0000	68.0000	(39.286)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	39.0000	47.0000	20.513	0	0	0
29/12/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	865.0000	682.0000	(21.156)	0	0	0
29/12/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	731.0000	572.0000	(21.751)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	1,382.0000	1,170.0000	(15.340)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	1,471.0000	1,256.0000	(14.616)	0	0	0
29/12/2008	\$ / R 2009/03/16	11.60	Call	Currency Future	94.0000	56.0000	(40.426)	0	0	0
29/12/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	622.0000	487.0000	(21.704)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	1,841.0000	1,619.0000	(12.059)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	16.0000	20.0000	25.000	0	0	0
29/12/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	224.0000	277.0000	23.661	0	0	0
29/12/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	797.0000	623.0000	(21.832)	0	0	0
29/12/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	349.0000	440.0000	26.074	0	0	0
29/12/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	48.0000	59.0000	22.917	0	0	0
29/12/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	1,794.0000	1,572.0000	(12.375)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	218.0000	145.0000	(33.486)	0	0	0
29/12/2008	\$ / R 2009/03/16	9.95	Call	Currency Future	478.0000	368.0000	(23.013)	0	0	0
29/12/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	224.0000	277.0000	23.661	0	0	0
29/12/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	108.0000	132.0000	22.222	0	0	0
29/12/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	81.0000	100.0000	23.457	0	0	0
29/12/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	556.0000	672.0000	20.863	0	0	0
29/12/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	60.0000	74.0000	23.333	0	0	0
29/12/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	1,700.0000	1,480.0000	(12.941)	0	0	0
29/12/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	259.0000	326.0000	25.869	0	0	0
29/12/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	296.0000	206.0000	(30.405)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	67.0000	82.0000	22.388	0	0	0
29/12/2008	\$ / R 2009/03/16	11.20	Call	Currency Future	149.0000	94.0000	(36.913)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	21.0000	26.0000	23.810	0	0	0
29/12/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	1,195.0000	1,349.0000	12.887	0	0	0
29/12/2008	\$ / R 2009/03/16	11.25	Call	Currency Future	141.0000	88.0000	(37.589)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	35.0000	42.0000	20.000	0	0	0
29/12/2008	\$ / R 2009/03/16	11.20	Put	Currency Future	1,476.0000	1,648.0000	11.653	0	0	0

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29/12/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	27.0000	33.0000	22.222	0	0	0
29/12/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	731.0000	572.0000	(21.751)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.70	Put	Currency Future	1,082.0000	1,227.0000	13.401	0	0	0
29/12/2008	\$ / R 2009/03/16	11.70	Put	Currency Future	1,911.0000	2,102.0000	9.995	0	0	0
29/12/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	1,700.0000	1,480.0000	(12.941)	0	0	0
29/12/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	2,001.0000	2,196.0000	9.745	0	0	0
29/12/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	48.0000	59.0000	22.917	0	0	0
29/12/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	1,157.0000	1,308.0000	13.051	0	0	0
29/12/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	1,794.0000	1,572.0000	(12.375)	0	0	0
29/12/2008	\$ / R 2009/03/16	11.90	Call	Currency Future	65.0000	37.0000	(43.077)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,254.0000	1,046.0000	(16.587)	0	0	0
29/12/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	165.0000	202.0000	22.424	0	0	0
29/12/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	973.0000	1,109.0000	13.977	0	0	0
29/12/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	413.0000	317.0000	(23.245)	0	0	0
29/12/2008	\$ / R 2009/03/16	11.90	Put	Currency Future	2,093.0000	2,290.0000	9.412	0	0	0
29/12/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	229.0000	154.0000	(32.751)	0	0	0
29/12/2008	\$ / R 2009/03/16	11.25	Put	Currency Future	1,518.0000	1,692.0000	11.462	0	0	0
29/12/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	797.0000	623.0000	(21.832)	0	0	0
29/12/2008	\$ / R 2009/03/16	11.70	Call	Currency Future	83.0000	49.0000	(40.964)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	1,607.0000	1,389.0000	(13.566)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	1,157.0000	1,308.0000	13.051	0	0	0
29/12/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	691.0000	821.0000	18.813	0	0	0
29/12/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	973.0000	1,109.0000	13.977	0	0	0
29/12/2008	\$ / R 2009/03/16	11.50	Call	Currency Future	105.0000	64.0000	(39.048)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	1,426.0000	1,213.0000	(14.937)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,296.0000	1,087.0000	(16.127)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	267.0000	184.0000	(31.086)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	296.0000	206.0000	(30.405)	0	0	0
29/12/2008	\$ / R 2009/03/16	11.50	Put	Currency Future	1,733.0000	1,917.0000	10.617	0	0	0
29/12/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	133.0000	83.0000	(37.594)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	24.0000	29.0000	20.833	0	0	0
29/12/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	1,045.0000	1,187.0000	13.589	0	0	0
29/12/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	342.0000	243.0000	(28.947)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.70	Call	Currency Future	254.0000	173.0000	(31.890)	0	0	0
29/12/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	133.0000	83.0000	(37.594)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	54.0000	66.0000	22.222	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	1,746.0000	1,526.0000	(12.600)	0	0	0
29/12/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	176.0000	114.0000	(35.227)	0	0	0
29/12/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,560.0000	1,737.0000	11.346	0	0	0
29/12/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	865.0000	682.0000	(21.156)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	206.0000	137.0000	(33.495)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	19.0000	22.0000	15.789	0	0	0
29/12/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	870.0000	997.0000	14.598	0	0	0
29/12/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	193.0000	236.0000	22.280	0	0	0
29/12/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	1,234.0000	1,390.0000	12.642	0	0	0
29/12/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	1,841.0000	1,619.0000	(12.059)	0	0	0
29/12/2008	\$ / R 2009/03/16	9.65	Put	Currency Future	376.0000	471.0000	25.266	0	0	0
29/12/2008	\$ / R 2009/03/16	12.00	Call	Currency Future	57.0000	32.0000	(43.860)	0	0	0
29/12/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,339.0000	1,128.0000	(15.758)	0	0	0
29/12/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,560.0000	1,737.0000	11.346	0	0	0
29/12/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	74.0000	90.0000	21.622	0	0	0
29/12/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	656.0000	783.0000	19.360	0	0	0
29/12/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	229.0000	154.0000	(32.751)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	1,234.0000	1,390.0000	12.642	0	0	0
29/12/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	428.0000	329.0000	(23.131)	0	0	0
29/12/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	166.0000	107.0000	(35.542)	0	0	0
29/12/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	497.0000	383.0000	(22.938)	0	0	0
29/12/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	165.0000	202.0000	22.424	0	0	0
29/12/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	525.0000	636.0000	21.143	0	0	0
29/12/2008	\$ / R 2009/03/16	12.00	Put	Currency Future	2,185.0000	2,386.0000	9.199	0	0	0
29/12/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	157.0000	100.0000	(36.306)	0	0	0
29/12/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,435.0000	1,604.0000	11.777	0	0	0
29/12/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	241.0000	301.0000	24.896	0	0	0
29/12/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	428.0000	329.0000	(23.131)	0	0	0
29/12/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,353.0000	1,517.0000	12.121	0	0	0
29/12/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,394.0000	1,561.0000	11.980	0	0	0
29/12/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	463.0000	568.0000	22.678	0	0	0
29/12/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	700.0000	549.0000	(21.571)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	413.0000	317.0000	(23.245)	0	0	0
29/12/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	764.0000	597.0000	(21.859)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	691.0000	821.0000	18.813	0	0	0
29/12/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	598.0000	467.0000	(21.906)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	535.0000	414.0000	(22.617)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	206.0000	137.0000	(33.495)	0	0	0
29/12/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	324.0000	410.0000	26.543	0	0	0
29/12/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	74.0000	42.0000	(43.243)	0	0	0
29/12/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	497.0000	383.0000	(22.938)	0	0	0
29/12/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	277.0000	353.0000	27.437	0	0	0
29/12/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	176.0000	114.0000	(35.227)	0	0	0
29/12/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	646.0000	507.0000	(21.517)	0	0	0
29/12/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,353.0000	1,517.0000	12.121	0	0	0
29/12/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	535.0000	414.0000	(22.617)	0	0	0
29/12/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	157.0000	100.0000	(36.306)	0	0	0
29/12/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	463.0000	568.0000	22.678	0	0	0
29/12/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	525.0000	636.0000	21.143	0	0	0
29/12/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,435.0000	1,604.0000	11.777	0	0	0
29/12/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	646.0000	507.0000	(21.517)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	656.0000	783.0000	19.360	0	0	0
29/12/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	324.0000	410.0000	26.543	0	0	0
29/12/2008	\$ / R 2009/03/16	11.75	Put	Currency Future	1,956.0000	2,149.0000	9.867	0	0	0
29/12/2008	\$ / R 2009/03/16	11.75	Call	Currency Future	78.0000	45.0000	(42.308)	0	0	0
29/12/2008	\$ / R 2009/03/16	11.55	Put	Currency Future	1,777.0000	1,963.0000	10.467	0	0	0
29/12/2008	\$ / R 2009/03/16	11.55	Call	Currency Future	99.0000	60.0000	(39.394)	0	0	0
29/12/2008	\$ / R 2009/03/16	11.85	Call	Currency Future	69.0000	40.0000	(42.029)	0	0	0
29/12/2008	\$ / R 2009/03/16	11.85	Put	Currency Future	2,047.0000	2,243.0000	9.575	0	0	0
29/12/2008	\$ / R 2009/03/16	11.35	Call	Currency Future	126.0000	78.0000	(38.095)	0	0	0
29/12/2008	\$ / R 2009/03/16	11.65	Put	Currency Future	1,866.0000	2,056.0000	10.182	0	0	0
29/12/2008	\$ / R 2009/03/16	11.35	Put	Currency Future	1,603.0000	1,781.0000	11.104	0	0	0
29/12/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	74.0000	42.0000	(43.243)	0	0	0
29/12/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	2,001.0000	2,196.0000	9.745	0	0	0
29/12/2008	\$ / R 2009/03/16	9.95	Call	Currency Future	478.0000	368.0000	(23.013)	0	0	0
29/12/2008	\$ / R 2009/03/16	11.65	Call	Currency Future	88.0000	52.0000	(40.909)	0	0	0
29/12/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	556.0000	672.0000	20.863	0	0	0
29/12/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	1,195.0000	1,349.0000	12.887	0	0	0
29/12/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	837.0000	960.0000	14.695	0	0	0
29/12/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	218.0000	145.0000	(33.486)	0	0	0
29/12/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	359.0000	257.0000	(28.412)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	\$ / R 2009/06/12			Currency Future	10.0562	9.8279	(2.270)	0.0000	0.0000	4,558
29/12/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,271.0000	1,382.0000	8.733	0	0	0
29/12/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	200.0000	217.0000	8.500	0	0	0
29/12/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	2,083.0000	1,859.0000	(10.754)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,358.0000	1,153.0000	(15.096)	0	0	0
29/12/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	1,219.0000	1,021.0000	(16.243)	0	0	0
29/12/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	266.0000	291.0000	9.398	0	0	0
29/12/2008	\$ / R 2009/06/12	10.45	Call	Currency Future	617.0000	480.0000	(22.204)	0	0	0
29/12/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	313.0000	343.0000	9.585	0	0	0
29/12/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	1,322.0000	1,119.0000	(15.356)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	561.0000	432.0000	(22.995)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.45	Put	Currency Future	1,010.0000	1,102.0000	9.109	0	0	0
29/12/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	1,544.0000	1,332.0000	(13.731)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	238.0000	260.0000	9.244	0	0	0
29/12/2008	\$ / R 2009/06/12	10.50	Put	Currency Future	1,041.0000	1,135.0000	9.030	0	0	0
29/12/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	662.0000	533.0000	(19.486)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.95	Put	Currency Future	1,341.0000	1,456.0000	8.576	0	0	0
29/12/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	1,394.0000	1,188.0000	(14.778)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	906.0000	1,005.0000	10.927	0	0	0
29/12/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	807.0000	667.0000	(17.348)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	146.0000	157.0000	7.534	0	0	0
29/12/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	749.0000	616.0000	(17.757)	0	0	0
29/12/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	997.0000	823.0000	(17.452)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	252.0000	275.0000	9.127	0	0	0
29/12/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	281.0000	308.0000	9.609	0	0	0
29/12/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,253.0000	1,053.0000	(15.962)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	543.0000	416.0000	(23.389)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.95	Call	Currency Future	447.0000	334.0000	(25.280)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	127.0000	137.0000	7.874	0	0	0
29/12/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	743.0000	838.0000	12.786	0	0	0
29/12/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	647.0000	515.0000	(20.402)	0	0	0
29/12/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	340.0000	246.0000	(27.647)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	477.0000	360.0000	(24.528)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	188.0000	204.0000	8.511	0	0	0
29/12/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	1,287.0000	1,086.0000	(15.618)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	1,702.0000	1,485.0000	(12.750)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	329.0000	362.0000	10.030	0	0	0
29/12/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	940.0000	1,037.0000	10.319	0	0	0
29/12/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	441.0000	495.0000	12.245	0	0	0
29/12/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	1,662.0000	1,446.0000	(12.996)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	1,784.0000	1,565.0000	(12.276)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	1,105.0000	1,204.0000	8.959	0	0	0
29/12/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,306.0000	1,419.0000	8.652	0	0	0
29/12/2008	\$ / R 2009/06/12	11.20	Call	Currency Future	377.0000	276.0000	(26.790)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	177.0000	192.0000	8.475	0	0	0
29/12/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	297.0000	325.0000	9.428	0	0	0
29/12/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	1,137.0000	1,239.0000	8.971	0	0	0
29/12/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	631.0000	497.0000	(21.236)	0	0	0
29/12/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	888.0000	743.0000	(16.329)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	1,506.0000	1,295.0000	(14.011)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	975.0000	1,069.0000	9.641	0	0	0
29/12/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,271.0000	1,382.0000	8.733	0	0	0
29/12/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,358.0000	1,153.0000	(15.096)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	103.0000	110.0000	6.796	0	0	0
29/12/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	252.0000	275.0000	9.127	0	0	0
29/12/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	1,825.0000	1,606.0000	(12.000)	0	0	0
29/12/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	532.0000	615.0000	15.602	0	0	0
29/12/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	1,468.0000	1,259.0000	(14.237)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	119.0000	128.0000	7.563	0	0	0
29/12/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	975.0000	1,069.0000	9.641	0	0	0
29/12/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	156.0000	168.0000	7.692	0	0	0
29/12/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,185.0000	990.0000	(16.456)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	631.0000	497.0000	(21.236)	0	0	0
29/12/2008	\$ / R 2009/06/12	11.20	Put	Currency Future	1,521.0000	1,648.0000	8.350	0	0	0
29/12/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	212.0000	231.0000	8.962	0	0	0
29/12/2008	\$ / R 2009/06/12	10.25	Call	Currency Future	679.0000	551.0000	(18.851)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	77.0000	81.0000	5.195	0	0	0
29/12/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	713.0000	585.0000	(17.952)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.25	Put	Currency Future	872.0000	973.0000	11.583	0	0	0
29/12/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,634.0000	1,768.0000	8.201	0	0	0
29/12/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	651.0000	739.0000	13.518	0	0	0
29/12/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	1,105.0000	1,204.0000	8.959	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	391.0000	287.0000	(26.598)	0	0	0
29/12/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	482.0000	553.0000	14.730	0	0	0
29/12/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	1,909.0000	1,688.0000	(11.577)	0	0	0
29/12/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	329.0000	362.0000	10.030	0	0	0
29/12/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,484.0000	1,609.0000	8.423	0	0	0
29/12/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	225.0000	245.0000	8.889	0	0	0
29/12/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	111.0000	119.0000	7.207	0	0	0
29/12/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	1,622.0000	1,408.0000	(13.194)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	1,431.0000	1,223.0000	(14.535)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	1,867.0000	1,647.0000	(11.784)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	561.0000	432.0000	(22.995)	0	0	0
29/12/2008	\$ / R 2009/06/12	11.65	Put	Currency Future	1,869.0000	2,016.0000	7.865	0	0	0
29/12/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	939.0000	781.0000	(16.826)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	166.0000	180.0000	8.434	0	0	0
29/12/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	493.0000	373.0000	(24.341)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	136.0000	147.0000	8.088	0	0	0
29/12/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	1,073.0000	1,169.0000	8.947	0	0	0
29/12/2008	\$ / R 2009/06/12	9.95	Put	Currency Future	682.0000	771.0000	13.050	0	0	0
29/12/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	136.0000	147.0000	8.088	0	0	0
29/12/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	156.0000	168.0000	7.692	0	0	0
29/12/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,253.0000	1,053.0000	(15.962)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.50	Call	Currency Future	598.0000	463.0000	(22.575)	0	0	0
29/12/2008	\$ / R 2009/06/12	11.70	Put	Currency Future	1,909.0000	2,058.0000	7.805	0	0	0
29/12/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	846.0000	704.0000	(16.785)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	1,662.0000	1,446.0000	(12.996)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	212.0000	231.0000	8.962	0	0	0
29/12/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	807.0000	907.0000	12.392	0	0	0
29/12/2008	\$ / R 2009/06/12	11.70	Call	Currency Future	266.0000	186.0000	(30.075)	0	0	0
29/12/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	590.0000	676.0000	14.576	0	0	0
29/12/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	89.0000	95.0000	6.742	0	0	0
29/12/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	297.0000	325.0000	9.428	0	0	0
29/12/2008	\$ / R 2009/06/12	9.95	Call	Currency Future	788.0000	649.0000	(17.640)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	1,743.0000	1,525.0000	(12.507)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	1,995.0000	1,773.0000	(11.128)	0	0	0
29/12/2008	\$ / R 2009/06/12	11.65	Call	Currency Future	275.0000	194.0000	(29.455)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	1,743.0000	1,525.0000	(12.507)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,185.0000	990.0000	(16.456)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	743.0000	838.0000	12.786	0	0	0
29/12/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,237.0000	1,346.0000	8.812	0	0	0
29/12/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	749.0000	616.0000	(17.757)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	462.0000	347.0000	(24.892)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	579.0000	447.0000	(22.798)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	1,468.0000	1,259.0000	(14.237)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	1,583.0000	1,370.0000	(13.455)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	1,544.0000	1,332.0000	(13.731)	0	0	0
29/12/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	418.0000	310.0000	(25.837)	0	0	0
29/12/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	590.0000	676.0000	14.576	0	0	0
29/12/2008	\$ / R 2009/06/12	11.85	Call	Currency Future	238.0000	164.0000	(31.092)	0	0	0
29/12/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,448.0000	1,570.0000	8.425	0	0	0
29/12/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	1,412.0000	1,532.0000	8.499	0	0	0
29/12/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	364.0000	400.0000	9.890	0	0	0
29/12/2008	\$ / R 2009/06/12	11.85	Put	Currency Future	2,032.0000	2,187.0000	7.628	0	0	0
29/12/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	188.0000	204.0000	8.511	0	0	0
29/12/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	807.0000	907.0000	12.392	0	0	0
29/12/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,120.0000	928.0000	(17.143)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	713.0000	585.0000	(17.952)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	579.0000	447.0000	(22.798)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	775.0000	872.0000	12.516	0	0	0
29/12/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	177.0000	192.0000	8.475	0	0	0
29/12/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	352.0000	256.0000	(27.273)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	166.0000	180.0000	8.434	0	0	0
29/12/2008	\$ / R 2009/06/12	9.85	Put	Currency Future	620.0000	707.0000	14.032	0	0	0
29/12/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	477.0000	360.0000	(24.528)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	731.0000	600.0000	(17.921)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	1,622.0000	1,408.0000	(13.194)	0	0	0
29/12/2008	\$ / R 2009/06/12	9.85	Call	Currency Future	826.0000	685.0000	(17.070)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	839.0000	942.0000	12.277	0	0	0
29/12/2008	\$ / R 2009/06/12	10.70	Call	Currency Future	526.0000	402.0000	(23.574)	0	0	0
29/12/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	651.0000	739.0000	13.518	0	0	0
29/12/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,057.0000	870.0000	(17.692)	0	0	0
29/12/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	404.0000	298.0000	(26.238)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	769.0000	632.0000	(17.815)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	401.0000	442.0000	10.224	0	0	0
29/12/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	867.0000	723.0000	(16.609)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	1,073.0000	1,169.0000	8.947	0	0	0
29/12/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	712.0000	804.0000	12.921	0	0	0
29/12/2008	\$ / R 2009/06/12	12.10	Put	Currency Future	2,242.0000	2,406.0000	7.315	0	0	0
29/12/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	238.0000	260.0000	9.244	0	0	0
29/12/2008	\$ / R 2009/06/12	9.75	Put	Currency Future	560.0000	645.0000	15.179	0	0	0
29/12/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	482.0000	553.0000	14.730	0	0	0
29/12/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,306.0000	1,419.0000	8.652	0	0	0
29/12/2008	\$ / R 2009/06/12	12.10	Call	Currency Future	198.0000	133.0000	(32.828)	0	0	0
29/12/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	807.0000	667.0000	(17.348)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	1,583.0000	1,370.0000	(13.455)	0	0	0
29/12/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	296.0000	210.0000	(29.054)	0	0	0
29/12/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,057.0000	870.0000	(17.692)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	462.0000	347.0000	(24.892)	0	0	0
29/12/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	206.0000	139.0000	(32.524)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	695.0000	570.0000	(17.986)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.70	Put	Currency Future	1,170.0000	1,274.0000	8.889	0	0	0
29/12/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	775.0000	872.0000	12.516	0	0	0
29/12/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,790.0000	1,932.0000	7.933	0	0	0
29/12/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,484.0000	1,609.0000	8.423	0	0	0
29/12/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	731.0000	600.0000	(17.921)	0	0	0
29/12/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	2,199.0000	2,361.0000	7.367	0	0	0
29/12/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	1,137.0000	1,239.0000	8.971	0	0	0
29/12/2008	\$ / R 2009/06/12	11.25	Call	Currency Future	365.0000	266.0000	(27.123)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,237.0000	1,346.0000	8.812	0	0	0
29/12/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	543.0000	416.0000	(23.389)	0	0	0
29/12/2008	\$ / R 2009/06/12	11.25	Put	Currency Future	1,559.0000	1,688.0000	8.275	0	0	0
29/12/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	206.0000	139.0000	(32.524)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	940.0000	1,037.0000	10.319	0	0	0
29/12/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	532.0000	615.0000	15.602	0	0	0
29/12/2008	\$ / R 2009/06/12	9.65	Put	Currency Future	504.0000	584.0000	15.873	0	0	0
29/12/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	493.0000	373.0000	(24.341)	0	0	0
29/12/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	296.0000	210.0000	(29.054)	0	0	0
29/12/2008	\$ / R 2009/06/12	11.60	Call	Currency Future	285.0000	202.0000	(29.123)	0	0	0
29/12/2008	\$ / R 2009/06/12	11.90	Call	Currency Future	230.0000	158.0000	(31.304)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	888.0000	743.0000	(16.329)	0	0	0
29/12/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	391.0000	287.0000	(26.598)	0	0	0
29/12/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	401.0000	442.0000	10.224	0	0	0
29/12/2008	\$ / R 2009/06/12	11.45	Put	Currency Future	1,711.0000	1,849.0000	8.065	0	0	0
29/12/2008	\$ / R 2009/06/12	11.60	Put	Currency Future	1,829.0000	1,974.0000	7.928	0	0	0
29/12/2008	\$ / R 2009/06/12	11.90	Put	Currency Future	2,073.0000	2,230.0000	7.574	0	0	0
29/12/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,120.0000	928.0000	(17.143)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.75	Call	Currency Future	509.0000	387.0000	(23.969)	0	0	0
29/12/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	1,412.0000	1,532.0000	8.499	0	0	0
29/12/2008	\$ / R 2009/06/12	11.45	Call	Currency Future	317.0000	227.0000	(28.391)	0	0	0
29/12/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,673.0000	1,809.0000	8.129	0	0	0
29/12/2008	\$ / R 2009/06/12	12.00	Call	Currency Future	213.0000	145.0000	(31.925)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.75	Put	Currency Future	1,203.0000	1,309.0000	8.811	0	0	0
29/12/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	418.0000	310.0000	(25.837)	0	0	0
29/12/2008	\$ / R 2009/06/12	11.50	Call	Currency Future	306.0000	218.0000	(28.758)	0	0	0
29/12/2008	\$ / R 2009/06/12	12.00	Put	Currency Future	2,157.0000	2,317.0000	7.418	0	0	0
29/12/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	364.0000	400.0000	9.890	0	0	0
29/12/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	695.0000	570.0000	(17.986)	0	0	0
29/12/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	939.0000	781.0000	(16.826)	0	0	0
29/12/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,790.0000	1,932.0000	7.933	0	0	0
29/12/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	329.0000	236.0000	(28.267)	0	0	0
29/12/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	647.0000	515.0000	(20.402)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	127.0000	137.0000	7.874	0	0	0
29/12/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	839.0000	942.0000	12.277	0	0	0
29/12/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	846.0000	704.0000	(16.785)	0	0	0
29/12/2008	\$ / R 2009/06/12	11.75	Put	Currency Future	1,950.0000	2,101.0000	7.744	0	0	0
29/12/2008	\$ / R 2009/06/12	11.50	Put	Currency Future	1,750.0000	1,891.0000	8.057	0	0	0
29/12/2008	\$ / R 2009/06/12	11.80	Call	Currency Future	247.0000	171.0000	(30.769)	0	0	0
29/12/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	1,784.0000	1,565.0000	(12.276)	0	0	0
29/12/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	910.0000	762.0000	(16.264)	0	0	0
29/12/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	352.0000	256.0000	(27.273)	0	0	0
29/12/2008	\$ / R 2009/06/12	11.75	Call	Currency Future	256.0000	179.0000	(30.078)	0	0	0
29/12/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,596.0000	1,728.0000	8.271	0	0	0
29/12/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	96.0000	102.0000	6.250	0	0	0
29/12/2008	\$ / R 2009/06/12	11.95	Put	Currency Future	2,115.0000	2,273.0000	7.470	0	0	0
29/12/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	906.0000	1,005.0000	10.927	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	\$ / R	2009/06/12	12.05	Put	Currency Future	2,199.0000	2,361.0000	7.367	0	0	0
29/12/2008	\$ / R	2009/06/12	8.20	Call	Currency Future	1,952.0000	1,730.0000	(11.373)	0	0	0
29/12/2008	\$ / R	2009/06/12	9.55	Call	Currency Future	967.0000	802.0000	(17.063)	0	0	0
29/12/2008	\$ / R	2009/06/12	11.30	Put	Currency Future	1,596.0000	1,728.0000	8.271	0	0	0
29/12/2008	\$ / R	2009/06/12	11.95	Call	Currency Future	221.0000	151.0000	(31.674)	0	0	0
29/12/2008	\$ / R	2009/06/12	11.10	Call	Currency Future	404.0000	298.0000	(26.238)	0	0	0
29/12/2008	\$ / R	2009/06/12	11.80	Put	Currency Future	1,991.0000	2,143.0000	7.634	0	0	0
29/12/2008	\$ / R	2009/06/12	8.90	Call	Currency Future	1,394.0000	1,188.0000	(14.778)	0	0	0
29/12/2008	\$ / R	2009/06/12	11.40	Put	Currency Future	1,673.0000	1,809.0000	8.129	0	0	0
29/12/2008	\$ / R	2009/06/12	11.40	Call	Currency Future	329.0000	236.0000	(28.267)	0	0	0
29/12/2008	\$ / R	2009/06/12	9.55	Put	Currency Future	461.0000	524.0000	13.666	0	0	0
29/12/2008	\$ / R	2009/06/12	11.35	Call	Currency Future	340.0000	246.0000	(27.647)	0	0	0
29/12/2008	\$ / R	2009/06/12	12.15	Call	Currency Future	191.0000	128.0000	(32.984)	0	0	0
29/12/2008	\$ / R	2009/06/12	12.25	Call	Currency Future	177.0000	117.0000	(33.898)	0	0	0
29/12/2008	\$ / R	2009/06/12	11.35	Put	Currency Future	1,634.0000	1,768.0000	8.201	0	0	0
29/12/2008	\$ / R	2009/06/12	9.85	Put	Currency Future	620.0000	707.0000	14.032	0	0	0
29/12/2008	\$ / R	2009/06/12	12.15	Put	Currency Future	2,285.0000	2,450.0000	7.221	0	0	0
29/12/2008	\$ / R	2009/06/12	9.95	Put	Currency Future	682.0000	771.0000	13.050	0	0	0
29/12/2008	\$ / R	2009/06/12	9.95	Call	Currency Future	788.0000	649.0000	(17.640)	0	0	0
29/12/2008	\$ / R	2009/06/12	12.25	Put	Currency Future	2,371.0000	2,540.0000	7.128	0	0	0
29/12/2008	\$ / R	2009/06/12	10.30	Call	Currency Future	662.0000	533.0000	(19.486)	0	0	0
29/12/2008	\$ / R	2009/06/12	11.10	Put	Currency Future	1,448.0000	1,570.0000	8.425	0	0	0
29/12/2008	\$ / R	2009/06/12	11.00	Put	Currency Future	1,376.0000	1,494.0000	8.576	0	0	0
29/12/2008	\$ / R	2009/06/12	11.00	Call	Currency Future	432.0000	322.0000	(25.463)	0	0	0
29/12/2008	\$ / R	2009/06/12	9.65	Call	Currency Future	910.0000	762.0000	(16.264)	0	0	0
29/12/2008	\$ / R	2009/06/12	9.65	Put	Currency Future	504.0000	584.0000	15.873	0	0	0
29/12/2008	\$ / R	2009/06/12	9.85	Call	Currency Future	826.0000	685.0000	(17.070)	0	0	0
29/12/2008	\$ / R	2009/09/14			Currency Future	10.2152	9.9900	(2.205)	9.9600	9.9600	35
29/12/2008	\$ / R	2009/09/14	11.30	Put	Currency Future	1,628.0000	1,766.0000	8.477	0	0	0
29/12/2008	\$ / R	2009/09/14	11.30	Call	Currency Future	543.0000	456.0000	(16.022)	0	0	0
29/12/2008	\$ / R	2009/09/14	10.20	Put	Currency Future	898.0000	1,016.0000	13.140	0	0	0
29/12/2008	\$ / R	2009/09/14	10.20	Call	Currency Future	913.0000	806.0000	(11.720)	0	0	0
29/12/2008	\$ / R	2009/09/14	10.60	Put	Currency Future	1,165.0000	1,280.0000	9.871	0	0	0
29/12/2008	\$ / R	2009/09/14	10.40	Call	Currency Future	843.0000	744.0000	(11.744)	0	0	0
29/12/2008	\$ / R	2009/09/14	10.40	Put	Currency Future	1,028.0000	1,154.0000	12.257	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	\$ / R 2009/09/14	10.50	Call	Currency Future	811.0000	706.0000	(12.947)	0	0	0
29/12/2008	\$ / R 2009/09/14	10.50	Put	Currency Future	1,096.0000	1,216.0000	10.949	0	0	0
29/12/2008	\$ / R 2009/09/14	10.60	Call	Currency Future	780.0000	670.0000	(14.103)	0	0	0
29/12/2008	\$ / R 2009/09/14	10.30	Put	Currency Future	962.0000	1,084.0000	12.682	0	0	0
29/12/2008	\$ / R 2009/09/14	10.30	Call	Currency Future	877.0000	774.0000	(11.745)	0	0	0
29/12/2008	\$ / R 2009/09/14	10.10	Put	Currency Future	835.0000	949.0000	13.653	0	0	0
29/12/2008	\$ / R 2009/09/14	10.10	Call	Currency Future	951.0000	839.0000	(11.777)	0	0	0
29/12/2008	\$ / R 2009/09/14	9.80	Put	Currency Future	649.0000	763.0000	17.565	0	0	0
29/12/2008	\$ / R 2009/09/14	9.90	Call	Currency Future	1,026.0000	913.0000	(11.014)	0	0	0
29/12/2008	\$ / R 2009/09/14	9.90	Put	Currency Future	710.0000	823.0000	15.915	0	0	0
29/12/2008	\$ / R 2009/09/14	10.00	Call	Currency Future	990.0000	875.0000	(11.616)	0	0	0
29/12/2008	\$ / R 2009/09/14	10.00	Put	Currency Future	775.0000	885.0000	14.194	0	0	0
29/12/2008	\$ / R 2009/09/14	9.80	Call	Currency Future	1,065.0000	953.0000	(10.516)	0	0	0
29/12/2008	\$ / R 2009/12/14			Currency Future	10.3443	10.1209	(2.160)	0.0000	0.0000	0
29/12/2008	\$ / R 2009/12/14	10.60	Put	Currency Future	1,243.0000	1,358.0000	9.252	0	0	0
29/12/2008	\$ / R 2009/12/14	10.60	Call	Currency Future	987.0000	878.0000	(11.044)	0	0	0
29/12/2008	\$ / R 2009/12/14	11.20	Call	Currency Future	820.0000	727.0000	(11.341)	0	0	0
29/12/2008	\$ / R 2009/12/14	10.35	Call	Currency Future	1,071.0000	955.0000	(10.831)	0	0	0
29/12/2008	\$ / R 2009/12/14	11.30	Call	Currency Future	796.0000	706.0000	(11.307)	0	0	0
29/12/2008	\$ / R 2009/12/14	10.35	Put	Currency Future	1,077.0000	1,184.0000	9.935	0	0	0
29/12/2008	\$ / R 2009/12/14	10.90	Call	Currency Future	898.0000	798.0000	(11.136)	0	0	0
29/12/2008	\$ / R 2009/12/14	11.30	Put	Currency Future	1,752.0000	1,885.0000	7.591	0	0	0
29/12/2008	\$ / R 2009/12/14	10.45	Put	Currency Future	1,142.0000	1,253.0000	9.720	0	0	0
29/12/2008	\$ / R 2009/12/14	10.45	Call	Currency Future	1,037.0000	923.0000	(10.993)	0	0	0
29/12/2008	\$ / R 2009/12/14	10.80	Put	Currency Future	1,382.0000	1,502.0000	8.683	0	0	0
29/12/2008	\$ / R 2009/12/14	11.20	Put	Currency Future	1,675.0000	1,806.0000	7.821	0	0	0
29/12/2008	\$ / R 2009/12/14	10.80	Call	Currency Future	926.0000	823.0000	(11.123)	0	0	0
29/12/2008	\$ / R 2009/12/14	11.50	Call	Currency Future	751.0000	666.0000	(11.318)	0	0	0
29/12/2008	\$ / R 2009/12/14	11.50	Put	Currency Future	1,907.0000	2,045.0000	7.236	0	0	0
29/12/2008	\$ / R 2009/12/14	10.90	Put	Currency Future	1,453.0000	1,577.0000	8.534	0	0	0
29/12/2008	\$ / R 2009/12/14	10.30	Put	Currency Future	1,044.0000	1,151.0000	10.249	0	0	0
29/12/2008	\$ / R 2009/12/14	11.00	Call	Currency Future	871.0000	773.0000	(11.251)	0	0	0
29/12/2008	\$ / R 2009/12/14	10.30	Call	Currency Future	1,088.0000	972.0000	(10.662)	0	0	0
29/12/2008	\$ / R 2009/12/14	13.00	Call	Currency Future	506.0000	444.0000	(12.253)	0	0	9,530
29/12/2008	\$ / R 2009/12/14	11.60	Put	Currency Future	1,986.0000	2,126.0000	7.049	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	\$ / R 2009/12/14	10.55	Call	Currency Future	1,003.0000	893.0000	(10.967)	0	0	9,530
29/12/2008	\$ / R 2009/12/14	11.60	Call	Currency Future	731.0000	647.0000	(11.491)	0	0	0
29/12/2008	\$ / R 2009/12/14	10.55	Put	Currency Future	1,209.0000	1,322.0000	9.347	0	0	0
29/12/2008	\$ / R 2009/12/14	12.30	Call	Currency Future	605.0000	532.0000	(12.066)	0	0	10,100
29/12/2008	\$ / R 2009/12/14	12.30	Call	Currency Future	605.0000	532.0000	(12.066)	0	0	84
29/12/2008	\$ / R 2009/12/14	12.30	Put	Currency Future	2,560.0000	2,711.0000	5.898	0	0	0
29/12/2008	\$ / R 2009/12/14	12.30	Put	Currency Future	2,560.0000	2,711.0000	5.898	0	0	0
29/12/2008	\$ / R 2009/12/14	9.90	Put	Currency Future	791.0000	890.0000	12.516	0	0	0
29/12/2008	\$ / R 2009/12/14	10.50	Put	Currency Future	1,175.0000	1,287.0000	9.532	0	0	0
29/12/2008	\$ / R 2009/12/14	13.00	Put	Currency Future	3,162.0000	3,323.0000	5.092	0	0	0
29/12/2008	\$ / R 2009/12/14	9.90	Call	Currency Future	1,235.0000	1,111.0000	(10.040)	0	0	10,184
29/12/2008	\$ / R 2009/12/14	10.50	Call	Currency Future	1,020.0000	908.0000	(10.980)	0	0	0
29/12/2008	\$ / R 2009/12/14	11.10	Call	Currency Future	845.0000	750.0000	(11.243)	0	0	0
29/12/2008	\$ / R 2009/12/14	11.10	Put	Currency Future	1,600.0000	1,729.0000	8.063	0	0	0
29/12/2008	\$ / R 2009/12/14	11.00	Put	Currency Future	1,526.0000	1,652.0000	8.257	0	0	0
29/12/2008	\$ / R 2009/12/14	11.15	Put	Currency Future	1,638.0000	1,767.0000	7.875	0	0	0
29/12/2008	\$ / R 2009/12/14	12.80	Call	Currency Future	532.0000	466.0000	(12.406)	0	0	0
29/12/2008	\$ / R 2009/12/14	12.40	Put	Currency Future	2,645.0000	2,797.0000	5.747	0	0	0
29/12/2008	\$ / R 2009/12/14	11.15	Call	Currency Future	832.0000	738.0000	(11.298)	0	0	0
29/12/2008	\$ / R 2009/12/14	12.80	Put	Currency Future	2,987.0000	3,145.0000	5.290	0	0	0
29/12/2008	\$ / R 2009/12/14	11.70	Put	Currency Future	2,066.0000	2,208.0000	6.873	0	0	0
29/12/2008	\$ / R 2009/12/14	11.05	Put	Currency Future	1,563.0000	1,690.0000	8.125	0	0	0
29/12/2008	\$ / R 2009/12/14	11.70	Call	Currency Future	710.0000	629.0000	(11.408)	0	0	0
29/12/2008	\$ / R 2009/12/14	9.30	Put	Currency Future	478.0000	553.0000	15.690	0	0	0
29/12/2008	\$ / R 2009/12/14	9.30	Put	Currency Future	478.0000	553.0000	15.690	0	0	0
29/12/2008	\$ / R 2009/12/14	9.30	Call	Currency Future	1,522.0000	1,374.0000	(9.724)	0	0	0
29/12/2008	\$ / R 2009/12/14	9.30	Call	Currency Future	1,522.0000	1,374.0000	(9.724)	0	0	0
29/12/2008	\$ / R 2009/12/14	8.65	Put	Currency Future	259.0000	301.0000	16.216	0	0	0
29/12/2008	\$ / R 2009/12/14	12.90	Call	Currency Future	519.0000	455.0000	(12.331)	0	0	0
29/12/2008	\$ / R 2009/12/14	8.10	Put	Currency Future	151.0000	175.0000	15.894	0	0	0
29/12/2008	\$ / R 2009/12/14	13.50	Call	Currency Future	435.0000	365.0000	(16.092)	0	0	0
29/12/2008	\$ / R 2009/12/14	9.25	Call	Currency Future	1,550.0000	1,400.0000	(9.677)	0	0	0
29/12/2008	\$ / R 2009/12/14	12.90	Put	Currency Future	3,074.0000	3,234.0000	5.205	0	0	0
29/12/2008	\$ / R 2009/12/14	9.25	Put	Currency Future	456.0000	529.0000	16.009	0	0	0
29/12/2008	\$ / R 2009/12/14	8.60	Call	Currency Future	1,991.0000	1,808.0000	(9.191)	0	0	0
29/12/2008	\$ / R 2009/12/14	8.10	Call	Currency Future	2,395.0000	2,196.0000	(8.309)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	\$ / R 2009/12/14	13.50	Put	Currency Future	3,591.0000	3,744.0000	4.261	0	0	0
29/12/2008	\$ / R 2009/12/14	8.65	Call	Currency Future	1,954.0000	1,772.0000	(9.314)	0	0	0
29/12/2008	\$ / R 2009/12/14	8.05	Put	Currency Future	143.0000	166.0000	16.084	0	0	0
29/12/2008	\$ / R 2009/12/14	8.05	Call	Currency Future	2,437.0000	2,237.0000	(8.207)	0	0	0
29/12/2008	\$ / R 2009/12/14	9.10	Put	Currency Future	395.0000	461.0000	16.709	0	0	0
29/12/2008	\$ / R 2009/12/14	10.00	Call	Currency Future	1,196.0000	1,075.0000	(10.117)	0	0	0
29/12/2008	\$ / R 2009/12/14	9.10	Call	Currency Future	1,640.0000	1,482.0000	(9.634)	0	0	0
29/12/2008	\$ / R 2009/12/14	12.00	Call	Currency Future	655.0000	578.0000	(11.756)	0	0	0
29/12/2008	\$ / R 2009/12/14	7.90	Put	Currency Future	121.0000	142.0000	17.355	0	0	0
29/12/2008	\$ / R 2009/12/14	7.90	Call	Currency Future	2,565.0000	2,363.0000	(7.875)	0	0	0
29/12/2008	\$ / R 2009/12/14	10.40	Put	Currency Future	1,110.0000	1,218.0000	9.730	0	0	0
29/12/2008	\$ / R 2009/12/14	12.00	Put	Currency Future	2,311.0000	2,457.0000	6.318	0	0	0
29/12/2008	\$ / R 2009/12/14	9.85	Call	Currency Future	1,256.0000	1,130.0000	(10.032)	0	0	0
29/12/2008	\$ / R 2009/12/14	10.40	Call	Currency Future	1,054.0000	939.0000	(10.911)	0	0	0
29/12/2008	\$ / R 2009/12/14	10.00	Put	Currency Future	851.0000	954.0000	12.103	0	0	0
29/12/2008	\$ / R 2009/12/14	8.70	Put	Currency Future	273.0000	316.0000	15.751	0	0	0
29/12/2008	\$ / R 2009/12/14	12.40	Call	Currency Future	589.0000	517.0000	(12.224)	0	0	0
29/12/2008	\$ / R 2009/12/14	8.70	Call	Currency Future	1,917.0000	1,737.0000	(9.390)	0	0	0
29/12/2008	\$ / R 2009/12/14	13.70	Put	Currency Future	3,759.0000	3,916.0000	4.177	0	0	0
29/12/2008	\$ / R 2009/12/14	9.85	Put	Currency Future	761.0000	859.0000	12.878	0	0	0
29/12/2008	\$ / R 2009/12/14	9.50	Put	Currency Future	573.0000	654.0000	14.136	0	0	0
29/12/2008	\$ / R 2009/12/14	11.65	Put	Currency Future	2,026.0000	2,167.0000	6.960	0	0	0
29/12/2008	\$ / R 2009/12/14	9.50	Call	Currency Future	1,417.0000	1,275.0000	(10.021)	0	0	0
29/12/2008	\$ / R 2009/12/14	12.25	Call	Currency Future	613.0000	539.0000	(12.072)	0	0	0
29/12/2008	\$ / R 2009/12/14	12.25	Put	Currency Future	2,519.0000	2,668.0000	5.915	0	0	0
29/12/2008	\$ / R 2009/12/14	12.85	Call	Currency Future	525.0000	460.0000	(12.381)	0	0	0
29/12/2008	\$ / R 2009/12/14	12.85	Put	Currency Future	3,031.0000	3,189.0000	5.213	0	0	0
29/12/2008	\$ / R 2009/12/14	11.65	Call	Currency Future	720.0000	638.0000	(11.389)	0	0	0
29/12/2008	\$ / R 2009/12/14	12.10	Put	Currency Future	2,394.0000	2,541.0000	6.140	0	0	0
29/12/2008	\$ / R 2009/12/14	8.20	Call	Currency Future	2,311.0000	2,114.0000	(8.524)	0	0	0
29/12/2008	\$ / R 2009/12/14	8.90	Put	Currency Future	330.0000	378.0000	14.545	0	0	0
29/12/2008	\$ / R 2009/12/14	11.05	Call	Currency Future	857.0000	761.0000	(11.202)	0	0	0
29/12/2008	\$ / R 2009/12/14	10.10	Call	Currency Future	1,158.0000	1,041.0000	(10.104)	0	0	0
29/12/2008	\$ / R 2009/12/14	10.10	Put	Currency Future	914.0000	1,020.0000	11.597	0	0	0
29/12/2008	\$ / R 2009/12/14	11.80	Put	Currency Future	2,147.0000	2,291.0000	6.707	0	0	0
29/12/2008	\$ / R 2009/12/14	12.50	Call	Currency Future	574.0000	504.0000	(12.195)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	\$ / R 2009/12/14	11.80	Call	Currency Future	691.0000	612.0000	(11.433)	0	0	0
29/12/2008	\$ / R 2009/12/14	13.70	Call	Currency Future	404.0000	337.0000	(16.584)	0	0	0
29/12/2008	\$ / R 2009/12/14	8.80	Put	Currency Future	301.0000	346.0000	14.950	0	0	0
29/12/2008	\$ / R 2009/12/14	13.10	Call	Currency Future	494.0000	427.0000	(13.563)	0	0	0
29/12/2008	\$ / R 2009/12/14	12.50	Put	Currency Future	2,729.0000	2,883.0000	5.643	0	0	0
29/12/2008	\$ / R 2009/12/14	8.20	Put	Currency Future	167.0000	193.0000	15.569	0	0	0
29/12/2008	\$ / R 2009/12/14	8.60	Put	Currency Future	247.0000	287.0000	16.194	0	0	0
29/12/2008	\$ / R 2009/12/14	8.80	Call	Currency Future	1,845.0000	1,667.0000	(9.648)	0	0	0
29/12/2008	\$ / R 2009/12/14	8.90	Call	Currency Future	1,775.0000	1,599.0000	(9.915)	0	0	0
29/12/2008	\$ / R 2009/12/14	12.10	Call	Currency Future	638.0000	562.0000	(11.912)	0	0	0
29/12/2008	\$ / R 2009/12/14	9.20	Call	Currency Future	1,578.0000	1,427.0000	(9.569)	0	0	0
29/12/2008	\$ / R 2009/12/14	9.80	Call	Currency Future	1,276.0000	1,149.0000	(9.953)	0	0	0
29/12/2008	\$ / R 2009/12/14	12.35	Call	Currency Future	597.0000	525.0000	(12.060)	0	0	0
29/12/2008	\$ / R 2009/12/14	11.75	Put	Currency Future	2,106.0000	2,249.0000	6.790	0	0	0
29/12/2008	\$ / R 2009/12/14	11.75	Call	Currency Future	701.0000	620.0000	(11.555)	0	0	0
29/12/2008	\$ / R 2009/12/14	9.95	Put	Currency Future	821.0000	922.0000	12.302	0	0	0
29/12/2008	\$ / R 2009/12/14	12.35	Put	Currency Future	2,602.0000	2,754.0000	5.842	0	0	0
29/12/2008	\$ / R 2009/12/14	12.95	Put	Currency Future	3,118.0000	3,278.0000	5.131	0	0	0
29/12/2008	\$ / R 2009/12/14	12.95	Call	Currency Future	512.0000	449.0000	(12.305)	0	0	0
29/12/2008	\$ / R 2009/12/14	13.55	Put	Currency Future	3,633.0000	3,787.0000	4.239	0	0	0
29/12/2008	\$ / R 2009/12/14	13.55	Call	Currency Future	427.0000	358.0000	(16.159)	0	0	0
29/12/2008	\$ / R 2009/12/14	9.95	Call	Currency Future	1,215.0000	1,093.0000	(10.041)	0	0	0
29/12/2008	\$ / R 2009/12/14	9.35	Put	Currency Future	501.0000	577.0000	15.170	0	0	0
29/12/2008	\$ / R 2009/12/14	9.35	Call	Currency Future	1,495.0000	1,348.0000	(9.833)	0	0	0
29/12/2008	\$ / R 2009/12/14	12.20	Put	Currency Future	2,477.0000	2,626.0000	6.015	0	0	0
29/12/2008	\$ / R 2009/12/14	12.20	Call	Currency Future	621.0000	547.0000	(11.916)	0	0	0
29/12/2008	\$ / R 2009/12/14	9.80	Put	Currency Future	732.0000	828.0000	13.115	0	0	0
29/12/2008	\$ / R 2009/12/14	12.80	Call	Currency Future	532.0000	466.0000	(12.406)	0	0	0
29/12/2008	\$ / R 2009/12/14	12.80	Put	Currency Future	2,987.0000	3,145.0000	5.290	0	0	0
29/12/2008	\$ / R 2009/12/14	13.40	Call	Currency Future	451.0000	380.0000	(15.743)	0	0	0
29/12/2008	\$ / R 2009/12/14	8.75	Put	Currency Future	287.0000	331.0000	15.331	0	0	0
29/12/2008	\$ / R 2009/12/14	8.75	Call	Currency Future	1,881.0000	1,702.0000	(9.516)	0	0	0
29/12/2008	\$ / R 2009/12/14	13.40	Put	Currency Future	3,507.0000	3,659.0000	4.334	0	0	0
29/12/2008	\$ / R 2009/12/14	9.20	Put	Currency Future	434.0000	506.0000	16.590	0	0	0
29/12/2008	\$ / R 2009/12/14	13.10	Put	Currency Future	3,250.0000	3,406.0000	4.800	0	0	0
29/12/2008	\$ / R 2009/12/14	12.10	Call	Currency Future	638.0000	562.0000	(11.912)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	\$ / R 2009/12/14	9.70	Put	Currency Future	676.0000	768.0000	13.609	0	0	0
29/12/2008	\$ / R 2009/12/14	9.70	Call	Currency Future	1,321.0000	1,189.0000	(9.992)	0	0	0
29/12/2008	\$ / R 2009/12/14	12.10	Put	Currency Future	2,394.0000	2,541.0000	6.140	0	0	0
29/12/2008	\$ / R 2009/12/14	9.10	Put	Currency Future	395.0000	461.0000	16.709	0	0	0
29/12/2008	\$ / R 2009/12/14	13.30	Call	Currency Future	469.0000	395.0000	(15.778)	0	0	0
29/12/2008	\$ / R 2009/12/14	8.40	Call	Currency Future	2,148.0000	1,957.0000	(8.892)	0	0	0
29/12/2008	\$ / R 2009/12/14	9.00	Call	Currency Future	1,706.0000	1,539.0000	(9.789)	0	0	0
29/12/2008	\$ / R 2009/12/14	8.40	Put	Currency Future	203.0000	236.0000	16.256	0	0	0
29/12/2008	\$ / R 2009/12/14	13.30	Put	Currency Future	3,424.0000	3,574.0000	4.381	0	0	0
29/12/2008	\$ / R 2009/12/14	9.60	Call	Currency Future	1,368.0000	1,231.0000	(10.015)	0	0	0
29/12/2008	\$ / R 2009/12/14	9.10	Call	Currency Future	1,640.0000	1,482.0000	(9.634)	0	0	0
29/12/2008	\$ / R 2009/12/14	8.50	Call	Currency Future	2,068.0000	1,881.0000	(9.043)	0	0	0
29/12/2008	\$ / R 2009/12/14	10.70	Call	Currency Future	956.0000	850.0000	(11.088)	0	0	0
29/12/2008	\$ / R 2009/12/14	13.20	Put	Currency Future	3,339.0000	3,490.0000	4.522	0	0	0
29/12/2008	\$ / R 2009/12/14	13.20	Call	Currency Future	483.0000	410.0000	(15.114)	0	0	0
29/12/2008	\$ / R 2009/12/14	10.70	Put	Currency Future	1,312.0000	1,429.0000	8.918	0	0	0
29/12/2008	\$ / R 2009/12/14	8.50	Put	Currency Future	224.0000	261.0000	16.518	0	0	0
29/12/2008	\$ / R 2009/12/14	11.90	Call	Currency Future	673.0000	595.0000	(11.590)	0	0	0
29/12/2008	\$ / R 2009/12/14	12.70	Call	Currency Future	545.0000	478.0000	(12.294)	0	0	0
29/12/2008	\$ / R 2009/12/14	13.10	Put	Currency Future	3,250.0000	3,406.0000	4.800	0	0	0
29/12/2008	\$ / R 2009/12/14	13.10	Call	Currency Future	494.0000	427.0000	(13.563)	0	0	0
29/12/2008	\$ / R 2009/12/14	12.70	Put	Currency Future	2,901.0000	3,057.0000	5.377	0	0	0
29/12/2008	\$ / R 2009/12/14	11.90	Put	Currency Future	2,228.0000	2,374.0000	6.553	0	0	0
29/12/2008	\$ / R 2009/12/14	9.60	Put	Currency Future	624.0000	710.0000	13.782	0	0	0
29/12/2008	\$ / R 2009/12/14	9.00	Put	Currency Future	362.0000	418.0000	15.470	0	0	0
29/12/2008	\$ / R 2009/12/14	11.40	Call	Currency Future	773.0000	685.0000	(11.384)	0	0	0
29/12/2008	\$ / R 2009/12/14	8.80	Call	Currency Future	1,845.0000	1,667.0000	(9.648)	0	0	0
29/12/2008	\$ / R 2009/12/14	11.40	Put	Currency Future	1,829.0000	1,964.0000	7.381	0	0	0
29/12/2008	\$ / R 2009/12/14	12.60	Call	Currency Future	559.0000	491.0000	(12.165)	0	0	0
29/12/2008	\$ / R 2009/12/14	12.60	Put	Currency Future	2,815.0000	2,970.0000	5.506	0	0	0
29/12/2008	\$ / R 2009/12/14	11.80	Put	Currency Future	2,147.0000	2,291.0000	6.707	0	0	0
29/12/2008	\$ / R 2009/12/14	10.80	Put	Currency Future	1,382.0000	1,502.0000	8.683	0	0	0
29/12/2008	\$ / R 2009/12/14	9.40	Put	Currency Future	525.0000	602.0000	14.667	0	0	0
29/12/2008	\$ / R 2009/12/14	11.80	Call	Currency Future	691.0000	612.0000	(11.433)	0	0	0
29/12/2008	\$ / R 2009/12/14	10.80	Call	Currency Future	926.0000	823.0000	(11.123)	0	0	0
29/12/2008	\$ / R 2009/12/14	10.20	Put	Currency Future	978.0000	1,085.0000	10.941	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	\$ / R 2009/12/14	10.20	Call	Currency Future	1,122.0000	1,005.0000	(10.428)	0	0	0
29/12/2008	\$ / R 2009/12/14	9.40	Call	Currency Future	1,469.0000	1,323.0000	(9.939)	0	0	0
29/12/2008	\$ / R 2009/12/14	13.60	Call	Currency Future	419.0000	351.0000	(16.229)	0	0	0
29/12/2008	\$ / R 2009/12/14	13.60	Put	Currency Future	3,675.0000	3,830.0000	4.218	0	0	0
29/12/2008	\$ / R 2009/12/14	8.80	Put	Currency Future	301.0000	346.0000	14.950	0	0	0
29/12/2008	\$ / R 2009/12/14	9.75	Call	Currency Future	1,298.0000	1,169.0000	(9.938)	0	0	0
29/12/2008	\$ / R 2009/12/14	9.15	Put	Currency Future	413.0000	483.0000	16.949	0	0	0
29/12/2008	\$ / R 2009/12/14	9.15	Call	Currency Future	1,607.0000	1,454.0000	(9.521)	0	0	0
29/12/2008	\$ / R 2009/12/14	8.55	Put	Currency Future	234.0000	274.0000	17.094	0	0	0
29/12/2008	\$ / R 2009/12/14	8.55	Call	Currency Future	2,029.0000	1,845.0000	(9.069)	0	0	0
29/12/2008	\$ / R 2009/12/14	9.75	Put	Currency Future	704.0000	798.0000	13.352	0	0	0
29/12/2008	\$ / R 2009/12/14	10.95	Call	Currency Future	884.0000	785.0000	(11.199)	0	0	0
29/12/2008	\$ / R 2009/12/14	10.95	Put	Currency Future	1,490.0000	1,614.0000	8.322	0	0	0
29/12/2008	\$ / R 2009/12/14	11.55	Call	Currency Future	741.0000	656.0000	(11.471)	0	0	0
29/12/2008	\$ / R 2009/12/14	12.15	Call	Currency Future	630.0000	554.0000	(12.063)	0	0	0
29/12/2008	\$ / R 2009/12/14	11.55	Put	Currency Future	1,947.0000	2,085.0000	7.088	0	0	0
29/12/2008	\$ / R 2009/12/14	12.15	Put	Currency Future	2,435.0000	2,583.0000	6.078	0	0	0
29/12/2008	\$ / R 2009/12/14	7.95	Put	Currency Future	128.0000	150.0000	17.188	0	0	0
29/12/2008	\$ / R 2009/12/14	7.95	Call	Currency Future	2,523.0000	2,321.0000	(8.006)	0	0	0
29/12/2008	\$ / R 2009/12/14	13.25	Put	Currency Future	3,383.0000	3,532.0000	4.404	0	0	0
29/12/2008	\$ / R 2009/12/14	13.25	Call	Currency Future	477.0000	402.0000	(15.723)	0	0	0
29/12/2008	\$ / R 2010/03/15			Currency Future	11.3552	11.1565	(1.750)	0.0000	0.0000	0
29/12/2008	\$ / R 2010/03/15	11.44	Call	Currency Future	1,372.0000	1,287.0000	(6.195)	0	0	0
29/12/2008	\$ / R 2010/03/15	11.44	Put	Currency Future	1,457.0000	1,571.0000	7.824	0	0	0
29/12/2008	\$ / R 2010/03/15	11.40	Call	Currency Future	1,385.0000	1,300.0000	(6.137)	0	0	0
29/12/2008	\$ / R 2010/03/15	11.40	Put	Currency Future	1,430.0000	1,543.0000	7.902	0	0	0
29/12/2008	\$ / R 2010/03/15	10.45	Call	Currency Future	1,750.0000	1,647.0000	(5.886)	0	0	0
29/12/2008	\$ / R 2010/03/15	11.30	Call	Currency Future	1,419.0000	1,332.0000	(6.131)	0	0	0
29/12/2008	\$ / R 2010/03/15	11.30	Put	Currency Future	1,364.0000	1,475.0000	8.138	0	0	0
29/12/2008	\$ / R 2010/03/15	10.45	Put	Currency Future	845.0000	941.0000	11.361	0	0	0
29/12/2008	\$ / R 2010/03/15	9.85	Call	Currency Future	2,048.0000	1,930.0000	(5.762)	0	0	27,500
29/12/2008	\$ / R 2010/03/15	12.30	Put	Currency Future	2,066.0000	2,193.0000	6.147	0	0	0
29/12/2008	\$ / R 2010/03/15	11.00	Call	Currency Future	1,529.0000	1,435.0000	(6.148)	0	0	0
29/12/2008	\$ / R 2010/03/15	11.00	Put	Currency Future	1,174.0000	1,278.0000	8.859	0	0	0
29/12/2008	\$ / R 2010/03/15	9.85	Put	Currency Future	543.0000	624.0000	14.917	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	\$ / R 2010/03/15	12.30	Call	Currency Future	1,121.0000	1,049.0000	(6.423)	0	0	27,500
29/12/2008	\$ / R 2010/03/15	13.70	Put	Currency Future	3,187.0000	3,317.0000	4.079	0	0	0
29/12/2008	\$ / R 2010/03/15	9.95	Put	Currency Future	589.0000	672.0000	14.092	0	0	0
29/12/2008	\$ / R 2010/03/15	10.05	Call	Currency Future	1,942.0000	1,829.0000	(5.819)	0	0	0
29/12/2008	\$ / R 2010/03/15	10.05	Put	Currency Future	636.0000	723.0000	13.679	0	0	0
29/12/2008	\$ / R 2010/03/15	10.15	Call	Currency Future	1,891.0000	1,781.0000	(5.817)	0	0	0
29/12/2008	\$ / R 2010/03/15	10.15	Put	Currency Future	686.0000	775.0000	12.974	0	0	0
29/12/2008	\$ / R 2010/03/15	9.95	Call	Currency Future	1,994.0000	1,879.0000	(5.767)	0	0	0
29/12/2008	\$ / R 2010/03/15	10.25	Call	Currency Future	1,842.0000	1,735.0000	(5.809)	0	0	0
29/12/2008	\$ / R 2010/03/15	9.75	Put	Currency Future	499.0000	577.0000	15.631	0	0	0
29/12/2008	\$ / R 2010/03/15	9.75	Call	Currency Future	2,104.0000	1,983.0000	(5.751)	0	0	0
29/12/2008	\$ / R 2010/03/15	10.25	Put	Currency Future	737.0000	828.0000	12.347	0	0	0
29/12/2008	\$ / R 2010/03/15	10.35	Call	Currency Future	1,795.0000	1,690.0000	(5.850)	0	0	0
29/12/2008	\$ / R 2010/03/15	10.35	Put	Currency Future	790.0000	884.0000	11.899	0	0	0
29/12/2008	\$ / R 2010/03/15	12.55	Call	Currency Future	1,061.0000	992.0000	(6.503)	0	0	0
29/12/2008	\$ / R 2010/03/15	12.55	Put	Currency Future	2,256.0000	2,386.0000	5.762	0	0	0
29/12/2008	\$ / R 2010/03/15	13.70	Call	Currency Future	842.0000	774.0000	(8.076)	0	0	0
29/12/2008	\$ / R 2010/03/15	11.10	Put	Currency Future	1,236.0000	1,343.0000	8.657	0	0	0
29/12/2008	\$ / R 2010/03/15	11.10	Call	Currency Future	1,491.0000	1,399.0000	(6.170)	0	0	0
29/12/2008	\$ / R 2010/03/15	9.50	Put	Currency Future	398.0000	468.0000	17.588	0	0	0
29/12/2008	\$ / R 2010/03/15	11.20	Call	Currency Future	1,454.0000	1,365.0000	(6.121)	0	0	0
29/12/2008	\$ / R 2010/03/15	11.20	Put	Currency Future	1,299.0000	1,408.0000	8.391	0	0	0
29/12/2008	\$ / R 2010/03/15	11.50	Call	Currency Future	1,352.0000	1,268.0000	(6.213)	0	0	0
29/12/2008	\$ / R 2010/03/15	11.60	Put	Currency Future	1,565.0000	1,681.0000	7.412	0	0	0
29/12/2008	\$ / R 2010/03/15	11.60	Call	Currency Future	1,321.0000	1,238.0000	(6.283)	0	0	0
29/12/2008	\$ / R 2010/03/15	11.50	Put	Currency Future	1,497.0000	1,612.0000	7.682	0	0	0
29/12/2008	\$ / R 2010/03/15	9.50	Call	Currency Future	2,253.0000	2,125.0000	(5.681)	0	0	0
29/12/2008	£ / R 2009/03/16			Currency Future	14.5511	14.0864	(3.194)	14.4500	14.0500	13,053
29/12/2008	£ / R 2009/03/16	15.50	Call	Currency Future	407.0000	210.0000	(48.403)	0	0	0
29/12/2008	£ / R 2009/03/16	16.65	Put	Currency Future	2,265.0000	2,630.0000	16.115	0	0	0
29/12/2008	£ / R 2009/03/16	15.05	Call	Currency Future	557.0000	314.0000	(43.627)	0	0	0
29/12/2008	£ / R 2009/03/16	16.30	Call	Currency Future	221.0000	96.0000	(56.561)	0	0	0
29/12/2008	£ / R 2009/03/16	15.30	Call	Currency Future	469.0000	252.0000	(46.269)	0	0	0
29/12/2008	£ / R 2009/03/16	14.15	Call	Currency Future	904.0000	605.0000	(33.075)	0	0	0
29/12/2008	£ / R 2009/03/16	17.35	Put	Currency Future	2,889.0000	3,294.0000	14.019	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,575.0000	1,872.0000	18.857	0	0	0
29/12/2008	£ / R 2009/03/16	14.35	Call	Currency Future	809.0000	536.0000	(33.745)	0	0	0
29/12/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,888.0000	2,220.0000	17.585	0	0	0
29/12/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,808.0000	2,131.0000	17.865	0	0	0
29/12/2008	£ / R 2009/03/16	15.30	Put	Currency Future	1,218.0000	1,466.0000	20.361	0	0	0
29/12/2008	£ / R 2009/03/16	15.35	Call	Currency Future	453.0000	241.0000	(46.799)	0	0	0
29/12/2008	£ / R 2009/03/16	14.45	Call	Currency Future	768.0000	506.0000	(34.115)	0	0	0
29/12/2008	£ / R 2009/03/16	16.10	Call	Currency Future	259.0000	118.0000	(54.440)	0	0	0
29/12/2008	£ / R 2009/03/16	14.45	Put	Currency Future	667.0000	870.0000	30.435	0	0	0
29/12/2008	£ / R 2009/03/16	17.15	Call	Currency Future	108.0000	38.0000	(64.815)	0	0	0
29/12/2008	£ / R 2009/03/16	15.90	Call	Currency Future	302.0000	144.0000	(52.318)	0	0	0
29/12/2008	£ / R 2009/03/16	14.60	Put	Currency Future	758.0000	968.0000	27.704	0	0	0
29/12/2008	£ / R 2009/03/16	15.40	Call	Currency Future	437.0000	230.0000	(47.368)	0	0	0
29/12/2008	£ / R 2009/03/16	14.25	Put	Currency Future	552.0000	733.0000	32.790	0	0	0
29/12/2008	£ / R 2009/03/16	17.15	Put	Currency Future	2,706.0000	3,102.0000	14.634	0	0	0
29/12/2008	£ / R 2009/03/16	15.80	Call	Currency Future	326.0000	158.0000	(51.534)	0	0	0
29/12/2008	£ / R 2009/03/16	16.95	Call	Currency Future	128.0000	48.0000	(62.500)	0	0	0
29/12/2008	£ / R 2009/03/16	15.40	Put	Currency Future	1,286.0000	1,544.0000	20.062	0	0	0
29/12/2008	£ / R 2009/03/16	14.25	Call	Currency Future	853.0000	569.0000	(33.294)	0	0	0
29/12/2008	£ / R 2009/03/16	17.25	Call	Currency Future	98.0000	34.0000	(65.306)	0	0	0
29/12/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,651.0000	1,957.0000	18.534	0	0	0
29/12/2008	£ / R 2009/03/16	15.35	Put	Currency Future	1,252.0000	1,505.0000	20.208	0	0	0
29/12/2008	£ / R 2009/03/16	14.15	Put	Currency Future	503.0000	668.0000	32.803	0	0	0
29/12/2008	£ / R 2009/03/16	17.25	Put	Currency Future	2,797.0000	3,197.0000	14.301	0	0	0
29/12/2008	£ / R 2009/03/16	15.15	Call	Currency Future	520.0000	288.0000	(44.615)	0	0	0
29/12/2008	£ / R 2009/03/16	17.35	Call	Currency Future	90.0000	30.0000	(66.667)	0	0	0
29/12/2008	£ / R 2009/03/16	14.35	Put	Currency Future	608.0000	800.0000	31.579	0	0	0
29/12/2008	£ / R 2009/03/16	17.05	Put	Currency Future	2,616.0000	3,006.0000	14.908	0	0	0
29/12/2008	£ / R 2009/03/16	16.95	Put	Currency Future	2,527.0000	2,911.0000	15.196	0	0	0
29/12/2008	£ / R 2009/03/16	17.05	Call	Currency Future	117.0000	43.0000	(63.248)	0	0	0
29/12/2008	£ / R 2009/03/16	14.65	Call	Currency Future	690.0000	437.0000	(36.667)	0	0	0
29/12/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,651.0000	1,957.0000	18.534	0	0	0
29/12/2008	£ / R 2009/03/16	14.65	Put	Currency Future	789.0000	1,001.0000	26.869	0	0	0
29/12/2008	£ / R 2009/03/16	14.95	Call	Currency Future	590.0000	342.0000	(42.034)	0	0	0
29/12/2008	£ / R 2009/03/16	15.65	Put	Currency Future	1,464.0000	1,746.0000	19.262	0	0	0
29/12/2008	£ / R 2009/03/16	14.65	Call	Currency Future	690.0000	437.0000	(36.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	£ / R 2009/03/16	16.65	Call	Currency Future	166.0000	66.0000	(60.241)	0	0	0
29/12/2008	£ / R 2009/03/16	18.40	Call	Currency Future	33.0000	8.0000	(75.758)	0	0	0
29/12/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,970.0000	2,310.0000	17.259	0	0	0
29/12/2008	£ / R 2009/03/16	15.60	Call	Currency Future	378.0000	191.0000	(49.471)	0	0	0
29/12/2008	£ / R 2009/03/16	18.70	Put	Currency Future	4,173.0000	4,619.0000	10.688	0	0	0
29/12/2008	£ / R 2009/03/16	16.20	Call	Currency Future	239.0000	106.0000	(55.649)	0	0	0
29/12/2008	£ / R 2009/03/16	14.95	Put	Currency Future	989.0000	1,205.0000	21.840	0	0	0
29/12/2008	£ / R 2009/03/16	14.85	Call	Currency Future	622.0000	371.0000	(40.354)	0	0	0
29/12/2008	£ / R 2009/03/16	17.85	Call	Currency Future	56.0000	17.0000	(69.643)	0	0	0
29/12/2008	£ / R 2009/03/16	15.15	Put	Currency Future	1,119.0000	1,351.0000	20.733	0	0	0
29/12/2008	£ / R 2009/03/16	18.80	Put	Currency Future	4,271.0000	4,718.0000	10.466	0	0	0
29/12/2008	£ / R 2009/03/16	14.60	Call	Currency Future	709.0000	455.0000	(35.825)	0	0	0
29/12/2008	£ / R 2009/03/16	14.85	Put	Currency Future	920.0000	1,135.0000	23.370	0	0	0
29/12/2008	£ / R 2009/03/16	17.85	Put	Currency Future	3,355.0000	3,780.0000	12.668	0	0	0
29/12/2008	£ / R 2009/03/16	14.75	Put	Currency Future	854.0000	1,067.0000	24.941	0	0	0
29/12/2008	£ / R 2009/03/16	18.15	Call	Currency Future	42.0000	11.0000	(73.810)	0	0	0
29/12/2008	£ / R 2009/03/16	18.50	Put	Currency Future	3,979.0000	4,421.0000	11.108	0	0	0
29/12/2008	£ / R 2009/03/16	14.85	Call	Currency Future	622.0000	371.0000	(40.354)	0	0	0
29/12/2008	£ / R 2009/03/16	15.25	Call	Currency Future	486.0000	264.0000	(45.679)	0	0	0
29/12/2008	£ / R 2009/03/16	18.15	Put	Currency Future	3,641.0000	4,075.0000	11.920	0	0	0
29/12/2008	£ / R 2009/03/16	18.50	Call	Currency Future	30.0000	7.0000	(76.667)	0	0	0
29/12/2008	£ / R 2009/03/16	14.90	Put	Currency Future	955.0000	1,170.0000	22.513	0	0	0
29/12/2008	£ / R 2009/03/16	16.50	Put	Currency Future	2,137.0000	2,491.0000	16.565	0	0	0
29/12/2008	£ / R 2009/03/16	15.85	Call	Currency Future	314.0000	151.0000	(51.911)	0	0	0
29/12/2008	£ / R 2009/03/16	14.85	Put	Currency Future	920.0000	1,135.0000	23.370	0	0	0
29/12/2008	£ / R 2009/03/16	15.90	Call	Currency Future	302.0000	144.0000	(52.318)	0	0	0
29/12/2008	£ / R 2009/03/16	18.35	Call	Currency Future	35.0000	9.0000	(74.286)	0	0	0
29/12/2008	£ / R 2009/03/16	17.95	Put	Currency Future	3,450.0000	3,878.0000	12.406	0	0	0
29/12/2008	£ / R 2009/03/16	14.90	Call	Currency Future	606.0000	356.0000	(41.254)	0	0	0
29/12/2008	£ / R 2009/03/16	17.50	Call	Currency Future	78.0000	25.0000	(67.949)	0	0	0
29/12/2008	£ / R 2009/03/16	15.85	Put	Currency Future	1,613.0000	1,914.0000	18.661	0	0	0
29/12/2008	£ / R 2009/03/16	17.65	Put	Currency Future	3,167.0000	3,585.0000	13.199	0	0	0
29/12/2008	£ / R 2009/03/16	17.95	Call	Currency Future	51.0000	15.0000	(70.588)	0	0	0
29/12/2008	£ / R 2009/03/16	14.70	Put	Currency Future	821.0000	1,033.0000	25.822	0	0	0
29/12/2008	£ / R 2009/03/16	16.50	Call	Currency Future	188.0000	78.0000	(58.511)	0	0	0
29/12/2008	£ / R 2009/03/16	15.60	Put	Currency Future	1,427.0000	1,705.0000	19.481	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	£ / R 2009/03/16	16.55	Put	Currency Future	2,179.0000	2,537.0000	16.430	0	0	0
29/12/2008	£ / R 2009/03/16	17.65	Call	Currency Future	68.0000	21.0000	(69.118)	0	0	0
29/12/2008	£ / R 2009/03/16	18.65	Put	Currency Future	4,125.0000	4,570.0000	10.788	0	0	0
29/12/2008	£ / R 2009/03/16	17.50	Put	Currency Future	3,027.0000	3,439.0000	13.611	0	0	0
29/12/2008	£ / R 2009/03/16	15.65	Call	Currency Future	365.0000	183.0000	(49.863)	0	0	0
29/12/2008	£ / R 2009/03/16	14.55	Put	Currency Future	727.0000	937.0000	28.886	0	0	0
29/12/2008	£ / R 2009/03/16	15.65	Call	Currency Future	365.0000	183.0000	(49.863)	0	0	0
29/12/2008	£ / R 2009/03/16	14.70	Call	Currency Future	672.0000	420.0000	(37.500)	0	0	0
29/12/2008	£ / R 2009/03/16	16.45	Put	Currency Future	2,094.0000	2,446.0000	16.810	0	0	0
29/12/2008	£ / R 2009/03/16	15.65	Put	Currency Future	1,464.0000	1,746.0000	19.262	0	0	0
29/12/2008	£ / R 2009/03/16	14.80	Call	Currency Future	638.0000	387.0000	(39.342)	0	0	0
29/12/2008	£ / R 2009/03/16	14.55	Call	Currency Future	728.0000	473.0000	(35.027)	0	0	0
29/12/2008	£ / R 2009/03/16	16.00	Call	Currency Future	280.0000	130.0000	(53.571)	0	0	0
29/12/2008	£ / R 2009/03/16	18.45	Call	Currency Future	31.0000	8.0000	(74.194)	0	0	0
29/12/2008	£ / R 2009/03/16	15.10	Put	Currency Future	1,087.0000	1,314.0000	20.883	0	0	0
29/12/2008	£ / R 2009/03/16	15.50	Put	Currency Future	1,356.0000	1,624.0000	19.764	0	0	0
29/12/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,729.0000	2,044.0000	18.219	0	0	0
29/12/2008	£ / R 2009/03/16	18.45	Put	Currency Future	3,930.0000	4,371.0000	11.221	0	0	0
29/12/2008	£ / R 2009/03/16	15.10	Call	Currency Future	538.0000	301.0000	(44.052)	0	0	0
29/12/2008	£ / R 2009/03/16	16.75	Call	Currency Future	152.0000	59.0000	(61.184)	0	0	0
29/12/2008	£ / R 2009/03/16	14.65	Put	Currency Future	789.0000	1,001.0000	26.869	0	0	0
29/12/2008	£ / R 2009/03/16	18.35	Put	Currency Future	3,834.0000	4,272.0000	11.424	0	0	0
29/12/2008	£ / R 2009/03/16	15.55	Call	Currency Future	392.0000	201.0000	(48.724)	0	0	0
29/12/2008	£ / R 2009/03/16	18.80	Call	Currency Future	22.0000	5.0000	(77.273)	0	0	0
29/12/2008	£ / R 2009/03/16	14.80	Put	Currency Future	887.0000	1,101.0000	24.126	0	0	0
29/12/2008	£ / R 2009/03/16	16.75	Put	Currency Future	2,351.0000	2,723.0000	15.823	0	0	0
29/12/2008	£ / R 2009/03/16	15.35	Call	Currency Future	453.0000	241.0000	(46.799)	0	0	0
29/12/2008	£ / R 2009/03/16	16.70	Call	Currency Future	159.0000	63.0000	(60.377)	0	0	0
29/12/2008	£ / R 2009/03/16	15.55	Put	Currency Future	1,391.0000	1,664.0000	19.626	0	0	0
29/12/2008	£ / R 2009/03/16	15.35	Put	Currency Future	1,252.0000	1,505.0000	20.208	0	0	0
29/12/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,808.0000	2,131.0000	17.865	0	0	0
29/12/2008	£ / R 2009/03/16	15.25	Put	Currency Future	1,184.0000	1,427.0000	20.524	0	0	0
29/12/2008	£ / R 2009/03/16	15.75	Call	Currency Future	339.0000	166.0000	(51.032)	0	0	0
29/12/2008	£ / R 2009/03/16	18.65	Call	Currency Future	26.0000	6.0000	(76.923)	0	0	0
29/12/2008	£ / R 2009/03/16	15.20	Put	Currency Future	1,152.0000	1,389.0000	20.573	0	0	0
29/12/2008	£ / R 2009/03/16	16.70	Put	Currency Future	2,308.0000	2,676.0000	15.945	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	£ / R 2009/03/16	14.75	Call	Currency Future	655.0000	403.0000	(38.473)	0	0	0
29/12/2008	£ / R 2009/03/16	15.85	Put	Currency Future	1,613.0000	1,914.0000	18.661	0	0	0
29/12/2008	£ / R 2009/03/16	14.90	Call	Currency Future	606.0000	356.0000	(41.254)	0	0	0
29/12/2008	£ / R 2009/03/16	17.20	Put	Currency Future	2,752.0000	3,149.0000	14.426	0	0	0
29/12/2008	£ / R 2009/03/16	15.15	Call	Currency Future	520.0000	288.0000	(44.615)	0	0	0
29/12/2008	£ / R 2009/03/16	15.85	Call	Currency Future	314.0000	151.0000	(51.911)	0	0	0
29/12/2008	£ / R 2009/03/16	14.80	Put	Currency Future	887.0000	1,101.0000	24.126	0	0	0
29/12/2008	£ / R 2009/03/16	17.60	Call	Currency Future	71.0000	22.0000	(69.014)	0	0	0
29/12/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,729.0000	2,044.0000	18.219	0	0	0
29/12/2008	£ / R 2009/03/16	18.90	Call	Currency Future	20.0000	4.0000	(80.000)	0	0	0
29/12/2008	£ / R 2009/03/16	15.75	Put	Currency Future	1,538.0000	1,830.0000	18.986	0	0	0
29/12/2008	£ / R 2009/03/16	14.80	Call	Currency Future	638.0000	387.0000	(39.342)	0	0	0
29/12/2008	£ / R 2009/03/16	16.00	Call	Currency Future	280.0000	130.0000	(53.571)	0	0	0
29/12/2008	£ / R 2009/03/16	14.90	Put	Currency Future	955.0000	1,170.0000	22.513	0	0	0
29/12/2008	£ / R 2009/03/16	18.05	Put	Currency Future	3,545.0000	3,976.0000	12.158	0	0	0
29/12/2008	£ / R 2009/03/16	15.45	Call	Currency Future	422.0000	220.0000	(47.867)	0	0	0
29/12/2008	£ / R 2009/03/16	15.80	Call	Currency Future	326.0000	158.0000	(51.534)	0	0	0
29/12/2008	£ / R 2009/03/16	17.20	Call	Currency Future	103.0000	36.0000	(65.049)	0	0	0
29/12/2008	£ / R 2009/03/16	16.55	Call	Currency Future	180.0000	74.0000	(58.889)	0	0	0
29/12/2008	£ / R 2009/03/16	15.05	Put	Currency Future	1,056.0000	1,277.0000	20.928	0	0	0
29/12/2008	£ / R 2009/03/16	18.30	Put	Currency Future	3,785.0000	4,223.0000	11.572	0	0	0
29/12/2008	£ / R 2009/03/16	16.35	Call	Currency Future	212.0000	91.0000	(57.075)	0	0	0
29/12/2008	£ / R 2009/03/16	18.05	Call	Currency Future	47.0000	13.0000	(72.340)	0	0	0
29/12/2008	£ / R 2009/03/16	15.15	Put	Currency Future	1,119.0000	1,351.0000	20.733	0	0	0
29/12/2008	£ / R 2009/03/16	16.60	Call	Currency Future	173.0000	70.0000	(59.538)	0	0	0
29/12/2008	£ / R 2009/03/16	18.40	Put	Currency Future	3,882.0000	4,322.0000	11.334	0	0	0
29/12/2008	£ / R 2009/03/16	16.85	Put	Currency Future	2,439.0000	2,817.0000	15.498	0	0	0
29/12/2008	£ / R 2009/03/16	17.60	Put	Currency Future	3,120.0000	3,536.0000	13.333	0	0	0
29/12/2008	£ / R 2009/03/16	15.45	Put	Currency Future	1,321.0000	1,584.0000	19.909	0	0	0
29/12/2008	£ / R 2009/03/16	16.10	Call	Currency Future	259.0000	118.0000	(54.440)	0	0	0
29/12/2008	£ / R 2009/03/16	14.55	Put	Currency Future	727.0000	937.0000	28.886	0	0	0
29/12/2008	£ / R 2009/03/16	18.60	Call	Currency Future	27.0000	6.0000	(77.778)	0	0	0
29/12/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,575.0000	1,872.0000	18.857	0	0	0
29/12/2008	£ / R 2009/03/16	16.85	Call	Currency Future	140.0000	53.0000	(62.143)	0	0	0
29/12/2008	£ / R 2009/03/16	16.80	Call	Currency Future	146.0000	56.0000	(61.644)	0	0	0
29/12/2008	£ / R 2009/03/16	18.60	Put	Currency Future	4,076.0000	4,520.0000	10.893	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	£ / R 2009/03/16	15.55	Call	Currency Future	392.0000	201.0000	(48.724)	0	0	0
29/12/2008	£ / R 2009/03/16	17.65	Call	Currency Future	68.0000	21.0000	(69.118)	0	0	0
29/12/2008	£ / R 2009/03/16	17.40	Put	Currency Future	2,935.0000	3,342.0000	13.867	0	0	0
29/12/2008	£ / R 2009/03/16	16.25	Put	Currency Future	1,929.0000	2,265.0000	17.418	0	0	0
29/12/2008	£ / R 2009/03/16	18.70	Call	Currency Future	24.0000	6.0000	(75.000)	0	0	0
29/12/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,888.0000	2,220.0000	17.585	0	0	0
29/12/2008	£ / R 2009/03/16	17.55	Put	Currency Future	3,074.0000	3,487.0000	13.435	0	0	0
29/12/2008	£ / R 2009/03/16	17.10	Put	Currency Future	2,661.0000	3,054.0000	14.769	0	0	0
29/12/2008	£ / R 2009/03/16	16.60	Put	Currency Future	2,222.0000	2,583.0000	16.247	0	0	0
29/12/2008	£ / R 2009/03/16	18.30	Call	Currency Future	36.0000	9.0000	(75.000)	0	0	0
29/12/2008	£ / R 2009/03/16	17.30	Put	Currency Future	2,843.0000	3,245.0000	14.140	0	0	0
29/12/2008	£ / R 2009/03/16	15.00	Call	Currency Future	576.0000	328.0000	(43.056)	0	0	0
29/12/2008	£ / R 2009/03/16	16.35	Call	Currency Future	212.0000	91.0000	(57.075)	0	0	0
29/12/2008	£ / R 2009/03/16	14.55	Call	Currency Future	728.0000	473.0000	(35.027)	0	0	0
29/12/2008	£ / R 2009/03/16	18.20	Put	Currency Future	3,689.0000	4,124.0000	11.792	0	0	0
29/12/2008	£ / R 2009/03/16	16.15	Call	Currency Future	249.0000	112.0000	(55.020)	0	0	0
29/12/2008	£ / R 2009/03/16	16.30	Call	Currency Future	221.0000	96.0000	(56.561)	0	0	0
29/12/2008	£ / R 2009/03/16	17.90	Call	Currency Future	54.0000	16.0000	(70.370)	0	0	0
29/12/2008	£ / R 2009/03/16	15.00	Put	Currency Future	1,025.0000	1,241.0000	21.073	0	0	0
29/12/2008	£ / R 2009/03/16	16.45	Call	Currency Future	196.0000	82.0000	(58.163)	0	0	0
29/12/2008	£ / R 2009/03/16	18.20	Call	Currency Future	40.0000	11.0000	(72.500)	0	0	0
29/12/2008	£ / R 2009/03/16	15.30	Call	Currency Future	469.0000	252.0000	(46.269)	0	0	0
29/12/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,970.0000	2,310.0000	17.259	0	0	0
29/12/2008	£ / R 2009/03/16	17.80	Put	Currency Future	3,308.0000	3,731.0000	12.787	0	0	0
29/12/2008	£ / R 2009/03/16	16.60	Call	Currency Future	173.0000	70.0000	(59.538)	0	0	0
29/12/2008	£ / R 2009/03/16	16.35	Put	Currency Future	2,011.0000	2,355.0000	17.106	0	0	0
29/12/2008	£ / R 2009/03/16	18.10	Put	Currency Future	3,593.0000	4,026.0000	12.051	0	0	0
29/12/2008	£ / R 2009/03/16	16.20	Call	Currency Future	239.0000	106.0000	(55.649)	0	0	0
29/12/2008	£ / R 2009/03/16	16.25	Call	Currency Future	230.0000	101.0000	(56.087)	0	0	0
29/12/2008	£ / R 2009/03/16	17.90	Put	Currency Future	3,403.0000	3,829.0000	12.518	0	0	0
29/12/2008	£ / R 2009/03/16	16.60	Put	Currency Future	2,222.0000	2,583.0000	16.247	0	0	0
29/12/2008	£ / R 2009/03/16	15.30	Put	Currency Future	1,218.0000	1,466.0000	20.361	0	0	0
29/12/2008	£ / R 2009/03/16	16.35	Put	Currency Future	2,011.0000	2,355.0000	17.106	0	0	0
29/12/2008	£ / R 2009/03/16	16.40	Call	Currency Future	204.0000	86.0000	(57.843)	0	0	0
29/12/2008	£ / R 2009/03/16	17.40	Call	Currency Future	86.0000	28.0000	(67.442)	0	0	0
29/12/2008	£ / R 2009/03/16	16.15	Put	Currency Future	1,848.0000	2,175.0000	17.695	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	£ / R 2009/03/16	16.85	Call	Currency Future	140.0000	53.0000	(62.143)	0	0	0
29/12/2008	£ / R 2009/03/16	16.40	Put	Currency Future	2,053.0000	2,400.0000	16.902	0	0	0
29/12/2008	£ / R 2009/03/16	18.00	Call	Currency Future	49.0000	14.0000	(71.429)	0	0	0
29/12/2008	£ / R 2009/03/16	17.70	Call	Currency Future	65.0000	20.0000	(69.231)	0	0	0
29/12/2008	£ / R 2009/03/16	15.05	Call	Currency Future	557.0000	314.0000	(43.627)	0	0	0
29/12/2008	£ / R 2009/03/16	15.70	Put	Currency Future	1,500.0000	1,788.0000	19.200	0	0	0
29/12/2008	£ / R 2009/03/16	17.30	Call	Currency Future	94.0000	32.0000	(65.957)	0	0	0
29/12/2008	£ / R 2009/03/16	15.05	Put	Currency Future	1,056.0000	1,277.0000	20.928	0	0	0
29/12/2008	£ / R 2009/03/16	16.80	Put	Currency Future	2,395.0000	2,770.0000	15.658	0	0	0
29/12/2008	£ / R 2009/03/16	18.10	Call	Currency Future	44.0000	12.0000	(72.727)	0	0	0
29/12/2008	£ / R 2009/03/16	15.70	Call	Currency Future	351.0000	174.0000	(50.427)	0	0	0
29/12/2008	£ / R 2009/03/16	17.70	Put	Currency Future	3,214.0000	3,633.0000	13.037	0	0	0
29/12/2008	£ / R 2009/03/16	15.55	Put	Currency Future	1,391.0000	1,664.0000	19.626	0	0	0
29/12/2008	£ / R 2009/03/16	16.05	Call	Currency Future	269.0000	124.0000	(53.903)	0	0	0
29/12/2008	£ / R 2009/03/16	17.10	Call	Currency Future	112.0000	40.0000	(64.286)	0	0	0
29/12/2008	£ / R 2009/03/16	15.20	Call	Currency Future	503.0000	276.0000	(45.129)	0	0	0
29/12/2008	£ / R 2009/03/16	18.90	Put	Currency Future	4,369.0000	4,818.0000	10.277	0	0	0
29/12/2008	£ / R 2009/03/16	15.60	Call	Currency Future	378.0000	191.0000	(49.471)	0	0	0
29/12/2008	£ / R 2009/03/16	15.90	Call	Currency Future	302.0000	144.0000	(52.318)	0	0	0
29/12/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,768.0000	2,087.0000	18.043	0	0	0
29/12/2008	£ / R 2009/03/16	17.65	Put	Currency Future	3,167.0000	3,585.0000	13.199	0	0	0
29/12/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,651.0000	1,957.0000	18.534	0	0	0
29/12/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,768.0000	2,087.0000	18.043	0	0	0
29/12/2008	£ / R 2009/03/16	17.55	Call	Currency Future	75.0000	24.0000	(68.000)	0	0	0
29/12/2008	£ / R 2009/03/16	17.75	Call	Currency Future	62.0000	19.0000	(69.355)	0	0	0
29/12/2008	£ / R 2009/03/16	16.90	Put	Currency Future	2,483.0000	2,864.0000	15.344	0	0	0
29/12/2008	£ / R 2009/03/16	15.60	Put	Currency Future	1,427.0000	1,705.0000	19.481	0	0	0
29/12/2008	£ / R 2009/03/16	18.55	Call	Currency Future	28.0000	7.0000	(75.000)	0	0	0
29/12/2008	£ / R 2009/03/16	18.35	Put	Currency Future	3,834.0000	4,272.0000	11.424	0	0	0
29/12/2008	£ / R 2009/03/16	16.85	Put	Currency Future	2,439.0000	2,817.0000	15.498	0	0	0
29/12/2008	£ / R 2009/03/16	18.55	Put	Currency Future	4,027.0000	4,470.0000	11.001	0	0	0
29/12/2008	£ / R 2009/03/16	17.60	Put	Currency Future	3,120.0000	3,536.0000	13.333	0	0	0
29/12/2008	£ / R 2009/03/16	16.05	Call	Currency Future	269.0000	124.0000	(53.903)	0	0	0
29/12/2008	£ / R 2009/03/16	18.65	Put	Currency Future	4,125.0000	4,570.0000	10.788	0	0	0
29/12/2008	£ / R 2009/03/16	16.90	Call	Currency Future	134.0000	50.0000	(62.687)	0	0	0
29/12/2008	£ / R 2009/03/16	18.65	Call	Currency Future	26.0000	6.0000	(76.923)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	£ / R 2009/03/16	15.95	Call	Currency Future	291.0000	137.0000	(52.921)	0	0	0
29/12/2008	£ / R 2009/03/16	18.00	Put	Currency Future	3,498.0000	3,927.0000	12.264	0	0	0
29/12/2008	£ / R 2009/03/16	18.35	Call	Currency Future	35.0000	9.0000	(74.286)	0	0	0
29/12/2008	£ / R 2009/03/16	17.60	Call	Currency Future	71.0000	22.0000	(69.014)	0	0	0
29/12/2008	£ / R 2009/03/16	15.95	Put	Currency Future	1,690.0000	2,000.0000	18.343	0	0	0
29/12/2008	£ / R 2009/03/16	17.80	Call	Currency Future	59.0000	18.0000	(69.492)	0	0	0
29/12/2008	£ / R 2009/03/16	18.25	Put	Currency Future	3,737.0000	4,174.0000	11.694	0	0	0
29/12/2008	£ / R 2009/03/16	17.00	Put	Currency Future	2,572.0000	2,959.0000	15.047	0	0	0
29/12/2008	£ / R 2009/03/16	18.25	Call	Currency Future	38.0000	10.0000	(73.684)	0	0	0
29/12/2008	£ / R 2009/03/16	17.10	Call	Currency Future	112.0000	40.0000	(64.286)	0	0	0
29/12/2008	£ / R 2009/03/16	17.85	Put	Currency Future	3,355.0000	3,780.0000	12.668	0	0	0
29/12/2008	£ / R 2009/03/16	18.95	Call	Currency Future	19.0000	4.0000	(78.947)	0	0	0
29/12/2008	£ / R 2009/03/16	17.85	Call	Currency Future	56.0000	17.0000	(69.643)	0	0	0
29/12/2008	£ / R 2009/03/16	17.10	Put	Currency Future	2,661.0000	3,054.0000	14.769	0	0	0
29/12/2008	£ / R 2009/03/16	18.95	Put	Currency Future	4,418.0000	4,868.0000	10.186	0	0	0
29/12/2008	£ / R 2009/03/16	17.75	Put	Currency Future	3,261.0000	3,682.0000	12.910	0	0	0
29/12/2008	£ / R 2009/03/16	16.40	Call	Currency Future	204.0000	86.0000	(57.843)	0	0	0
29/12/2008	£ / R 2009/03/16	18.85	Put	Currency Future	4,320.0000	4,768.0000	10.370	0	0	0
29/12/2008	£ / R 2009/03/16	18.15	Call	Currency Future	42.0000	11.0000	(73.810)	0	0	0
29/12/2008	£ / R 2009/03/16	16.40	Put	Currency Future	2,053.0000	2,400.0000	16.902	0	0	0
29/12/2008	£ / R 2009/03/16	18.55	Put	Currency Future	4,027.0000	4,470.0000	11.001	0	0	0
29/12/2008	£ / R 2009/03/16	18.15	Put	Currency Future	3,641.0000	4,075.0000	11.920	0	0	0
29/12/2008	£ / R 2009/03/16	18.85	Call	Currency Future	21.0000	5.0000	(76.190)	0	0	0
29/12/2008	£ / R 2009/03/16	18.75	Call	Currency Future	23.0000	5.0000	(78.261)	0	0	0
29/12/2008	£ / R 2009/03/16	19.05	Call	Currency Future	17.0000	4.0000	(76.471)	0	0	0
29/12/2008	£ / R 2009/03/16	15.40	Call	Currency Future	437.0000	230.0000	(47.368)	0	0	0
29/12/2008	£ / R 2009/03/16	19.05	Put	Currency Future	4,516.0000	4,967.0000	9.987	0	0	0
29/12/2008	£ / R 2009/03/16	18.75	Put	Currency Future	4,222.0000	4,669.0000	10.587	0	0	0
29/12/2008	£ / R 2009/03/16	15.40	Put	Currency Future	1,286.0000	1,544.0000	20.062	0	0	0
29/12/2008	£ / R 2009/03/16	19.15	Call	Currency Future	15.0000	3.0000	(80.000)	0	0	0
29/12/2008	£ / R 2009/03/16	18.85	Put	Currency Future	4,320.0000	4,768.0000	10.370	0	0	0
29/12/2008	£ / R 2009/03/16	16.15	Put	Currency Future	1,848.0000	2,175.0000	17.695	0	0	0
29/12/2008	£ / R 2009/03/16	18.55	Call	Currency Future	28.0000	7.0000	(75.000)	0	0	0
29/12/2008	£ / R 2009/03/16	18.85	Call	Currency Future	21.0000	5.0000	(76.190)	0	0	0
29/12/2008	£ / R 2009/03/16	16.15	Call	Currency Future	249.0000	112.0000	(55.020)	0	0	0
29/12/2008	£ / R 2009/03/16	19.25	Put	Currency Future	4,713.0000	5,166.0000	9.612	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	£ / R	2009/03/16	19.25	Call	Currency Future	14.0000	3.0000	(78.571)	0	0	0
29/12/2008	£ / R	2009/03/16	19.15	Put	Currency Future	4,614.0000	5,067.0000	9.818	0	0	0
29/12/2008	£ / R	2009/03/16	18.95	Call	Currency Future	19.0000	4.0000	(78.947)	0	0	0
29/12/2008	£ / R	2009/03/16	17.00	Call	Currency Future	123.0000	45.0000	(63.415)	0	0	0
29/12/2008	£ / R	2009/03/16	16.90	Put	Currency Future	2,483.0000	2,864.0000	15.344	0	0	0
29/12/2008	£ / R	2009/03/16	14.20	Call	Currency Future	876.0000	587.0000	(32.991)	0	0	0
29/12/2008	£ / R	2009/03/16	16.90	Call	Currency Future	134.0000	50.0000	(62.687)	0	0	0
29/12/2008	£ / R	2009/03/16	16.80	Put	Currency Future	2,395.0000	2,770.0000	15.658	0	0	0
29/12/2008	£ / R	2009/03/16	16.80	Call	Currency Future	146.0000	56.0000	(61.644)	0	0	0
29/12/2008	£ / R	2009/03/16	19.05	Call	Currency Future	17.0000	4.0000	(76.471)	0	0	0
29/12/2008	£ / R	2009/03/16	18.95	Put	Currency Future	4,418.0000	4,868.0000	10.186	0	0	0
29/12/2008	£ / R	2009/03/16	18.45	Put	Currency Future	3,930.0000	4,371.0000	11.221	0	0	0
29/12/2008	£ / R	2009/03/16	19.05	Put	Currency Future	4,516.0000	4,967.0000	9.987	0	0	0
29/12/2008	£ / R	2009/03/16	18.45	Call	Currency Future	31.0000	8.0000	(74.194)	0	0	0
29/12/2008	£ / R	2009/03/16	14.50	Call	Currency Future	748.0000	492.0000	(34.225)	0	0	0
29/12/2008	£ / R	2009/03/16	14.50	Put	Currency Future	697.0000	905.0000	29.842	0	0	0
29/12/2008	£ / R	2009/03/16	14.30	Call	Currency Future	830.0000	552.0000	(33.494)	0	0	0
29/12/2008	£ / R	2009/03/16	14.20	Put	Currency Future	525.0000	700.0000	33.333	0	0	0
29/12/2008	£ / R	2009/03/16	14.40	Call	Currency Future	788.0000	521.0000	(33.883)	0	0	0
29/12/2008	£ / R	2009/03/16	14.40	Put	Currency Future	637.0000	835.0000	31.083	0	0	0
29/12/2008	£ / R	2009/03/16	14.30	Put	Currency Future	579.0000	766.0000	32.297	0	0	0
29/12/2008	£ / R	2009/03/16	15.85	Put	Currency Future	1,613.0000	1,914.0000	18.661	0	0	0
29/12/2008	£ / R	2009/03/16	15.85	Call	Currency Future	314.0000	151.0000	(51.911)	0	0	0
29/12/2008	£ / R	2009/03/16	16.55	Put	Currency Future	2,179.0000	2,537.0000	16.430	0	0	0
29/12/2008	£ / R	2009/03/16	16.55	Call	Currency Future	180.0000	74.0000	(58.889)	0	0	0
29/12/2008	£ / R	2009/03/16	15.75	Call	Currency Future	339.0000	166.0000	(51.032)	0	0	0
29/12/2008	£ / R	2009/03/16	15.10	Put	Currency Future	1,087.0000	1,314.0000	20.883	0	0	0
29/12/2008	£ / R	2009/03/16	15.75	Put	Currency Future	1,538.0000	1,830.0000	18.986	0	0	0
29/12/2008	£ / R	2009/03/16	15.10	Call	Currency Future	538.0000	301.0000	(44.052)	0	0	0
29/12/2008	£ / R	2009/06/12			Currency Future	14.8253	14.3484	(3.217)	0.0000	0.0000	73
29/12/2008	£ / R	2009/06/12	14.40	Put	Currency Future	774.0000	983.0000	27.003	0	0	0
29/12/2008	£ / R	2009/06/12	19.20	Put	Currency Future	4,476.0000	4,906.0000	9.607	0	0	0
29/12/2008	£ / R	2009/06/12	17.25	Call	Currency Future	319.0000	199.0000	(37.618)	0	0	0
29/12/2008	£ / R	2009/06/12	15.30	Call	Currency Future	857.0000	614.0000	(28.355)	0	0	0
29/12/2008	£ / R	2009/06/12	15.70	Call	Currency Future	710.0000	495.0000	(30.282)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	£ / R 2009/06/12	19.20	Call	Currency Future	102.0000	54.0000	(47.059)	0	0	0
29/12/2008	£ / R 2009/06/12	16.40	Call	Currency Future	501.0000	332.0000	(33.733)	0	0	0
29/12/2008	£ / R 2009/06/12	17.25	Put	Currency Future	2,744.0000	3,100.0000	12.974	0	0	0
29/12/2008	£ / R 2009/06/12	15.30	Put	Currency Future	1,332.0000	1,565.0000	17.492	0	0	0
29/12/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,520.0000	1,774.0000	16.711	0	0	0
29/12/2008	£ / R 2009/06/12	16.85	Put	Currency Future	2,421.0000	2,756.0000	13.837	0	0	0
29/12/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,930.0000	2,225.0000	15.285	0	0	0
29/12/2008	£ / R 2009/06/12	18.70	Put	Currency Future	4,013.0000	4,428.0000	10.341	0	0	0
29/12/2008	£ / R 2009/06/12	14.90	Put	Currency Future	1,070.0000	1,306.0000	22.056	0	0	0
29/12/2008	£ / R 2009/06/12	16.55	Put	Currency Future	2,189.0000	2,506.0000	14.481	0	0	0
29/12/2008	£ / R 2009/06/12	16.20	Call	Currency Future	555.0000	373.0000	(32.793)	0	0	0
29/12/2008	£ / R 2009/06/12	19.10	Call	Currency Future	108.0000	58.0000	(46.296)	0	0	0
29/12/2008	£ / R 2009/06/12	16.60	Put	Currency Future	2,227.0000	2,547.0000	14.369	0	0	0
29/12/2008	£ / R 2009/06/12	15.10	Call	Currency Future	926.0000	681.0000	(26.458)	0	0	0
29/12/2008	£ / R 2009/06/12	15.20	Put	Currency Future	1,268.0000	1,498.0000	18.139	0	0	0
29/12/2008	£ / R 2009/06/12	15.60	Call	Currency Future	745.0000	523.0000	(29.799)	0	0	0
29/12/2008	£ / R 2009/06/12	18.50	Call	Currency Future	156.0000	88.0000	(43.590)	0	0	0
29/12/2008	£ / R 2009/06/12	16.80	Call	Currency Future	407.0000	262.0000	(35.627)	0	0	0
29/12/2008	£ / R 2009/06/12	18.40	Put	Currency Future	3,740.0000	4,145.0000	10.829	0	0	0
29/12/2008	£ / R 2009/06/12	15.40	Call	Currency Future	818.0000	582.0000	(28.851)	0	0	0
29/12/2008	£ / R 2009/06/12	18.50	Put	Currency Future	3,830.0000	4,239.0000	10.679	0	0	0
29/12/2008	£ / R 2009/06/12	16.80	Put	Currency Future	2,382.0000	2,714.0000	13.938	0	0	0
29/12/2008	£ / R 2009/06/12	14.90	Call	Currency Future	996.0000	754.0000	(24.297)	0	0	0
29/12/2008	£ / R 2009/06/12	19.10	Put	Currency Future	4,383.0000	4,809.0000	9.719	0	0	0
29/12/2008	£ / R 2009/06/12	16.60	Call	Currency Future	452.0000	295.0000	(34.735)	0	0	0
29/12/2008	£ / R 2009/06/12	18.35	Call	Currency Future	170.0000	97.0000	(42.941)	0	0	0
29/12/2008	£ / R 2009/06/12	14.90	Put	Currency Future	1,070.0000	1,306.0000	22.056	0	0	0
29/12/2008	£ / R 2009/06/12	14.85	Put	Currency Future	1,039.0000	1,275.0000	22.714	0	0	0
29/12/2008	£ / R 2009/06/12	18.60	Call	Currency Future	147.0000	82.0000	(44.218)	0	0	0
29/12/2008	£ / R 2009/06/12	16.30	Put	Currency Future	2,002.0000	2,304.0000	15.085	0	0	0
29/12/2008	£ / R 2009/06/12	18.35	Put	Currency Future	3,695.0000	4,099.0000	10.934	0	0	0
29/12/2008	£ / R 2009/06/12	15.40	Call	Currency Future	818.0000	582.0000	(28.851)	0	0	0
29/12/2008	£ / R 2009/06/12	15.70	Put	Currency Future	1,585.0000	1,846.0000	16.467	0	0	0
29/12/2008	£ / R 2009/06/12	14.60	Call	Currency Future	1,113.0000	861.0000	(22.642)	0	0	0
29/12/2008	£ / R 2009/06/12	15.05	Put	Currency Future	1,167.0000	1,400.0000	19.966	0	0	0
29/12/2008	£ / R 2009/06/12	18.90	Call	Currency Future	122.0000	67.0000	(45.082)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	£ / R 2009/06/12	16.30	Call	Currency Future	528.0000	352.0000	(33.333)	0	0	0
29/12/2008	£ / R 2009/06/12	19.00	Call	Currency Future	115.0000	62.0000	(46.087)	0	0	0
29/12/2008	£ / R 2009/06/12	14.90	Call	Currency Future	996.0000	754.0000	(24.297)	0	0	0
29/12/2008	£ / R 2009/06/12	15.85	Put	Currency Future	1,685.0000	1,957.0000	16.142	0	0	0
29/12/2008	£ / R 2009/06/12	15.65	Call	Currency Future	727.0000	508.0000	(30.124)	0	0	0
29/12/2008	£ / R 2009/06/12	18.90	Put	Currency Future	4,197.0000	4,618.0000	10.031	0	0	0
29/12/2008	£ / R 2009/06/12	16.40	Put	Currency Future	2,076.0000	2,384.0000	14.836	0	0	0
29/12/2008	£ / R 2009/06/12	14.80	Call	Currency Future	1,033.0000	793.0000	(23.233)	0	0	0
29/12/2008	£ / R 2009/06/12	15.65	Call	Currency Future	727.0000	508.0000	(30.124)	0	0	0
29/12/2008	£ / R 2009/06/12	14.40	Call	Currency Future	1,199.0000	931.0000	(22.352)	0	0	0
29/12/2008	£ / R 2009/06/12	18.70	Call	Currency Future	138.0000	76.0000	(44.928)	0	0	0
29/12/2008	£ / R 2009/06/12	16.00	Call	Currency Future	613.0000	419.0000	(31.648)	0	0	0
29/12/2008	£ / R 2009/06/12	19.00	Put	Currency Future	4,290.0000	4,714.0000	9.883	0	0	0
29/12/2008	£ / R 2009/06/12	15.30	Put	Currency Future	1,332.0000	1,565.0000	17.492	0	0	0
29/12/2008	£ / R 2009/06/12	14.85	Call	Currency Future	1,014.0000	773.0000	(23.767)	0	0	0
29/12/2008	£ / R 2009/06/12	16.15	Put	Currency Future	1,894.0000	2,186.0000	15.417	0	0	0
29/12/2008	£ / R 2009/06/12	14.60	Put	Currency Future	887.0000	1,113.0000	25.479	0	0	0
29/12/2008	£ / R 2009/06/12	18.60	Put	Currency Future	3,921.0000	4,333.0000	10.508	0	0	0
29/12/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,788.0000	2,070.0000	15.772	0	0	0
29/12/2008	£ / R 2009/06/12	18.80	Put	Currency Future	4,105.0000	4,523.0000	10.183	0	0	0
29/12/2008	£ / R 2009/06/12	15.30	Call	Currency Future	857.0000	614.0000	(28.355)	0	0	0
29/12/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,719.0000	1,994.0000	15.998	0	0	0
29/12/2008	£ / R 2009/06/12	18.80	Call	Currency Future	130.0000	71.0000	(45.385)	0	0	0
29/12/2008	£ / R 2009/06/12	15.40	Put	Currency Future	1,393.0000	1,634.0000	17.301	0	0	0
29/12/2008	£ / R 2009/06/12	15.20	Call	Currency Future	893.0000	647.0000	(27.548)	0	0	0
29/12/2008	£ / R 2009/06/12	14.70	Put	Currency Future	948.0000	1,180.0000	24.473	0	0	0
29/12/2008	£ / R 2009/06/12	16.65	Call	Currency Future	440.0000	287.0000	(34.773)	0	0	0
29/12/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,552.0000	1,810.0000	16.624	0	0	0
29/12/2008	£ / R 2009/06/12	19.15	Call	Currency Future	105.0000	56.0000	(46.667)	0	0	0
29/12/2008	£ / R 2009/06/12	15.10	Put	Currency Future	1,200.0000	1,433.0000	19.417	0	0	0
29/12/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,719.0000	1,994.0000	15.998	0	0	0
29/12/2008	£ / R 2009/06/12	15.35	Put	Currency Future	1,362.0000	1,599.0000	17.401	0	0	0
29/12/2008	£ / R 2009/06/12	16.65	Put	Currency Future	2,265.0000	2,588.0000	14.260	0	0	0
29/12/2008	£ / R 2009/06/12	15.50	Put	Currency Future	1,456.0000	1,703.0000	16.964	0	0	0
29/12/2008	£ / R 2009/06/12	16.15	Call	Currency Future	569.0000	384.0000	(32.513)	0	0	0
29/12/2008	£ / R 2009/06/12	15.85	Call	Currency Future	660.0000	455.0000	(31.061)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	£ / R 2009/06/12	16.55	Call	Currency Future	464.0000	304.0000	(34.483)	0	0	0
29/12/2008	£ / R 2009/06/12	16.05	Call	Currency Future	598.0000	407.0000	(31.940)	0	0	0
29/12/2008	£ / R 2009/06/12	19.15	Put	Currency Future	4,430.0000	4,857.0000	9.639	0	0	0
29/12/2008	£ / R 2009/06/12	14.80	Put	Currency Future	1,008.0000	1,245.0000	23.512	0	0	0
29/12/2008	£ / R 2009/06/12	16.80	Put	Currency Future	2,382.0000	2,714.0000	13.938	0	0	0
29/12/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,552.0000	1,810.0000	16.624	0	0	0
29/12/2008	£ / R 2009/06/12	15.35	Call	Currency Future	838.0000	598.0000	(28.640)	0	0	0
29/12/2008	£ / R 2009/06/12	16.85	Call	Currency Future	396.0000	254.0000	(35.859)	0	0	0
29/12/2008	£ / R 2009/06/12	15.95	Call	Currency Future	629.0000	431.0000	(31.479)	0	0	0
29/12/2008	£ / R 2009/06/12	15.50	Call	Currency Future	781.0000	552.0000	(29.321)	0	0	0
29/12/2008	£ / R 2009/06/12	16.80	Call	Currency Future	407.0000	262.0000	(35.627)	0	0	0
29/12/2008	£ / R 2009/06/12	15.90	Call	Currency Future	644.0000	443.0000	(31.211)	0	0	0
29/12/2008	£ / R 2009/06/12	16.95	Put	Currency Future	2,500.0000	2,841.0000	13.640	0	0	0
29/12/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,719.0000	1,994.0000	15.998	0	0	0
29/12/2008	£ / R 2009/06/12	15.90	Call	Currency Future	644.0000	443.0000	(31.211)	0	0	0
29/12/2008	£ / R 2009/06/12	16.10	Call	Currency Future	584.0000	395.0000	(32.363)	0	0	0
29/12/2008	£ / R 2009/06/12	14.70	Call	Currency Future	1,073.0000	828.0000	(22.833)	0	0	0
29/12/2008	£ / R 2009/06/12	16.95	Call	Currency Future	376.0000	239.0000	(36.436)	0	0	0
29/12/2008	£ / R 2009/06/12	15.80	Call	Currency Future	677.0000	468.0000	(30.871)	0	0	0
29/12/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,858.0000	2,147.0000	15.554	0	0	0
29/12/2008	£ / R 2009/06/12	15.85	Put	Currency Future	1,685.0000	1,957.0000	16.142	0	0	0
29/12/2008	£ / R 2009/06/12	15.05	Call	Currency Future	942.0000	699.0000	(25.796)	0	0	0
29/12/2008	£ / R 2009/06/12	16.05	Put	Currency Future	1,823.0000	2,108.0000	15.634	0	0	0
29/12/2008	£ / R 2009/06/12	14.80	Call	Currency Future	1,033.0000	793.0000	(23.233)	0	0	0
29/12/2008	£ / R 2009/06/12	17.10	Put	Currency Future	2,621.0000	2,970.0000	13.316	0	0	0
29/12/2008	£ / R 2009/06/12	15.05	Put	Currency Future	1,167.0000	1,400.0000	19.966	0	0	0
29/12/2008	£ / R 2009/06/12	18.15	Put	Currency Future	3,516.0000	3,913.0000	11.291	0	0	0
29/12/2008	£ / R 2009/06/12	18.75	Put	Currency Future	4,059.0000	4,475.0000	10.249	0	0	0
29/12/2008	£ / R 2009/06/12	17.05	Put	Currency Future	2,581.0000	2,926.0000	13.367	0	0	0
29/12/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,487.0000	1,738.0000	16.880	0	0	0
29/12/2008	£ / R 2009/06/12	15.10	Call	Currency Future	926.0000	681.0000	(26.458)	0	0	0
29/12/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,651.0000	1,920.0000	16.293	0	0	0
29/12/2008	£ / R 2009/06/12	18.15	Call	Currency Future	191.0000	111.0000	(41.885)	0	0	0
29/12/2008	£ / R 2009/06/12	18.75	Call	Currency Future	134.0000	74.0000	(44.776)	0	0	0
29/12/2008	£ / R 2009/06/12	17.50	Put	Currency Future	2,952.0000	3,321.0000	12.500	0	0	0
29/12/2008	£ / R 2009/06/12	15.55	Call	Currency Future	763.0000	537.0000	(29.620)	0	0	0



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29/12/2008	£ / R 2009/06/12	15.15	Call	Currency Future	909.0000	664.0000	(26.953)	0	0	0
29/12/2008	£ / R 2009/06/12	17.85	Call	Currency Future	228.0000	135.0000	(40.789)	0	0	0
29/12/2008	£ / R 2009/06/12	15.90	Call	Currency Future	644.0000	443.0000	(31.211)	0	0	0
29/12/2008	£ / R 2009/06/12	17.50	Call	Currency Future	278.0000	169.0000	(39.209)	0	0	0
29/12/2008	£ / R 2009/06/12	15.10	Put	Currency Future	1,200.0000	1,433.0000	19.417	0	0	0
29/12/2008	£ / R 2009/06/12	15.55	Call	Currency Future	763.0000	537.0000	(29.620)	0	0	0
29/12/2008	£ / R 2009/06/12	17.85	Put	Currency Future	3,253.0000	3,637.0000	11.804	0	0	0
29/12/2008	£ / R 2009/06/12	15.95	Put	Currency Future	1,753.0000	2,032.0000	15.916	0	0	0
29/12/2008	£ / R 2009/06/12	15.85	Call	Currency Future	660.0000	455.0000	(31.061)	0	0	0
29/12/2008	£ / R 2009/06/12	16.70	Put	Currency Future	2,304.0000	2,630.0000	14.149	0	0	0
29/12/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,487.0000	1,738.0000	16.880	0	0	0
29/12/2008	£ / R 2009/06/12	14.50	Put	Currency Future	827.0000	1,047.0000	26.602	0	0	0
29/12/2008	£ / R 2009/06/12	15.15	Put	Currency Future	1,234.0000	1,465.0000	18.720	0	0	0
29/12/2008	£ / R 2009/06/12	17.95	Call	Currency Future	215.0000	127.0000	(40.930)	0	0	0
29/12/2008	£ / R 2009/06/12	18.25	Put	Currency Future	3,605.0000	4,005.0000	11.096	0	0	0
29/12/2008	£ / R 2009/06/12	15.40	Put	Currency Future	1,393.0000	1,634.0000	17.301	0	0	0
29/12/2008	£ / R 2009/06/12	17.05	Call	Currency Future	356.0000	225.0000	(36.798)	0	0	0
29/12/2008	£ / R 2009/06/12	14.50	Call	Currency Future	1,152.0000	895.0000	(22.309)	0	0	0
29/12/2008	£ / R 2009/06/12	18.05	Call	Currency Future	203.0000	119.0000	(41.379)	0	0	0
29/12/2008	£ / R 2009/06/12	14.80	Put	Currency Future	1,008.0000	1,245.0000	23.512	0	0	0
29/12/2008	£ / R 2009/06/12	17.15	Put	Currency Future	2,662.0000	3,013.0000	13.186	0	0	0
29/12/2008	£ / R 2009/06/12	18.90	Call	Currency Future	122.0000	67.0000	(45.082)	0	0	0
29/12/2008	£ / R 2009/06/12	18.05	Put	Currency Future	3,428.0000	3,820.0000	11.435	0	0	0
29/12/2008	£ / R 2009/06/12	18.25	Call	Currency Future	181.0000	104.0000	(42.541)	0	0	0
29/12/2008	£ / R 2009/06/12	19.55	Put	Currency Future	4,806.0000	5,244.0000	9.114	0	0	0
29/12/2008	£ / R 2009/06/12	17.00	Put	Currency Future	2,540.0000	2,883.0000	13.504	0	0	0
29/12/2008	£ / R 2009/06/12	14.95	Call	Currency Future	978.0000	735.0000	(24.847)	0	0	0
29/12/2008	£ / R 2009/06/12	17.95	Put	Currency Future	3,340.0000	3,728.0000	11.617	0	0	0
29/12/2008	£ / R 2009/06/12	18.55	Call	Currency Future	151.0000	85.0000	(43.709)	0	0	0
29/12/2008	£ / R 2009/06/12	17.80	Put	Currency Future	3,209.0000	3,591.0000	11.904	0	0	0
29/12/2008	£ / R 2009/06/12	16.90	Call	Currency Future	386.0000	247.0000	(36.010)	0	0	0
29/12/2008	£ / R 2009/06/12	14.95	Put	Currency Future	1,102.0000	1,337.0000	21.325	0	0	0
29/12/2008	£ / R 2009/06/12	18.55	Put	Currency Future	3,876.0000	4,286.0000	10.578	0	0	0
29/12/2008	£ / R 2009/06/12	17.80	Call	Currency Future	234.0000	140.0000	(40.171)	0	0	0
29/12/2008	£ / R 2009/06/12	19.40	Call	Currency Future	90.0000	47.0000	(47.778)	0	0	0
29/12/2008	£ / R 2009/06/12	16.90	Put	Currency Future	2,461.0000	2,798.0000	13.694	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	£ / R 2009/06/12	15.05	Call	Currency Future	942.0000	699.0000	(25.796)	0	0	0
29/12/2008	£ / R 2009/06/12	17.95	Call	Currency Future	215.0000	127.0000	(40.930)	0	0	0
29/12/2008	£ / R 2009/06/12	16.10	Call	Currency Future	584.0000	395.0000	(32.363)	0	0	0
29/12/2008	£ / R 2009/06/12	18.65	Call	Currency Future	142.0000	79.0000	(44.366)	0	0	0
29/12/2008	£ / R 2009/06/12	19.40	Put	Currency Future	4,664.0000	5,098.0000	9.305	0	0	0
29/12/2008	£ / R 2009/06/12	17.00	Call	Currency Future	366.0000	232.0000	(36.612)	0	0	0
29/12/2008	£ / R 2009/06/12	15.15	Call	Currency Future	909.0000	664.0000	(26.953)	0	0	0
29/12/2008	£ / R 2009/06/12	18.15	Call	Currency Future	191.0000	111.0000	(41.885)	0	0	0
29/12/2008	£ / R 2009/06/12	18.45	Put	Currency Future	3,785.0000	4,192.0000	10.753	0	0	0
29/12/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,868.0000	3,232.0000	12.692	0	0	0
29/12/2008	£ / R 2009/06/12	19.30	Call	Currency Future	95.0000	50.0000	(47.368)	0	0	0
29/12/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,651.0000	1,920.0000	16.293	0	0	0
29/12/2008	£ / R 2009/06/12	15.60	Call	Currency Future	745.0000	523.0000	(29.799)	0	0	0
29/12/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,827.0000	3,188.0000	12.770	0	0	0
29/12/2008	£ / R 2009/06/12	18.90	Put	Currency Future	4,197.0000	4,618.0000	10.031	0	0	0
29/12/2008	£ / R 2009/06/12	15.15	Put	Currency Future	1,234.0000	1,465.0000	18.720	0	0	0
29/12/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,858.0000	2,147.0000	15.554	0	0	0
29/12/2008	£ / R 2009/06/12	18.65	Put	Currency Future	3,967.0000	4,381.0000	10.436	0	0	0
29/12/2008	£ / R 2009/06/12	17.20	Call	Currency Future	328.0000	205.0000	(37.500)	0	0	0
29/12/2008	£ / R 2009/06/12	18.45	Call	Currency Future	160.0000	91.0000	(43.125)	0	0	0
29/12/2008	£ / R 2009/06/12	17.10	Put	Currency Future	2,621.0000	2,970.0000	13.316	0	0	0
29/12/2008	£ / R 2009/06/12	19.30	Put	Currency Future	4,570.0000	5,002.0000	9.453	0	0	0
29/12/2008	£ / R 2009/06/12	15.80	Call	Currency Future	677.0000	468.0000	(30.871)	0	0	0
29/12/2008	£ / R 2009/06/12	17.10	Call	Currency Future	346.0000	218.0000	(36.994)	0	0	0
29/12/2008	£ / R 2009/06/12	17.15	Call	Currency Future	337.0000	211.0000	(37.389)	0	0	0
29/12/2008	£ / R 2009/06/12	15.35	Call	Currency Future	838.0000	598.0000	(28.640)	0	0	0
29/12/2008	£ / R 2009/06/12	17.20	Put	Currency Future	2,703.0000	3,056.0000	13.060	0	0	0
29/12/2008	£ / R 2009/06/12	18.40	Call	Currency Future	165.0000	94.0000	(43.030)	0	0	0
29/12/2008	£ / R 2009/06/12	15.35	Put	Currency Future	1,362.0000	1,599.0000	17.401	0	0	0
29/12/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,520.0000	1,774.0000	16.711	0	0	0
29/12/2008	£ / R 2009/06/12	18.85	Call	Currency Future	126.0000	69.0000	(45.238)	0	0	0
29/12/2008	£ / R 2009/06/12	17.30	Call	Currency Future	310.0000	192.0000	(38.065)	0	0	0
29/12/2008	£ / R 2009/06/12	16.25	Call	Currency Future	541.0000	363.0000	(32.902)	0	0	0
29/12/2008	£ / R 2009/06/12	18.85	Put	Currency Future	4,151.0000	4,571.0000	10.118	0	0	0
29/12/2008	£ / R 2009/06/12	17.30	Put	Currency Future	2,785.0000	3,144.0000	12.890	0	0	0
29/12/2008	£ / R 2009/06/12	18.95	Call	Currency Future	119.0000	64.0000	(46.218)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	£ / R 2009/06/12	17.90	Put	Currency Future	3,296.0000	3,682.0000	11.711	0	0	0
29/12/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,995.0000	3,366.0000	12.387	0	0	0
29/12/2008	£ / R 2009/06/12	17.90	Call	Currency Future	221.0000	131.0000	(40.724)	0	0	0
29/12/2008	£ / R 2009/06/12	16.40	Put	Currency Future	2,076.0000	2,384.0000	14.836	0	0	0
29/12/2008	£ / R 2009/06/12	19.55	Call	Currency Future	82.0000	42.0000	(48.780)	0	0	0
29/12/2008	£ / R 2009/06/12	16.30	Call	Currency Future	528.0000	352.0000	(33.333)	0	0	0
29/12/2008	£ / R 2009/06/12	18.15	Put	Currency Future	3,516.0000	3,913.0000	11.291	0	0	0
29/12/2008	£ / R 2009/06/12	16.50	Put	Currency Future	2,151.0000	2,465.0000	14.598	0	0	0
29/12/2008	£ / R 2009/06/12	17.65	Call	Currency Future	255.0000	154.0000	(39.608)	0	0	0
29/12/2008	£ / R 2009/06/12	17.40	Call	Currency Future	294.0000	181.0000	(38.435)	0	0	0
29/12/2008	£ / R 2009/06/12	16.60	Call	Currency Future	452.0000	295.0000	(34.735)	0	0	0
29/12/2008	£ / R 2009/06/12	16.70	Call	Currency Future	429.0000	278.0000	(35.198)	0	0	0
29/12/2008	£ / R 2009/06/12	18.45	Call	Currency Future	160.0000	91.0000	(43.125)	0	0	0
29/12/2008	£ / R 2009/06/12	17.65	Put	Currency Future	3,080.0000	3,456.0000	12.208	0	0	0
29/12/2008	£ / R 2009/06/12	15.25	Call	Currency Future	877.0000	630.0000	(28.164)	0	0	0
29/12/2008	£ / R 2009/06/12	17.10	Call	Currency Future	346.0000	218.0000	(36.994)	0	0	0
29/12/2008	£ / R 2009/06/12	17.95	Put	Currency Future	3,340.0000	3,728.0000	11.617	0	0	0
29/12/2008	£ / R 2009/06/12	17.55	Call	Currency Future	270.0000	164.0000	(39.259)	0	0	0
29/12/2008	£ / R 2009/06/12	15.25	Put	Currency Future	1,302.0000	1,532.0000	17.665	0	0	0
29/12/2008	£ / R 2009/06/12	16.90	Put	Currency Future	2,461.0000	2,798.0000	13.694	0	0	0
29/12/2008	£ / R 2009/06/12	18.45	Put	Currency Future	3,785.0000	4,192.0000	10.753	0	0	0
29/12/2008	£ / R 2009/06/12	16.50	Call	Currency Future	476.0000	313.0000	(34.244)	0	0	0
29/12/2008	£ / R 2009/06/12	17.45	Put	Currency Future	2,910.0000	3,277.0000	12.612	0	0	0
29/12/2008	£ / R 2009/06/12	17.15	Call	Currency Future	337.0000	211.0000	(37.389)	0	0	0
29/12/2008	£ / R 2009/06/12	16.25	Put	Currency Future	1,966.0000	2,264.0000	15.158	0	0	0
29/12/2008	£ / R 2009/06/12	16.90	Call	Currency Future	386.0000	247.0000	(36.010)	0	0	0
29/12/2008	£ / R 2009/06/12	18.65	Put	Currency Future	3,967.0000	4,381.0000	10.436	0	0	0
29/12/2008	£ / R 2009/06/12	17.45	Call	Currency Future	286.0000	175.0000	(38.811)	0	0	0
29/12/2008	£ / R 2009/06/12	16.65	Call	Currency Future	440.0000	287.0000	(34.773)	0	0	0
29/12/2008	£ / R 2009/06/12	16.70	Call	Currency Future	429.0000	278.0000	(35.198)	0	0	0
29/12/2008	£ / R 2009/06/12	18.95	Put	Currency Future	4,243.0000	4,666.0000	9.969	0	0	0
29/12/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,827.0000	3,188.0000	12.770	0	0	0
29/12/2008	£ / R 2009/06/12	16.40	Call	Currency Future	501.0000	332.0000	(33.733)	0	0	0
29/12/2008	£ / R 2009/06/12	16.30	Put	Currency Future	2,002.0000	2,304.0000	15.085	0	0	0
29/12/2008	£ / R 2009/06/12	16.45	Call	Currency Future	489.0000	323.0000	(33.947)	0	0	0
29/12/2008	£ / R 2009/06/12	18.65	Call	Currency Future	142.0000	79.0000	(44.366)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	£ / R 2009/06/12	19.05	Call	Currency Future	111.0000	60.0000	(45.946)	0	0	0
29/12/2008	£ / R 2009/06/12	17.55	Call	Currency Future	270.0000	164.0000	(39.259)	0	0	0
29/12/2008	£ / R 2009/06/12	16.45	Put	Currency Future	2,113.0000	2,424.0000	14.718	0	0	0
29/12/2008	£ / R 2009/06/12	19.05	Put	Currency Future	4,336.0000	4,762.0000	9.825	0	0	0
29/12/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,995.0000	3,366.0000	12.387	0	0	0
29/12/2008	£ / R 2009/06/12	17.35	Call	Currency Future	302.0000	186.0000	(38.411)	0	0	0
29/12/2008	£ / R 2009/06/12	16.35	Put	Currency Future	2,039.0000	2,344.0000	14.958	0	0	0
29/12/2008	£ / R 2009/06/12	16.15	Call	Currency Future	569.0000	384.0000	(32.513)	0	0	0
29/12/2008	£ / R 2009/06/12	17.05	Put	Currency Future	2,581.0000	2,926.0000	13.367	0	0	0
29/12/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,788.0000	2,070.0000	15.772	0	0	0
29/12/2008	£ / R 2009/06/12	17.05	Call	Currency Future	356.0000	225.0000	(36.798)	0	0	0
29/12/2008	£ / R 2009/06/12	15.00	Call	Currency Future	960.0000	717.0000	(25.313)	0	0	0
29/12/2008	£ / R 2009/06/12	16.00	Call	Currency Future	613.0000	419.0000	(31.648)	0	0	0
29/12/2008	£ / R 2009/06/12	16.20	Call	Currency Future	555.0000	373.0000	(32.793)	0	0	0
29/12/2008	£ / R 2009/06/12	16.65	Put	Currency Future	2,265.0000	2,588.0000	14.260	0	0	0
29/12/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,930.0000	2,225.0000	15.285	0	0	0
29/12/2008	£ / R 2009/06/12	15.75	Call	Currency Future	693.0000	481.0000	(30.592)	0	0	0
29/12/2008	£ / R 2009/06/12	15.00	Put	Currency Future	1,135.0000	1,368.0000	20.529	0	0	0
29/12/2008	£ / R 2009/06/12	15.75	Put	Currency Future	1,618.0000	1,883.0000	16.378	0	0	0
29/12/2008	£ / R 2009/06/12	16.70	Put	Currency Future	2,304.0000	2,630.0000	14.149	0	0	0
29/12/2008	£ / R 2009/06/12	16.60	Put	Currency Future	2,227.0000	2,547.0000	14.369	0	0	0
29/12/2008	£ / R 2009/06/12	16.35	Call	Currency Future	514.0000	342.0000	(33.463)	0	0	0
29/12/2008	£ / R 2009/06/12	17.15	Put	Currency Future	2,662.0000	3,013.0000	13.186	0	0	0
29/12/2008	£ / R 2009/06/12	16.45	Call	Currency Future	489.0000	323.0000	(33.947)	0	0	0
29/12/2008	£ / R 2009/06/12	19.45	Put	Currency Future	4,712.0000	5,147.0000	9.232	0	0	0
29/12/2008	£ / R 2009/06/12	16.75	Put	Currency Future	2,343.0000	2,672.0000	14.042	0	0	0
29/12/2008	£ / R 2009/06/12	19.35	Put	Currency Future	4,617.0000	5,050.0000	9.378	0	0	0
29/12/2008	£ / R 2009/06/12	18.00	Call	Currency Future	209.0000	123.0000	(41.148)	0	0	0
29/12/2008	£ / R 2009/06/12	16.45	Put	Currency Future	2,113.0000	2,424.0000	14.718	0	0	0
29/12/2008	£ / R 2009/06/12	16.75	Call	Currency Future	418.0000	270.0000	(35.407)	0	0	0
29/12/2008	£ / R 2009/06/12	18.00	Put	Currency Future	3,384.0000	3,774.0000	11.525	0	0	0
29/12/2008	£ / R 2009/06/12	18.10	Put	Currency Future	3,472.0000	3,866.0000	11.348	0	0	0
29/12/2008	£ / R 2009/06/12	18.10	Call	Currency Future	197.0000	115.0000	(41.624)	0	0	0
29/12/2008	£ / R 2009/06/12	15.45	Call	Currency Future	800.0000	567.0000	(29.125)	0	0	0
29/12/2008	£ / R 2009/06/12	18.20	Call	Currency Future	186.0000	107.0000	(42.473)	0	0	0
29/12/2008	£ / R 2009/06/12	15.45	Put	Currency Future	1,424.0000	1,668.0000	17.135	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	£ / R 2009/06/12	16.15	Put	Currency Future	1,894.0000	2,186.0000	15.417	0	0	0
29/12/2008	£ / R 2009/06/12	17.90	Call	Currency Future	221.0000	131.0000	(40.724)	0	0	0
29/12/2008	£ / R 2009/06/12	17.70	Call	Currency Future	248.0000	149.0000	(39.919)	0	0	0
29/12/2008	£ / R 2009/06/12	17.40	Call	Currency Future	294.0000	181.0000	(38.435)	0	0	0
29/12/2008	£ / R 2009/06/12	17.70	Put	Currency Future	3,123.0000	3,501.0000	12.104	0	0	0
29/12/2008	£ / R 2009/06/12	16.85	Call	Currency Future	396.0000	254.0000	(35.859)	0	0	0
29/12/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,868.0000	3,232.0000	12.692	0	0	0
29/12/2008	£ / R 2009/06/12	19.45	Call	Currency Future	87.0000	45.0000	(48.276)	0	0	0
29/12/2008	£ / R 2009/06/12	16.35	Put	Currency Future	2,039.0000	2,344.0000	14.958	0	0	0
29/12/2008	£ / R 2009/06/12	17.60	Put	Currency Future	3,037.0000	3,411.0000	12.315	0	0	0
29/12/2008	£ / R 2009/06/12	16.85	Put	Currency Future	2,421.0000	2,756.0000	13.837	0	0	0
29/12/2008	£ / R 2009/06/12	17.60	Call	Currency Future	263.0000	159.0000	(39.544)	0	0	0
29/12/2008	£ / R 2009/06/12	16.35	Call	Currency Future	514.0000	342.0000	(33.463)	0	0	0
29/12/2008	£ / R 2009/06/12	18.20	Put	Currency Future	3,561.0000	3,959.0000	11.177	0	0	0
29/12/2008	£ / R 2009/06/12	17.35	Call	Currency Future	302.0000	186.0000	(38.411)	0	0	0
29/12/2008	£ / R 2009/06/12	17.90	Put	Currency Future	3,296.0000	3,682.0000	11.711	0	0	0
29/12/2008	£ / R 2009/06/12	14.75	Call	Currency Future	1,053.0000	813.0000	(22.792)	0	0	0
29/12/2008	£ / R 2009/06/12	14.75	Put	Currency Future	978.0000	1,214.0000	24.131	0	0	0
29/12/2008	£ / R 2009/06/12	19.05	Call	Currency Future	111.0000	60.0000	(45.946)	0	0	0
29/12/2008	£ / R 2009/06/12	19.05	Put	Currency Future	4,336.0000	4,762.0000	9.825	0	0	0
29/12/2008	£ / R 2009/06/12	19.25	Call	Currency Future	98.0000	52.0000	(46.939)	0	0	0
29/12/2008	£ / R 2009/06/12	19.25	Put	Currency Future	4,523.0000	4,954.0000	9.529	0	0	0
29/12/2008	£ / R 2009/06/12	19.35	Call	Currency Future	93.0000	49.0000	(47.312)	0	0	0
29/12/2008	£ / R 2009/06/12	18.85	Put	Currency Future	4,151.0000	4,571.0000	10.118	0	0	0
29/12/2008	£ / R 2009/06/12	18.85	Call	Currency Future	126.0000	69.0000	(45.238)	0	0	0
29/12/2008	£ / R 2009/06/12	14.55	Call	Currency Future	1,132.0000	878.0000	(22.438)	0	0	0
29/12/2008	£ / R 2009/06/12	14.45	Put	Currency Future	797.0000	1,015.0000	27.353	0	0	0
29/12/2008	£ / R 2009/06/12	14.55	Put	Currency Future	857.0000	1,080.0000	26.021	0	0	0
29/12/2008	£ / R 2009/06/12	14.65	Call	Currency Future	1,093.0000	845.0000	(22.690)	0	0	0
29/12/2008	£ / R 2009/06/12	14.45	Call	Currency Future	1,172.0000	913.0000	(22.099)	0	0	0
29/12/2008	£ / R 2009/06/12	14.65	Put	Currency Future	918.0000	1,146.0000	24.837	0	0	0
29/12/2008	£ / R 2009/09/14			Currency Future	15.0595	14.5800	(3.184)	0.0000	0.0000	3
29/12/2008	£ / R 2009/09/14	15.80	Put	Currency Future	1,757.0000	2,005.0000	14.115	0	0	0
29/12/2008	£ / R 2009/09/14	15.80	Call	Currency Future	1,017.0000	785.0000	(22.812)	0	0	0
29/12/2008	£ / R 2009/09/14	15.05	Call	Currency Future	1,288.0000	1,052.0000	(18.323)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	£ / R 2009/09/14	15.05	Put	Currency Future	1,279.0000	1,522.0000	18.999	0	0	0
29/12/2008	£ / R 2009/09/14	15.10	Put	Currency Future	1,310.0000	1,553.0000	18.550	0	0	0
29/12/2008	£ / R 2009/09/14	15.10	Call	Currency Future	1,270.0000	1,033.0000	(18.661)	0	0	0
29/12/2008	£ / R 2009/09/14	14.90	Call	Currency Future	1,346.0000	1,105.0000	(17.905)	0	0	0
29/12/2008	£ / R 2009/09/14	14.70	Call	Currency Future	1,426.0000	1,173.0000	(17.742)	0	0	0
29/12/2008	£ / R 2009/09/14	14.70	Put	Currency Future	1,066.0000	1,293.0000	21.295	0	0	0
29/12/2008	£ / R 2009/09/14	15.50	Put	Currency Future	1,574.0000	1,804.0000	14.612	0	0	0
29/12/2008	£ / R 2009/09/14	15.50	Call	Currency Future	1,133.0000	884.0000	(21.977)	0	0	0
29/12/2008	£ / R 2009/09/14	15.00	Put	Currency Future	1,248.0000	1,492.0000	19.551	0	0	0
29/12/2008	£ / R 2009/09/14	15.00	Call	Currency Future	1,307.0000	1,072.0000	(17.980)	0	0	0
29/12/2008	£ / R 2009/09/14	14.90	Put	Currency Future	1,187.0000	1,425.0000	20.051	0	0	0
29/12/2008	£ / R 2009/09/14	15.20	Call	Currency Future	1,234.0000	994.0000	(19.449)	0	0	0
29/12/2008	£ / R 2009/09/14	14.80	Call	Currency Future	1,387.0000	1,138.0000	(17.952)	0	0	0
29/12/2008	£ / R 2009/09/14	15.30	Call	Currency Future	1,199.0000	956.0000	(20.267)	0	0	0
29/12/2008	£ / R 2009/09/14	15.40	Put	Currency Future	1,506.0000	1,740.0000	15.538	0	0	0
29/12/2008	£ / R 2009/09/14	15.40	Call	Currency Future	1,165.0000	920.0000	(21.030)	0	0	0
29/12/2008	£ / R 2009/09/14	15.30	Put	Currency Future	1,439.0000	1,676.0000	16.470	0	0	0
29/12/2008	£ / R 2009/09/14	14.80	Put	Currency Future	1,128.0000	1,358.0000	20.390	0	0	0
29/12/2008	£ / R 2009/09/14	15.20	Put	Currency Future	1,374.0000	1,614.0000	17.467	0	0	0
29/12/2008	£ / R 2009/09/14	14.95	Put	Currency Future	1,217.0000	1,458.0000	19.803	0	0	0
29/12/2008	£ / R 2009/09/14	15.15	Put	Currency Future	1,342.0000	1,583.0000	17.958	0	0	0
29/12/2008	£ / R 2009/09/14	15.25	Put	Currency Future	1,407.0000	1,645.0000	16.915	0	0	0
29/12/2008	£ / R 2009/09/14	15.25	Call	Currency Future	1,216.0000	975.0000	(19.819)	0	0	0
29/12/2008	£ / R 2009/09/14	15.35	Call	Currency Future	1,182.0000	938.0000	(20.643)	0	0	0
29/12/2008	£ / R 2009/09/14	14.95	Call	Currency Future	1,327.0000	1,088.0000	(18.011)	0	0	0
29/12/2008	£ / R 2009/09/14	14.85	Call	Currency Future	1,367.0000	1,121.0000	(17.996)	0	0	0
29/12/2008	£ / R 2009/09/14	14.65	Call	Currency Future	1,451.0000	1,191.0000	(17.919)	0	0	0
29/12/2008	£ / R 2009/09/14	14.85	Put	Currency Future	1,157.0000	1,391.0000	20.225	0	0	0
29/12/2008	£ / R 2009/09/14	14.65	Put	Currency Future	1,041.0000	1,261.0000	21.134	0	0	0
29/12/2008	£ / R 2009/09/14	14.75	Put	Currency Future	1,097.0000	1,326.0000	20.875	0	0	0
29/12/2008	£ / R 2009/09/14	14.75	Call	Currency Future	1,406.0000	1,156.0000	(17.781)	0	0	0
29/12/2008	£ / R 2009/09/14	15.35	Put	Currency Future	1,472.0000	1,708.0000	16.033	0	0	0
29/12/2008	£ / R 2009/09/14	15.15	Call	Currency Future	1,252.0000	1,013.0000	(19.089)	0	0	0
29/12/2008	£ / R 2009/09/14	15.45	Put	Currency Future	1,540.0000	1,772.0000	15.065	0	0	0
29/12/2008	£ / R 2009/09/14	15.45	Call	Currency Future	1,149.0000	902.0000	(21.497)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	€ / R 2009/03/16			Currency Future	13.7830	13.7380	(0.326)	0.0000	0.0000	4,619
29/12/2008	€ / R 2009/03/16	13.55	Put	Currency Future	496.0000	494.0000	(0.403)	0	0	0
29/12/2008	€ / R 2009/03/16	14.55	Call	Currency Future	410.0000	374.0000	(8.780)	0	0	0
29/12/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,694.0000	1,645.0000	(2.893)	0	0	0
29/12/2008	€ / R 2009/03/16	16.65	Put	Currency Future	3,020.0000	3,044.0000	0.795	0	0	0
29/12/2008	€ / R 2009/03/16	14.65	Put	Currency Future	1,256.0000	1,266.0000	0.796	0	0	0
29/12/2008	€ / R 2009/03/16	14.60	Call	Currency Future	399.0000	363.0000	(9.023)	0	0	0
29/12/2008	€ / R 2009/03/16	16.55	Put	Currency Future	2,926.0000	2,951.0000	0.854	0	0	0
29/12/2008	€ / R 2009/03/16	15.15	Call	Currency Future	303.0000	273.0000	(9.901)	0	0	0
29/12/2008	€ / R 2009/03/16	13.20	Call	Currency Future	909.0000	860.0000	(5.391)	0	0	0
29/12/2008	€ / R 2009/03/16	12.25	Put	Currency Future	74.0000	70.0000	(5.405)	0	0	0
29/12/2008	€ / R 2009/03/16	10.85	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
29/12/2008	€ / R 2009/03/16	12.85	Put	Currency Future	198.0000	194.0000	(2.020)	0	0	0
29/12/2008	€ / R 2009/03/16	10.70	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
29/12/2008	€ / R 2009/03/16	17.35	Put	Currency Future	3,668.0000	3,698.0000	0.818	0	0	0
29/12/2008	€ / R 2009/03/16	15.15	Put	Currency Future	1,670.0000	1,685.0000	0.898	0	0	0
29/12/2008	€ / R 2009/03/16	13.55	Call	Currency Future	729.0000	682.0000	(6.447)	0	0	0
29/12/2008	€ / R 2009/03/16	13.20	Put	Currency Future	326.0000	322.0000	(1.227)	0	0	0
29/12/2008	€ / R 2009/03/16	12.25	Call	Currency Future	1,607.0000	1,558.0000	(3.049)	0	0	0
29/12/2008	€ / R 2009/03/16	16.65	Call	Currency Future	153.0000	132.0000	(13.725)	0	0	0
29/12/2008	€ / R 2009/03/16	14.70	Call	Currency Future	379.0000	344.0000	(9.235)	0	0	0
29/12/2008	€ / R 2009/03/16	17.35	Call	Currency Future	101.0000	86.0000	(14.851)	0	0	0
29/12/2008	€ / R 2009/03/16	15.95	Call	Currency Future	208.0000	184.0000	(11.538)	0	0	0
29/12/2008	€ / R 2009/03/16	14.55	Put	Currency Future	1,177.0000	1,186.0000	0.765	0	0	0
29/12/2008	€ / R 2009/03/16	12.15	Put	Currency Future	61.0000	57.0000	(6.557)	0	0	0
29/12/2008	€ / R 2009/03/16	17.10	Call	Currency Future	121.0000	104.0000	(14.050)	0	0	0
29/12/2008	€ / R 2009/03/16	16.45	Put	Currency Future	2,834.0000	2,857.0000	0.812	0	0	0
29/12/2008	€ / R 2009/03/16	9.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
29/12/2008	€ / R 2009/03/16	16.50	Call	Currency Future	163.0000	142.0000	(12.883)	0	0	0
29/12/2008	€ / R 2009/03/16	11.15	Call	Currency Future	2,663.0000	2,616.0000	(1.765)	0	0	0
29/12/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,789.0000	1,741.0000	(2.683)	0	0	0
29/12/2008	€ / R 2009/03/16	17.10	Put	Currency Future	3,438.0000	3,466.0000	0.814	0	0	0
29/12/2008	€ / R 2009/03/16	16.45	Call	Currency Future	167.0000	145.0000	(13.174)	0	0	0
29/12/2008	€ / R 2009/03/16	10.70	Call	Currency Future	3,104.0000	3,058.0000	(1.482)	0	0	0
29/12/2008	€ / R 2009/03/16	16.50	Put	Currency Future	2,880.0000	2,904.0000	0.833	0	0	0
29/12/2008	€ / R 2009/03/16	14.35	Call	Currency Future	456.0000	418.0000	(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
29/12/2008	€ / R 2009/03/16	13.65	Put	Currency Future	551.0000	550.0000	(0.181)	0	0	0
29/12/2008	€ / R 2009/03/16	11.90	Put	Currency Future	51.0000	48.0000	(5.882)	0	0	0
29/12/2008	€ / R 2009/03/16	15.85	Put	Currency Future	2,285.0000	2,305.0000	0.875	0	0	0
29/12/2008	€ / R 2009/03/16	15.85	Put	Currency Future	2,285.0000	2,305.0000	0.875	0	0	0
29/12/2008	€ / R 2009/03/16	14.70	Put	Currency Future	1,296.0000	1,306.0000	0.772	0	0	0
29/12/2008	€ / R 2009/03/16	18.10	Call	Currency Future	58.0000	48.0000	(17.241)	0	0	0
29/12/2008	€ / R 2009/03/16	14.80	Call	Currency Future	360.0000	326.0000	(9.444)	0	0	0
29/12/2008	€ / R 2009/03/16	13.60	Put	Currency Future	523.0000	522.0000	(0.191)	0	0	0
29/12/2008	€ / R 2009/03/16	14.25	Call	Currency Future	482.0000	442.0000	(8.299)	0	0	0
29/12/2008	€ / R 2009/03/16	15.25	Put	Currency Future	1,757.0000	1,772.0000	0.854	0	0	0
29/12/2008	€ / R 2009/03/16	15.50	Call	Currency Future	257.0000	229.0000	(10.895)	0	0	0
29/12/2008	€ / R 2009/03/16	18.10	Put	Currency Future	4,375.0000	4,410.0000	0.800	0	0	0
29/12/2008	€ / R 2009/03/16	14.80	Put	Currency Future	1,377.0000	1,388.0000	0.799	0	0	0
29/12/2008	€ / R 2009/03/16	13.60	Call	Currency Future	706.0000	660.0000	(6.516)	0	0	0
29/12/2008	€ / R 2009/03/16	12.95	Call	Currency Future	1,061.0000	1,011.0000	(4.713)	0	0	0
29/12/2008	€ / R 2009/03/16	15.05	Put	Currency Future	1,585.0000	1,598.0000	0.820	0	0	0
29/12/2008	€ / R 2009/03/16	14.65	Call	Currency Future	389.0000	354.0000	(8.997)	0	0	0
29/12/2008	€ / R 2009/03/16	15.50	Put	Currency Future	1,974.0000	1,991.0000	0.861	0	0	0
29/12/2008	€ / R 2009/03/16	17.30	Call	Currency Future	105.0000	89.0000	(15.238)	0	0	0
29/12/2008	€ / R 2009/03/16	14.35	Put	Currency Future	1,023.0000	1,030.0000	0.684	0	0	0
29/12/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,131.0000	1,082.0000	(4.332)	0	0	0
29/12/2008	€ / R 2009/03/16	10.60	Call	Currency Future	3,202.0000	3,156.0000	(1.437)	0	0	0
29/12/2008	€ / R 2009/03/16	17.30	Put	Currency Future	3,622.0000	3,651.0000	0.801	0	0	0
29/12/2008	€ / R 2009/03/16	16.40	Call	Currency Future	170.0000	149.0000	(12.353)	0	0	0
29/12/2008	€ / R 2009/03/16	12.95	Put	Currency Future	228.0000	223.0000	(2.193)	0	0	0
29/12/2008	€ / R 2009/03/16	15.25	Call	Currency Future	290.0000	260.0000	(10.345)	0	0	0
29/12/2008	€ / R 2009/03/16	10.60	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
29/12/2008	€ / R 2009/03/16	16.55	Call	Currency Future	159.0000	139.0000	(12.579)	0	0	0
29/12/2008	€ / R 2009/03/16	10.35	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
29/12/2008	€ / R 2009/03/16	13.25	Call	Currency Future	881.0000	832.0000	(5.562)	0	0	0
29/12/2008	€ / R 2009/03/16	10.05	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
29/12/2008	€ / R 2009/03/16	15.85	Call	Currency Future	218.0000	193.0000	(11.468)	0	0	0
29/12/2008	€ / R 2009/03/16	14.60	Call	Currency Future	399.0000	363.0000	(9.023)	0	0	0
29/12/2008	€ / R 2009/03/16	17.75	Put	Currency Future	4,043.0000	4,075.0000	0.791	0	0	0
29/12/2008	€ / R 2009/03/16	11.15	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
29/12/2008	€ / R 2009/03/16	15.65	Put	Currency Future	2,106.0000	2,124.0000	0.855	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	€ / R 2009/03/16	9.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
29/12/2008	€ / R 2009/03/16	15.75	Call	Currency Future	228.0000	202.0000	(11.404)	0	0	0
29/12/2008	€ / R 2009/03/16	10.35	Call	Currency Future	3,446.0000	3,400.0000	(1.335)	0	0	0
29/12/2008	€ / R 2009/03/16	13.05	Call	Currency Future	998.0000	948.0000	(5.010)	0	0	0
29/12/2008	€ / R 2009/03/16	14.85	Put	Currency Future	1,418.0000	1,430.0000	0.846	0	0	0
29/12/2008	€ / R 2009/03/16	9.80	Call	Currency Future	3,987.0000	3,942.0000	(1.129)	0	0	0
29/12/2008	€ / R 2009/03/16	16.40	Put	Currency Future	2,787.0000	2,811.0000	0.861	0	0	0
29/12/2008	€ / R 2009/03/16	12.05	Put	Currency Future	56.0000	53.0000	(5.357)	0	0	0
29/12/2008	€ / R 2009/03/16	14.85	Call	Currency Future	351.0000	318.0000	(9.402)	0	0	0
29/12/2008	€ / R 2009/03/16	16.80	Call	Currency Future	143.0000	124.0000	(13.287)	0	0	0
29/12/2008	€ / R 2009/03/16	11.25	Call	Currency Future	2,565.0000	2,519.0000	(1.793)	0	0	0
29/12/2008	€ / R 2009/03/16	13.05	Put	Currency Future	265.0000	260.0000	(1.887)	0	0	0
29/12/2008	€ / R 2009/03/16	15.65	Call	Currency Future	239.0000	212.0000	(11.297)	0	0	0
29/12/2008	€ / R 2009/03/16	16.80	Put	Currency Future	3,160.0000	3,186.0000	0.823	0	0	0
29/12/2008	€ / R 2009/03/16	16.30	Call	Currency Future	178.0000	156.0000	(12.360)	0	0	0
29/12/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,480.0000	1,431.0000	(3.311)	0	0	0
29/12/2008	€ / R 2009/03/16	16.75	Call	Currency Future	146.0000	127.0000	(13.014)	0	0	0
29/12/2008	€ / R 2009/03/16	10.05	Call	Currency Future	3,740.0000	3,694.0000	(1.230)	0	0	0
29/12/2008	€ / R 2009/03/16	16.30	Put	Currency Future	2,695.0000	2,718.0000	0.853	0	0	0
29/12/2008	€ / R 2009/03/16	11.35	Call	Currency Future	2,468.0000	2,422.0000	(1.864)	0	0	0
29/12/2008	€ / R 2009/03/16	12.40	Put	Currency Future	97.0000	93.0000	(4.124)	0	0	0
29/12/2008	€ / R 2009/03/16	10.40	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
29/12/2008	€ / R 2009/03/16	10.10	Call	Currency Future	3,691.0000	3,645.0000	(1.246)	0	0	0
29/12/2008	€ / R 2009/03/16	16.20	Put	Currency Future	2,603.0000	2,625.0000	0.845	0	0	0
29/12/2008	€ / R 2009/03/16	11.80	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
29/12/2008	€ / R 2009/03/16	10.40	Call	Currency Future	3,397.0000	3,351.0000	(1.354)	0	0	0
29/12/2008	€ / R 2009/03/16	12.00	Call	Currency Future	1,837.0000	1,789.0000	(2.613)	0	0	0
29/12/2008	€ / R 2009/03/16	10.10	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
29/12/2008	€ / R 2009/03/16	16.20	Call	Currency Future	186.0000	163.0000	(12.366)	0	0	0
29/12/2008	€ / R 2009/03/16	9.90	Call	Currency Future	3,888.0000	3,843.0000	(1.157)	0	0	0
29/12/2008	€ / R 2009/03/16	11.80	Call	Currency Future	2,030.0000	1,983.0000	(2.315)	0	0	0
29/12/2008	€ / R 2009/03/16	13.10	Call	Currency Future	968.0000	918.0000	(5.165)	0	0	0
29/12/2008	€ / R 2009/03/16	12.00	Put	Currency Future	54.0000	51.0000	(5.556)	0	0	0
29/12/2008	€ / R 2009/03/16	15.05	Call	Currency Future	318.0000	286.0000	(10.063)	0	0	0
29/12/2008	€ / R 2009/03/16	15.60	Put	Currency Future	2,062.0000	2,080.0000	0.873	0	0	0
29/12/2008	€ / R 2009/03/16	11.20	Call	Currency Future	2,614.0000	2,568.0000	(1.760)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	€ / R 2009/03/16	13.10	Put	Currency Future	285.0000	280.0000	(1.754)	0	0	0
29/12/2008	€ / R 2009/03/16	12.90	Call	Currency Future	1,096.0000	1,046.0000	(4.562)	0	0	0
29/12/2008	€ / R 2009/03/16	14.25	Put	Currency Future	949.0000	954.0000	0.527	0	0	0
29/12/2008	€ / R 2009/03/16	15.00	Call	Currency Future	326.0000	294.0000	(9.816)	0	0	0
29/12/2008	€ / R 2009/03/16	11.20	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
29/12/2008	€ / R 2009/03/16	12.90	Put	Currency Future	213.0000	208.0000	(2.347)	0	0	0
29/12/2008	€ / R 2009/03/16	10.85	Call	Currency Future	2,957.0000	2,910.0000	(1.589)	0	0	0
29/12/2008	€ / R 2009/03/16	15.00	Put	Currency Future	1,543.0000	1,556.0000	0.843	0	0	0
29/12/2008	€ / R 2009/03/16	11.55	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
29/12/2008	€ / R 2009/03/16	15.20	Call	Currency Future	297.0000	266.0000	(10.438)	0	0	0
29/12/2008	€ / R 2009/03/16	13.25	Put	Currency Future	348.0000	344.0000	(1.149)	0	0	0
29/12/2008	€ / R 2009/03/16	14.15	Call	Currency Future	509.0000	469.0000	(7.859)	0	0	0
29/12/2008	€ / R 2009/03/16	11.90	Call	Currency Future	1,934.0000	1,886.0000	(2.482)	0	0	0
29/12/2008	€ / R 2009/03/16	11.05	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
29/12/2008	€ / R 2009/03/16	15.60	Call	Currency Future	245.0000	218.0000	(11.020)	0	0	0
29/12/2008	€ / R 2009/03/16	11.35	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
29/12/2008	€ / R 2009/03/16	11.65	Call	Currency Future	2,176.0000	2,129.0000	(2.160)	0	0	0
29/12/2008	€ / R 2009/03/16	16.00	Put	Currency Future	2,421.0000	2,441.0000	0.826	0	0	0
29/12/2008	€ / R 2009/03/16	11.05	Call	Currency Future	2,761.0000	2,714.0000	(1.702)	0	0	0
29/12/2008	€ / R 2009/03/16	15.35	Call	Currency Future	277.0000	247.0000	(10.830)	0	0	0
29/12/2008	€ / R 2009/03/16	11.55	Call	Currency Future	2,273.0000	2,226.0000	(2.068)	0	0	0
29/12/2008	€ / R 2009/03/16	16.00	Call	Currency Future	204.0000	179.0000	(12.255)	0	0	0
29/12/2008	€ / R 2009/03/16	13.30	Call	Currency Future	854.0000	805.0000	(5.738)	0	0	0
29/12/2008	€ / R 2009/03/16	15.85	Call	Currency Future	218.0000	193.0000	(11.468)	0	0	0
29/12/2008	€ / R 2009/03/16	10.15	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
29/12/2008	€ / R 2009/03/16	15.35	Put	Currency Future	1,844.0000	1,859.0000	0.813	0	0	0
29/12/2008	€ / R 2009/03/16	11.65	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
29/12/2008	€ / R 2009/03/16	15.20	Put	Currency Future	1,714.0000	1,728.0000	0.817	0	0	0
29/12/2008	€ / R 2009/03/16	10.25	Call	Currency Future	3,544.0000	3,498.0000	(1.298)	0	0	0
29/12/2008	€ / R 2009/03/16	10.60	Call	Currency Future	3,202.0000	3,156.0000	(1.437)	0	0	0
29/12/2008	€ / R 2009/03/16	10.95	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
29/12/2008	€ / R 2009/03/16	11.75	Put	Currency Future	46.0000	43.0000	(6.522)	0	0	0
29/12/2008	€ / R 2009/03/16	14.15	Put	Currency Future	876.0000	881.0000	0.571	0	0	0
29/12/2008	€ / R 2009/03/16	10.25	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
29/12/2008	€ / R 2009/03/16	11.40	Call	Currency Future	2,419.0000	2,373.0000	(1.902)	0	0	0
29/12/2008	€ / R 2009/03/16	14.95	Call	Currency Future	334.0000	301.0000	(9.880)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,982.0000	1,934.0000	(2.422)	0	0	0
29/12/2008	€ / R 2009/03/16	16.85	Put	Currency Future	3,207.0000	3,233.0000	0.811	0	0	0
29/12/2008	€ / R 2009/03/16	13.65	Call	Currency Future	684.0000	638.0000	(6.725)	0	0	0
29/12/2008	€ / R 2009/03/16	12.45	Call	Currency Future	1,439.0000	1,390.0000	(3.405)	0	0	0
29/12/2008	€ / R 2009/03/16	10.90	Call	Currency Future	2,907.0000	2,861.0000	(1.582)	0	0	0
29/12/2008	€ / R 2009/03/16	11.40	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
29/12/2008	€ / R 2009/03/16	14.95	Put	Currency Future	1,501.0000	1,513.0000	0.799	0	0	0
29/12/2008	€ / R 2009/03/16	11.75	Call	Currency Future	2,079.0000	2,031.0000	(2.309)	0	0	0
29/12/2008	€ / R 2009/03/16	16.85	Call	Currency Future	140.0000	121.0000	(13.571)	0	0	0
29/12/2008	€ / R 2009/03/16	13.30	Put	Currency Future	371.0000	367.0000	(1.078)	0	0	0
29/12/2008	€ / R 2009/03/16	12.45	Put	Currency Future	106.0000	102.0000	(3.774)	0	0	0
29/12/2008	€ / R 2009/03/16	10.60	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
29/12/2008	€ / R 2009/03/16	10.95	Call	Currency Future	2,858.0000	2,812.0000	(1.610)	0	0	0
29/12/2008	€ / R 2009/03/16	12.30	Put	Currency Future	81.0000	77.0000	(4.938)	0	0	0
29/12/2008	€ / R 2009/03/16	16.05	Put	Currency Future	2,466.0000	2,487.0000	0.852	0	0	0
29/12/2008	€ / R 2009/03/16	17.75	Call	Currency Future	76.0000	63.0000	(17.105)	0	0	0
29/12/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,564.0000	1,515.0000	(3.133)	0	0	0
29/12/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,564.0000	1,515.0000	(3.133)	0	0	0
29/12/2008	€ / R 2009/03/16	10.15	Call	Currency Future	3,642.0000	3,596.0000	(1.263)	0	0	0
29/12/2008	€ / R 2009/03/16	16.95	Put	Currency Future	3,302.0000	3,328.0000	0.787	0	0	0
29/12/2008	€ / R 2009/03/16	11.80	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
29/12/2008	€ / R 2009/03/16	12.10	Put	Currency Future	58.0000	55.0000	(5.172)	0	0	0
29/12/2008	€ / R 2009/03/16	15.40	Put	Currency Future	1,887.0000	1,903.0000	0.848	0	0	0
29/12/2008	€ / R 2009/03/16	16.15	Call	Currency Future	191.0000	167.0000	(12.565)	0	0	0
29/12/2008	€ / R 2009/03/16	11.50	Call	Currency Future	2,322.0000	2,275.0000	(2.024)	0	0	0
29/12/2008	€ / R 2009/03/16	16.75	Put	Currency Future	3,113.0000	3,139.0000	0.835	0	0	0
29/12/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,216.0000	1,225.0000	0.740	0	0	0
29/12/2008	€ / R 2009/03/16	16.15	Put	Currency Future	2,558.0000	2,579.0000	0.821	0	0	0
29/12/2008	€ / R 2009/03/16	11.50	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
29/12/2008	€ / R 2009/03/16	12.30	Put	Currency Future	81.0000	77.0000	(4.938)	0	0	0
29/12/2008	€ / R 2009/03/16	16.95	Call	Currency Future	135.0000	116.0000	(14.074)	0	0	0
29/12/2008	€ / R 2009/03/16	11.60	Call	Currency Future	2,224.0000	2,177.0000	(2.113)	0	0	0
29/12/2008	€ / R 2009/03/16	15.95	Put	Currency Future	2,375.0000	2,396.0000	0.884	0	0	0
29/12/2008	€ / R 2009/03/16	15.40	Call	Currency Future	270.0000	241.0000	(10.741)	0	0	0
29/12/2008	€ / R 2009/03/16	15.75	Put	Currency Future	2,195.0000	2,214.0000	0.866	0	0	0
29/12/2008	€ / R 2009/03/16	11.60	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,694.0000	1,645.0000	(2.893)	0	0	0
29/12/2008	€ / R 2009/03/16	15.70	Put	Currency Future	2,151.0000	2,169.0000	0.837	0	0	0
29/12/2008	€ / R 2009/03/16	11.70	Call	Currency Future	2,127.0000	2,080.0000	(2.210)	0	0	0
29/12/2008	€ / R 2009/03/16	10.45	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
29/12/2008	€ / R 2009/03/16	17.00	Put	Currency Future	3,347.0000	3,374.0000	0.807	0	0	0
29/12/2008	€ / R 2009/03/16	11.85	Put	Currency Future	49.0000	46.0000	(6.122)	0	0	0
29/12/2008	€ / R 2009/03/16	16.05	Call	Currency Future	199.0000	175.0000	(12.060)	0	0	0
29/12/2008	€ / R 2009/03/16	12.10	Put	Currency Future	58.0000	55.0000	(5.172)	0	0	0
29/12/2008	€ / R 2009/03/16	17.00	Call	Currency Future	130.0000	112.0000	(13.846)	0	0	0
29/12/2008	€ / R 2009/03/16	13.80	Put	Currency Future	640.0000	641.0000	0.156	0	0	0
29/12/2008	€ / R 2009/03/16	11.80	Call	Currency Future	2,030.0000	1,983.0000	(2.315)	0	0	0
29/12/2008	€ / R 2009/03/16	11.25	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
29/12/2008	€ / R 2009/03/16	12.15	Put	Currency Future	61.0000	57.0000	(6.557)	0	0	0
29/12/2008	€ / R 2009/03/16	12.50	Call	Currency Future	1,398.0000	1,349.0000	(3.505)	0	0	0
29/12/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,216.0000	1,225.0000	0.740	0	0	0
29/12/2008	€ / R 2009/03/16	13.80	Call	Currency Future	623.0000	579.0000	(7.063)	0	0	0
29/12/2008	€ / R 2009/03/16	11.70	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
29/12/2008	€ / R 2009/03/16	12.40	Put	Currency Future	97.0000	93.0000	(4.124)	0	0	0
29/12/2008	€ / R 2009/03/16	9.85	Call	Currency Future	3,938.0000	3,892.0000	(1.168)	0	0	0
29/12/2008	€ / R 2009/03/16	11.95	Call	Currency Future	1,886.0000	1,838.0000	(2.545)	0	0	0
29/12/2008	€ / R 2009/03/16	10.45	Call	Currency Future	3,348.0000	3,302.0000	(1.374)	0	0	0
29/12/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,522.0000	1,473.0000	(3.219)	0	0	0
29/12/2008	€ / R 2009/03/16	11.95	Put	Currency Future	53.0000	50.0000	(5.660)	0	0	0
29/12/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,480.0000	1,431.0000	(3.311)	0	0	0
29/12/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,358.0000	1,309.0000	(3.608)	0	0	0
29/12/2008	€ / R 2009/03/16	12.50	Put	Currency Future	115.0000	111.0000	(3.478)	0	0	0
29/12/2008	€ / R 2009/03/16	13.00	Call	Currency Future	1,029.0000	980.0000	(4.762)	0	0	0
29/12/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,789.0000	1,741.0000	(2.683)	0	0	0
29/12/2008	€ / R 2009/03/16	15.90	Put	Currency Future	2,330.0000	2,350.0000	0.858	0	0	0
29/12/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,280.0000	1,230.0000	(3.906)	0	0	0
29/12/2008	€ / R 2009/03/16	12.35	Put	Currency Future	89.0000	85.0000	(4.494)	0	0	0
29/12/2008	€ / R 2009/03/16	10.80	Call	Currency Future	3,006.0000	2,959.0000	(1.564)	0	0	0
29/12/2008	€ / R 2009/03/16	15.30	Call	Currency Future	283.0000	253.0000	(10.601)	0	0	0
29/12/2008	€ / R 2009/03/16	13.00	Put	Currency Future	246.0000	242.0000	(1.626)	0	0	0
29/12/2008	€ / R 2009/03/16	14.50	Put	Currency Future	1,137.0000	1,146.0000	0.792	0	0	0
29/12/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,741.0000	1,693.0000	(2.757)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	€ / R 2009/03/16	14.50	Call	Currency Future	420.0000	384.0000	(8.571)	0	0	0
29/12/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,741.0000	1,693.0000	(2.757)	0	0	0
29/12/2008	€ / R 2009/03/16	15.30	Put	Currency Future	1,800.0000	1,815.0000	0.833	0	0	0
29/12/2008	€ / R 2009/03/16	13.70	Call	Currency Future	662.0000	617.0000	(6.798)	0	0	0
29/12/2008	€ / R 2009/03/16	16.10	Call	Currency Future	195.0000	171.0000	(12.308)	0	0	0
29/12/2008	€ / R 2009/03/16	12.75	Put	Currency Future	171.0000	167.0000	(2.339)	0	0	0
29/12/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,168.0000	1,118.0000	(4.281)	0	0	0
29/12/2008	€ / R 2009/03/16	16.10	Put	Currency Future	2,512.0000	2,533.0000	0.836	0	0	0
29/12/2008	€ / R 2009/03/16	12.75	Call	Currency Future	1,204.0000	1,155.0000	(4.070)	0	0	0
29/12/2008	€ / R 2009/03/16	14.30	Put	Currency Future	985.0000	992.0000	0.711	0	0	0
29/12/2008	€ / R 2009/03/16	10.90	Call	Currency Future	2,907.0000	2,861.0000	(1.582)	0	0	0
29/12/2008	€ / R 2009/03/16	12.65	Put	Currency Future	147.0000	142.0000	(3.401)	0	0	0
29/12/2008	€ / R 2009/03/16	13.55	Call	Currency Future	729.0000	682.0000	(6.447)	0	0	0
29/12/2008	€ / R 2009/03/16	10.10	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
29/12/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,280.0000	1,230.0000	(3.906)	0	0	0
29/12/2008	€ / R 2009/03/16	13.55	Put	Currency Future	496.0000	494.0000	(0.403)	0	0	0
29/12/2008	€ / R 2009/03/16	10.10	Call	Currency Future	3,691.0000	3,645.0000	(1.246)	0	0	0
29/12/2008	€ / R 2009/03/16	12.65	Put	Currency Future	147.0000	142.0000	(3.401)	0	0	0
29/12/2008	€ / R 2009/03/16	11.30	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
29/12/2008	€ / R 2009/03/16	14.30	Call	Currency Future	468.0000	430.0000	(8.120)	0	0	0
29/12/2008	€ / R 2009/03/16	12.05	Put	Currency Future	56.0000	53.0000	(5.357)	0	0	0
29/12/2008	€ / R 2009/03/16	11.30	Call	Currency Future	2,517.0000	2,470.0000	(1.867)	0	0	0
29/12/2008	€ / R 2009/03/16	12.55	Put	Currency Future	125.0000	121.0000	(3.200)	0	0	0
29/12/2008	€ / R 2009/03/16	12.80	Put	Currency Future	185.0000	180.0000	(2.703)	0	0	0
29/12/2008	€ / R 2009/03/16	10.50	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
29/12/2008	€ / R 2009/03/16	13.70	Put	Currency Future	579.0000	579.0000	-	0	0	0
29/12/2008	€ / R 2009/03/16	10.50	Call	Currency Future	3,300.0000	3,254.0000	(1.394)	0	0	0
29/12/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,358.0000	1,309.0000	(3.608)	0	0	0
29/12/2008	€ / R 2009/03/16	11.45	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
29/12/2008	€ / R 2009/03/16	15.45	Call	Currency Future	264.0000	235.0000	(10.985)	0	0	0
29/12/2008	€ / R 2009/03/16	12.55	Put	Currency Future	125.0000	121.0000	(3.200)	0	0	0
29/12/2008	€ / R 2009/03/16	11.45	Call	Currency Future	2,370.0000	2,324.0000	(1.941)	0	0	0
29/12/2008	€ / R 2009/03/16	10.65	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
29/12/2008	€ / R 2009/03/16	14.10	Put	Currency Future	841.0000	845.0000	0.476	0	0	0
29/12/2008	€ / R 2009/03/16	10.65	Call	Currency Future	3,153.0000	3,107.0000	(1.459)	0	0	0
29/12/2008	€ / R 2009/03/16	15.45	Put	Currency Future	1,931.0000	1,947.0000	0.829	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	€ / R 2009/03/16	10.90	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
29/12/2008	€ / R 2009/03/16	14.90	Call	Currency Future	342.0000	309.0000	(9.649)	0	0	0
29/12/2008	€ / R 2009/03/16	15.70	Call	Currency Future	234.0000	207.0000	(11.538)	0	0	0
29/12/2008	€ / R 2009/03/16	16.25	Call	Currency Future	182.0000	160.0000	(12.088)	0	0	0
29/12/2008	€ / R 2009/03/16	13.85	Call	Currency Future	605.0000	561.0000	(7.273)	0	0	0
29/12/2008	€ / R 2009/03/16	9.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
29/12/2008	€ / R 2009/03/16	9.70	Call	Currency Future	4,086.0000	4,041.0000	(1.101)	0	0	0
29/12/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,131.0000	1,082.0000	(4.332)	0	0	0
29/12/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,319.0000	1,269.0000	(3.791)	0	0	0
29/12/2008	€ / R 2009/03/16	14.90	Put	Currency Future	1,459.0000	1,471.0000	0.822	0	0	0
29/12/2008	€ / R 2009/03/16	16.25	Put	Currency Future	2,649.0000	2,672.0000	0.868	0	0	0
29/12/2008	€ / R 2009/03/16	12.85	Put	Currency Future	198.0000	194.0000	(2.020)	0	0	0
29/12/2008	€ / R 2009/03/16	14.10	Call	Currency Future	524.0000	483.0000	(7.824)	0	0	0
29/12/2008	€ / R 2009/03/16	14.05	Put	Currency Future	806.0000	809.0000	0.372	0	0	0
29/12/2008	€ / R 2009/03/16	14.10	Put	Currency Future	841.0000	845.0000	0.476	0	0	0
29/12/2008	€ / R 2009/03/16	12.60	Put	Currency Future	136.0000	131.0000	(3.676)	0	0	0
29/12/2008	€ / R 2009/03/16	10.20	Call	Currency Future	3,593.0000	3,547.0000	(1.280)	0	0	0
29/12/2008	€ / R 2009/03/16	12.70	Call	Currency Future	1,242.0000	1,192.0000	(4.026)	0	0	0
29/12/2008	€ / R 2009/03/16	14.30	Put	Currency Future	985.0000	992.0000	0.711	0	0	0
29/12/2008	€ / R 2009/03/16	12.20	Call	Currency Future	1,650.0000	1,601.0000	(2.970)	0	0	200
29/12/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,168.0000	1,118.0000	(4.281)	0	0	0
29/12/2008	€ / R 2009/03/16	14.30	Call	Currency Future	468.0000	430.0000	(8.120)	0	0	0
29/12/2008	€ / R 2009/03/16	12.20	Put	Currency Future	67.0000	63.0000	(5.970)	0	0	0
29/12/2008	€ / R 2009/03/16	11.10	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
29/12/2008	€ / R 2009/03/16	12.70	Put	Currency Future	159.0000	154.0000	(3.145)	0	0	0
29/12/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,982.0000	1,934.0000	(2.422)	0	0	0
29/12/2008	€ / R 2009/03/16	15.10	Call	Currency Future	311.0000	279.0000	(10.289)	0	0	0
29/12/2008	€ / R 2009/03/16	14.05	Call	Currency Future	539.0000	497.0000	(7.792)	0	0	0
29/12/2008	€ / R 2009/03/16	11.85	Put	Currency Future	49.0000	46.0000	(6.122)	0	0	0
29/12/2008	€ / R 2009/03/16	11.10	Call	Currency Future	2,712.0000	2,665.0000	(1.733)	0	0	0
29/12/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,522.0000	1,473.0000	(3.219)	0	0	0
29/12/2008	€ / R 2009/03/16	15.10	Put	Currency Future	1,628.0000	1,641.0000	0.799	0	0	0
29/12/2008	€ / R 2009/03/16	12.35	Put	Currency Future	89.0000	85.0000	(4.494)	0	0	0
29/12/2008	€ / R 2009/03/16	16.70	Call	Currency Future	149.0000	129.0000	(13.423)	0	0	0
29/12/2008	€ / R 2009/03/16	13.85	Put	Currency Future	672.0000	673.0000	0.149	0	0	0
29/12/2008	€ / R 2009/03/16	10.00	Put	Currency Future	6.0000	6.0000	-	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
29/12/2008	€ / R 2009/03/16	14.00	Call	Currency Future	555.0000	512.0000	(7.748)	0	0	0
29/12/2008	€ / R 2009/03/16	11.65	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
29/12/2008	€ / R 2009/03/16	10.00	Call	Currency Future	3,789.0000	3,744.0000	(1.188)	0	0	0
29/12/2008	€ / R 2009/03/16	14.00	Put	Currency Future	772.0000	774.0000	0.259	0	0	0
29/12/2008	€ / R 2009/03/16	12.60	Put	Currency Future	136.0000	131.0000	(3.676)	0	0	0
29/12/2008	€ / R 2009/03/16	16.70	Put	Currency Future	3,066.0000	3,091.0000	0.815	0	0	0
29/12/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,319.0000	1,269.0000	(3.791)	0	0	0
29/12/2008	€ / R 2009/03/16	15.90	Call	Currency Future	213.0000	188.0000	(11.737)	0	0	0
29/12/2008	€ / R 2009/03/16	12.80	Put	Currency Future	185.0000	180.0000	(2.703)	0	0	0
29/12/2008	€ / R 2009/03/16	10.80	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
29/12/2008	€ / R 2009/03/16	11.65	Call	Currency Future	2,176.0000	2,129.0000	(2.160)	0	0	0
29/12/2008	€ / R 2009/03/16	10.30	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
29/12/2008	€ / R 2009/03/16	11.00	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
29/12/2008	€ / R 2009/03/16	11.00	Call	Currency Future	2,809.0000	2,763.0000	(1.638)	0	0	0
29/12/2008	€ / R 2009/03/16	10.20	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
29/12/2008	€ / R 2009/03/16	14.20	Call	Currency Future	495.0000	455.0000	(8.081)	0	0	0
29/12/2008	€ / R 2009/03/16	10.30	Call	Currency Future	3,495.0000	3,449.0000	(1.316)	0	0	0
29/12/2008	€ / R 2009/03/16	14.20	Put	Currency Future	912.0000	917.0000	0.548	0	0	0
29/12/2008	€ / R 2009/03/16	15.80	Put	Currency Future	2,240.0000	2,259.0000	0.848	0	0	0
29/12/2008	€ / R 2009/03/16	14.10	Call	Currency Future	524.0000	483.0000	(7.824)	0	0	0
29/12/2008	€ / R 2009/03/16	16.60	Put	Currency Future	2,973.0000	2,997.0000	0.807	0	0	0
29/12/2008	€ / R 2009/03/16	16.60	Call	Currency Future	156.0000	135.0000	(13.462)	0	0	0
29/12/2008	€ / R 2009/03/16	10.90	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
29/12/2008	€ / R 2009/03/16	15.80	Call	Currency Future	223.0000	197.0000	(11.659)	0	0	0
29/12/2008	€ / R 2009/03/16	16.15	Call	Currency Future	191.0000	167.0000	(12.565)	0	0	0
29/12/2008	€ / R 2009/03/16	9.85	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
29/12/2008	€ / R 2009/03/16	17.60	Put	Currency Future	3,902.0000	3,933.0000	0.794	0	0	0
29/12/2008	€ / R 2009/03/16	17.60	Call	Currency Future	85.0000	71.0000	(16.471)	0	0	0
29/12/2008	€ / R 2009/03/16	10.65	Call	Currency Future	3,153.0000	3,107.0000	(1.459)	0	0	0
29/12/2008	€ / R 2009/03/16	11.45	Call	Currency Future	2,370.0000	2,324.0000	(1.941)	0	0	0
29/12/2008	€ / R 2009/03/16	10.65	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
29/12/2008	€ / R 2009/03/16	17.65	Put	Currency Future	3,949.0000	3,980.0000	0.785	0	0	0
29/12/2008	€ / R 2009/03/16	17.65	Call	Currency Future	82.0000	68.0000	(17.073)	0	0	0
29/12/2008	€ / R 2009/03/16	16.85	Put	Currency Future	3,207.0000	3,233.0000	0.811	0	0	0
29/12/2008	€ / R 2009/03/16	13.30	Call	Currency Future	854.0000	805.0000	(5.738)	0	0	0
29/12/2008	€ / R 2009/03/16	13.30	Put	Currency Future	371.0000	367.0000	(1.078)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	€ / R 2009/03/16	13.65	Call	Currency Future	684.0000	638.0000	(6.725)	0	0	0
29/12/2008	€ / R 2009/03/16	13.65	Put	Currency Future	551.0000	550.0000	(0.181)	0	0	0
29/12/2008	€ / R 2009/03/16	16.85	Call	Currency Future	140.0000	121.0000	(13.571)	0	0	0
29/12/2008	€ / R 2009/03/16	11.45	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
29/12/2008	€ / R 2009/03/16	13.05	Call	Currency Future	998.0000	948.0000	(5.010)	0	0	0
29/12/2008	€ / R 2009/03/16	13.05	Put	Currency Future	265.0000	260.0000	(1.887)	0	0	0
29/12/2008	€ / R 2009/03/16	15.45	Call	Currency Future	264.0000	235.0000	(10.985)	0	0	0
29/12/2008	€ / R 2009/03/16	10.55	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
29/12/2008	€ / R 2009/03/16	11.35	Call	Currency Future	2,468.0000	2,422.0000	(1.864)	0	0	0
29/12/2008	€ / R 2009/03/16	11.35	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
29/12/2008	€ / R 2009/03/16	15.35	Call	Currency Future	277.0000	247.0000	(10.830)	0	0	0
29/12/2008	€ / R 2009/03/16	15.35	Put	Currency Future	1,844.0000	1,859.0000	0.813	0	0	0
29/12/2008	€ / R 2009/03/16	10.55	Call	Currency Future	3,252.0000	3,205.0000	(1.445)	0	0	0
29/12/2008	€ / R 2009/03/16	16.15	Put	Currency Future	2,558.0000	2,579.0000	0.821	0	0	0
29/12/2008	€ / R 2009/03/16	15.45	Put	Currency Future	1,931.0000	1,947.0000	0.829	0	0	0
29/12/2008	€ / R 2009/03/16	17.05	Call	Currency Future	126.0000	108.0000	(14.286)	0	0	0
29/12/2008	€ / R 2009/03/16	17.05	Put	Currency Future	3,393.0000	3,420.0000	0.796	0	0	0
29/12/2008	€ / R 2009/03/16	13.45	Put	Currency Future	444.0000	441.0000	(0.676)	0	0	0
29/12/2008	€ / R 2009/03/16	13.45	Call	Currency Future	777.0000	729.0000	(6.178)	0	0	0
29/12/2008	€ / R 2009/03/16	14.45	Put	Currency Future	1,099.0000	1,107.0000	0.728	0	0	0
29/12/2008	€ / R 2009/03/16	13.35	Put	Currency Future	394.0000	391.0000	(0.761)	0	0	0
29/12/2008	€ / R 2009/03/16	14.45	Call	Currency Future	432.0000	395.0000	(8.565)	0	0	0
29/12/2008	€ / R 2009/03/16	13.35	Call	Currency Future	827.0000	779.0000	(5.804)	0	0	0
29/12/2008	€ / R 2009/03/16	14.15	Call	Currency Future	509.0000	469.0000	(7.859)	0	0	0
29/12/2008	€ / R 2009/03/16	13.60	Call	Currency Future	706.0000	660.0000	(6.516)	0	0	0
29/12/2008	€ / R 2009/03/16	13.60	Put	Currency Future	523.0000	522.0000	(0.191)	0	0	0
29/12/2008	€ / R 2009/03/16	13.50	Put	Currency Future	469.0000	467.0000	(0.426)	0	0	0
29/12/2008	€ / R 2009/03/16	13.50	Call	Currency Future	752.0000	705.0000	(6.250)	0	0	0
29/12/2008	€ / R 2009/03/16	14.15	Put	Currency Future	876.0000	881.0000	0.571	0	0	0
29/12/2008	€ / R 2009/03/16	13.40	Put	Currency Future	419.0000	416.0000	(0.716)	0	0	0
29/12/2008	€ / R 2009/03/16	13.90	Call	Currency Future	588.0000	544.0000	(7.483)	0	0	0
29/12/2008	€ / R 2009/03/16	13.90	Put	Currency Future	705.0000	706.0000	0.142	0	0	0
29/12/2008	€ / R 2009/03/16	13.40	Call	Currency Future	802.0000	754.0000	(5.985)	0	0	0
29/12/2008	€ / R 2009/03/16	13.75	Call	Currency Future	642.0000	597.0000	(7.009)	0	0	0
29/12/2008	€ / R 2009/03/16	14.40	Call	Currency Future	444.0000	406.0000	(8.559)	0	0	0
29/12/2008	€ / R 2009/03/16	14.40	Put	Currency Future	1,061.0000	1,068.0000	0.660	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	€ / R 2009/03/16	13.85	Call	Currency Future	605.0000	561.0000	(7.273)	0	0	0
29/12/2008	€ / R 2009/03/16	13.75	Put	Currency Future	609.0000	609.0000	-	0	0	0
29/12/2008	€ / R 2009/03/16	13.85	Put	Currency Future	672.0000	673.0000	0.149	0	0	0
29/12/2008	€ / R 2009/06/12			Currency Future	14.0189	13.9730	(0.327)	0.0000	0.0000	2,585
29/12/2008	€ / R 2009/06/12	13.65	Call	Currency Future	1,061.0000	1,039.0000	(2.074)	0	0	0
29/12/2008	€ / R 2009/06/12	14.40	Call	Currency Future	792.0000	766.0000	(3.283)	0	0	0
29/12/2008	€ / R 2009/06/12	13.95	Call	Currency Future	946.0000	923.0000	(2.431)	0	0	0
29/12/2008	€ / R 2009/06/12	13.65	Put	Currency Future	692.0000	716.0000	3.468	0	0	0
29/12/2008	€ / R 2009/06/12	14.90	Call	Currency Future	609.0000	587.0000	(3.612)	0	0	0
29/12/2008	€ / R 2009/06/12	14.90	Put	Currency Future	1,490.0000	1,514.0000	1.611	0	0	0
29/12/2008	€ / R 2009/06/12	13.25	Put	Currency Future	516.0000	532.0000	3.101	0	0	0
29/12/2008	€ / R 2009/06/12	12.05	Call	Currency Future	2,146.0000	2,107.0000	(1.817)	0	0	0
29/12/2008	€ / R 2009/06/12	12.35	Put	Currency Future	240.0000	248.0000	3.333	0	0	0
29/12/2008	€ / R 2009/06/12	13.95	Put	Currency Future	877.0000	900.0000	2.623	0	0	0
29/12/2008	€ / R 2009/06/12	13.15	Call	Currency Future	1,347.0000	1,316.0000	(2.301)	0	0	0
29/12/2008	€ / R 2009/06/12	12.05	Put	Currency Future	177.0000	184.0000	3.955	0	0	0
29/12/2008	€ / R 2009/06/12	13.15	Put	Currency Future	478.0000	493.0000	3.138	0	0	0
29/12/2008	€ / R 2009/06/12	13.45	Put	Currency Future	597.0000	614.0000	2.848	0	0	0
29/12/2008	€ / R 2009/06/12	12.50	Call	Currency Future	1,795.0000	1,759.0000	(2.006)	0	0	0
29/12/2008	€ / R 2009/06/12	13.15	Call	Currency Future	1,347.0000	1,316.0000	(2.301)	0	0	0
29/12/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,195.0000	1,166.0000	(2.427)	0	0	0
29/12/2008	€ / R 2009/06/12	12.45	Put	Currency Future	263.0000	273.0000	3.802	0	0	0
29/12/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,255.0000	1,225.0000	(2.390)	0	0	0
29/12/2008	€ / R 2009/06/12	13.25	Call	Currency Future	1,285.0000	1,255.0000	(2.335)	0	0	0
29/12/2008	€ / R 2009/06/12	12.10	Call	Currency Future	2,106.0000	2,067.0000	(1.852)	0	0	0
29/12/2008	€ / R 2009/06/12	14.85	Put	Currency Future	1,457.0000	1,480.0000	1.579	0	0	0
29/12/2008	€ / R 2009/06/12	13.40	Put	Currency Future	576.0000	593.0000	2.951	0	0	0
29/12/2008	€ / R 2009/06/12	12.10	Put	Currency Future	187.0000	194.0000	3.743	0	0	0
29/12/2008	€ / R 2009/06/12	13.90	Put	Currency Future	846.0000	869.0000	2.719	0	0	0
29/12/2008	€ / R 2009/06/12	15.40	Call	Currency Future	461.0000	443.0000	(3.905)	0	0	0
29/12/2008	€ / R 2009/06/12	13.30	Put	Currency Future	536.0000	552.0000	2.985	0	0	0
29/12/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,195.0000	1,166.0000	(2.427)	0	0	0
29/12/2008	€ / R 2009/06/12	14.80	Call	Currency Future	643.0000	620.0000	(3.577)	0	0	0
29/12/2008	€ / R 2009/06/12	15.30	Put	Currency Future	1,769.0000	1,796.0000	1.526	0	0	0
29/12/2008	€ / R 2009/06/12	12.10	Call	Currency Future	2,106.0000	2,067.0000	(1.852)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	€ / R 2009/06/12	14.50	Call	Currency Future	753.0000	727.0000	(3.453)	0	0	0
29/12/2008	€ / R 2009/06/12	12.20	Put	Currency Future	207.0000	215.0000	3.865	0	0	0
29/12/2008	€ / R 2009/06/12	15.30	Call	Currency Future	488.0000	469.0000	(3.893)	0	0	0
29/12/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,110.0000	1,082.0000	(2.523)	0	0	0
29/12/2008	€ / R 2009/06/12	13.60	Put	Currency Future	663.0000	687.0000	3.620	0	0	0
29/12/2008	€ / R 2009/06/12	12.20	Call	Currency Future	2,026.0000	1,988.0000	(1.876)	0	0	0
29/12/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,173.0000	1,193.0000	1.705	0	0	0
29/12/2008	€ / R 2009/06/12	13.30	Put	Currency Future	536.0000	552.0000	2.985	0	0	0
29/12/2008	€ / R 2009/06/12	14.10	Put	Currency Future	971.0000	995.0000	2.472	0	0	0
29/12/2008	€ / R 2009/06/12	12.25	Call	Currency Future	1,986.0000	1,948.0000	(1.913)	0	0	0
29/12/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,424.0000	1,447.0000	1.615	0	0	0
29/12/2008	€ / R 2009/06/12	15.40	Put	Currency Future	1,843.0000	1,870.0000	1.465	0	0	0
29/12/2008	€ / R 2009/06/12	13.55	Put	Currency Future	641.0000	659.0000	2.808	0	0	0
29/12/2008	€ / R 2009/06/12	14.10	Call	Currency Future	890.0000	868.0000	(2.472)	0	0	0
29/12/2008	€ / R 2009/06/12	15.50	Put	Currency Future	1,917.0000	1,945.0000	1.461	0	0	0
29/12/2008	€ / R 2009/06/12	13.65	Put	Currency Future	692.0000	716.0000	3.468	0	0	0
29/12/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,082.0000	1,060.0000	(2.033)	0	0	0
29/12/2008	€ / R 2009/06/12	14.90	Call	Currency Future	609.0000	587.0000	(3.612)	0	0	0
29/12/2008	€ / R 2009/06/12	15.50	Call	Currency Future	436.0000	418.0000	(4.128)	0	0	0
29/12/2008	€ / R 2009/06/12	12.15	Put	Currency Future	197.0000	204.0000	3.553	0	0	0
29/12/2008	€ / R 2009/06/12	12.25	Put	Currency Future	217.0000	225.0000	3.687	0	0	0
29/12/2008	€ / R 2009/06/12	15.30	Put	Currency Future	1,769.0000	1,796.0000	1.526	0	0	0
29/12/2008	€ / R 2009/06/12	15.60	Put	Currency Future	1,992.0000	2,021.0000	1.456	0	0	0
29/12/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,758.0000	1,722.0000	(2.048)	0	0	0
29/12/2008	€ / R 2009/06/12	13.50	Put	Currency Future	619.0000	636.0000	2.746	0	0	0
29/12/2008	€ / R 2009/06/12	12.45	Call	Currency Future	1,832.0000	1,796.0000	(1.965)	0	0	0
29/12/2008	€ / R 2009/06/12	15.30	Call	Currency Future	488.0000	469.0000	(3.893)	0	0	0
29/12/2008	€ / R 2009/06/12	15.60	Call	Currency Future	411.0000	394.0000	(4.136)	0	0	0
29/12/2008	€ / R 2009/06/12	14.05	Put	Currency Future	939.0000	963.0000	2.556	0	0	0
29/12/2008	€ / R 2009/06/12	13.45	Call	Currency Future	1,166.0000	1,137.0000	(2.487)	0	0	0
29/12/2008	€ / R 2009/06/12	13.40	Put	Currency Future	576.0000	593.0000	2.951	0	0	0
29/12/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,909.0000	1,871.0000	(1.991)	0	0	0
29/12/2008	€ / R 2009/06/12	14.25	Call	Currency Future	839.0000	818.0000	(2.503)	0	0	0
29/12/2008	€ / R 2009/06/12	14.05	Call	Currency Future	908.0000	886.0000	(2.423)	0	0	0
29/12/2008	€ / R 2009/06/12	14.50	Put	Currency Future	1,234.0000	1,254.0000	1.621	0	0	0
29/12/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,909.0000	1,871.0000	(1.991)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	€ / R 2009/06/12	13.90	Call	Currency Future	965.0000	942.0000	(2.383)	0	0	0
29/12/2008	€ / R 2009/06/12	13.35	Put	Currency Future	556.0000	572.0000	2.878	0	0	0
29/12/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,002.0000	981.0000	(2.096)	0	0	0
29/12/2008	€ / R 2009/06/12	12.55	Put	Currency Future	289.0000	299.0000	3.460	0	0	0
29/12/2008	€ / R 2009/06/12	14.25	Put	Currency Future	1,070.0000	1,095.0000	2.336	0	0	0
29/12/2008	€ / R 2009/06/12	13.65	Call	Currency Future	1,061.0000	1,039.0000	(2.074)	0	0	0
29/12/2008	€ / R 2009/06/12	13.35	Call	Currency Future	1,225.0000	1,195.0000	(2.449)	0	0	0
29/12/2008	€ / R 2009/06/12	12.75	Put	Currency Future	345.0000	357.0000	3.478	0	0	0
29/12/2008	€ / R 2009/06/12	14.45	Put	Currency Future	1,203.0000	1,224.0000	1.746	0	0	0
29/12/2008	€ / R 2009/06/12	13.80	Put	Currency Future	783.0000	808.0000	3.193	0	0	0
29/12/2008	€ / R 2009/06/12	14.95	Put	Currency Future	1,524.0000	1,548.0000	1.575	0	0	0
29/12/2008	€ / R 2009/06/12	13.15	Put	Currency Future	478.0000	493.0000	3.138	0	0	0
29/12/2008	€ / R 2009/06/12	15.05	Call	Currency Future	561.0000	540.0000	(3.743)	0	0	0
29/12/2008	€ / R 2009/06/12	13.50	Call	Currency Future	1,138.0000	1,109.0000	(2.548)	0	0	0
29/12/2008	€ / R 2009/06/12	12.95	Put	Currency Future	408.0000	421.0000	3.186	0	0	0
29/12/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,947.0000	1,910.0000	(1.900)	0	0	0
29/12/2008	€ / R 2009/06/12	15.05	Put	Currency Future	1,592.0000	1,617.0000	1.570	0	0	0
29/12/2008	€ / R 2009/06/12	14.90	Put	Currency Future	1,490.0000	1,514.0000	1.611	0	0	0
29/12/2008	€ / R 2009/06/12	14.05	Put	Currency Future	939.0000	963.0000	2.556	0	0	0
29/12/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,255.0000	1,225.0000	(2.390)	0	0	0
29/12/2008	€ / R 2009/06/12	12.95	Call	Currency Future	1,477.0000	1,444.0000	(2.234)	0	0	0
29/12/2008	€ / R 2009/06/12	14.95	Call	Currency Future	593.0000	571.0000	(3.710)	0	0	0
29/12/2008	€ / R 2009/06/12	14.05	Call	Currency Future	908.0000	886.0000	(2.423)	0	0	0
29/12/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,685.0000	1,650.0000	(2.077)	0	0	0
29/12/2008	€ / R 2009/06/12	14.85	Call	Currency Future	626.0000	603.0000	(3.674)	0	0	0
29/12/2008	€ / R 2009/06/12	12.65	Put	Currency Future	316.0000	327.0000	3.481	0	0	0
29/12/2008	€ / R 2009/06/12	12.50	Put	Currency Future	276.0000	286.0000	3.623	0	0	0
29/12/2008	€ / R 2009/06/12	14.75	Put	Currency Future	1,391.0000	1,414.0000	1.653	0	0	0
29/12/2008	€ / R 2009/06/12	14.15	Call	Currency Future	873.0000	851.0000	(2.520)	0	0	0
29/12/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,411.0000	1,379.0000	(2.268)	0	0	0
29/12/2008	€ / R 2009/06/12	14.55	Call	Currency Future	733.0000	708.0000	(3.411)	0	0	0
29/12/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,002.0000	981.0000	(2.096)	0	0	0
29/12/2008	€ / R 2009/06/12	12.15	Call	Currency Future	2,065.0000	2,027.0000	(1.840)	0	0	0
29/12/2008	€ / R 2009/06/12	12.75	Call	Currency Future	1,614.0000	1,580.0000	(2.107)	0	0	0
29/12/2008	€ / R 2009/06/12	14.55	Put	Currency Future	1,265.0000	1,285.0000	1.581	0	0	0
29/12/2008	€ / R 2009/06/12	14.15	Put	Currency Future	1,004.0000	1,028.0000	2.390	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,758.0000	1,722.0000	(2.048)	0	0	0
29/12/2008	€ / R 2009/06/12	14.75	Call	Currency Future	660.0000	637.0000	(3.485)	0	0	0
29/12/2008	€ / R 2009/06/12	13.80	Put	Currency Future	783.0000	808.0000	3.193	0	0	0
29/12/2008	€ / R 2009/06/12	12.70	Call	Currency Future	1,649.0000	1,614.0000	(2.122)	0	0	0
29/12/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,685.0000	1,650.0000	(2.077)	0	0	0
29/12/2008	€ / R 2009/06/12	14.45	Call	Currency Future	772.0000	747.0000	(3.238)	0	0	0
29/12/2008	€ / R 2009/06/12	12.70	Put	Currency Future	330.0000	341.0000	3.333	0	0	0
29/12/2008	€ / R 2009/06/12	14.60	Call	Currency Future	715.0000	690.0000	(3.497)	0	0	0
29/12/2008	€ / R 2009/06/12	13.05	Put	Currency Future	442.0000	456.0000	3.167	0	0	0
29/12/2008	€ / R 2009/06/12	12.35	Put	Currency Future	240.0000	248.0000	3.333	0	0	0
29/12/2008	€ / R 2009/06/12	12.15	Put	Currency Future	197.0000	204.0000	3.553	0	0	0
29/12/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,411.0000	1,379.0000	(2.268)	0	0	0
29/12/2008	€ / R 2009/06/12	13.75	Put	Currency Future	752.0000	776.0000	3.191	0	0	0
29/12/2008	€ / R 2009/06/12	12.40	Put	Currency Future	251.0000	260.0000	3.586	0	0	0
29/12/2008	€ / R 2009/06/12	11.65	Call	Currency Future	2,483.0000	2,442.0000	(1.651)	0	0	0
29/12/2008	€ / R 2009/06/12	12.65	Put	Currency Future	316.0000	327.0000	3.481	0	0	0
29/12/2008	€ / R 2009/06/12	13.20	Call	Currency Future	1,316.0000	1,285.0000	(2.356)	0	0	0
29/12/2008	€ / R 2009/06/12	11.75	Call	Currency Future	2,397.0000	2,356.0000	(1.710)	0	0	0
29/12/2008	€ / R 2009/06/12	12.85	Put	Currency Future	376.0000	388.0000	3.191	0	0	0
29/12/2008	€ / R 2009/06/12	12.30	Put	Currency Future	228.0000	237.0000	3.947	0	0	0
29/12/2008	€ / R 2009/06/12	11.75	Put	Currency Future	128.0000	133.0000	3.906	0	0	0
29/12/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,545.0000	1,511.0000	(2.201)	0	0	0
29/12/2008	€ / R 2009/06/12	13.75	Call	Currency Future	1,021.0000	999.0000	(2.155)	0	0	0
29/12/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,312.0000	2,272.0000	(1.730)	0	0	0
29/12/2008	€ / R 2009/06/12	12.05	Call	Currency Future	2,146.0000	2,107.0000	(1.817)	0	0	0
29/12/2008	€ / R 2009/06/12	13.05	Put	Currency Future	442.0000	456.0000	3.167	0	0	0
29/12/2008	€ / R 2009/06/12	11.85	Put	Currency Future	143.0000	149.0000	4.196	0	0	0
29/12/2008	€ / R 2009/06/12	12.05	Put	Currency Future	177.0000	184.0000	3.955	0	0	0
29/12/2008	€ / R 2009/06/12	12.15	Call	Currency Future	2,065.0000	2,027.0000	(1.840)	0	0	0
29/12/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,870.0000	1,833.0000	(1.979)	0	0	0
29/12/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,296.0000	1,317.0000	1.620	0	0	0
29/12/2008	€ / R 2009/06/12	11.95	Put	Currency Future	159.0000	166.0000	4.403	0	0	0
29/12/2008	€ / R 2009/06/12	15.10	Call	Currency Future	546.0000	525.0000	(3.846)	0	0	0
29/12/2008	€ / R 2009/06/12	11.95	Call	Currency Future	2,228.0000	2,189.0000	(1.750)	0	0	0
29/12/2008	€ / R 2009/06/12	14.40	Call	Currency Future	792.0000	766.0000	(3.283)	0	0	0
29/12/2008	€ / R 2009/06/12	12.55	Put	Currency Future	289.0000	299.0000	3.460	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,104.0000	1,129.0000	2.264	0	0	0
29/12/2008	€ / R 2009/06/12	12.00	Put	Currency Future	168.0000	175.0000	4.167	0	0	0
29/12/2008	€ / R 2009/06/12	14.30	Call	Currency Future	823.0000	802.0000	(2.552)	0	0	0
29/12/2008	€ / R 2009/06/12	13.20	Put	Currency Future	497.0000	512.0000	3.018	0	0	0
29/12/2008	€ / R 2009/06/12	11.90	Put	Currency Future	151.0000	157.0000	3.974	0	0	0
29/12/2008	€ / R 2009/06/12	11.85	Put	Currency Future	143.0000	149.0000	4.196	0	0	0
29/12/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,173.0000	1,193.0000	1.705	0	0	0
29/12/2008	€ / R 2009/06/12	15.10	Put	Currency Future	1,627.0000	1,652.0000	1.537	0	0	0
29/12/2008	€ / R 2009/06/12	12.10	Put	Currency Future	187.0000	194.0000	3.743	0	0	0
29/12/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,312.0000	2,272.0000	(1.730)	0	0	0
29/12/2008	€ / R 2009/06/12	14.60	Call	Currency Future	715.0000	690.0000	(3.497)	0	0	0
29/12/2008	€ / R 2009/06/12	11.70	Call	Currency Future	2,440.0000	2,399.0000	(1.680)	0	0	0
29/12/2008	€ / R 2009/06/12	14.80	Call	Currency Future	643.0000	620.0000	(3.577)	0	0	0
29/12/2008	€ / R 2009/06/12	11.70	Put	Currency Future	121.0000	126.0000	4.132	0	0	0
29/12/2008	€ / R 2009/06/12	15.00	Put	Currency Future	1,558.0000	1,582.0000	1.540	0	0	0
29/12/2008	€ / R 2009/06/12	11.80	Call	Currency Future	2,354.0000	2,314.0000	(1.699)	0	0	0
29/12/2008	€ / R 2009/06/12	11.65	Put	Currency Future	114.0000	119.0000	4.386	0	0	0
29/12/2008	€ / R 2009/06/12	15.00	Call	Currency Future	577.0000	555.0000	(3.813)	0	0	0
29/12/2008	€ / R 2009/06/12	12.00	Call	Currency Future	2,187.0000	2,148.0000	(1.783)	0	0	0
29/12/2008	€ / R 2009/06/12	12.60	Put	Currency Future	302.0000	313.0000	3.642	0	0	0
29/12/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,424.0000	1,447.0000	1.615	0	0	0
29/12/2008	€ / R 2009/06/12	11.90	Call	Currency Future	2,270.0000	2,230.0000	(1.762)	0	0	0
29/12/2008	€ / R 2009/06/12	13.10	Put	Currency Future	460.0000	474.0000	3.043	0	0	0
29/12/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,296.0000	1,317.0000	1.620	0	0	0
29/12/2008	€ / R 2009/06/12	11.80	Put	Currency Future	135.0000	141.0000	4.444	0	0	0
29/12/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,721.0000	1,686.0000	(2.034)	0	0	0
29/12/2008	€ / R 2009/06/12	15.20	Put	Currency Future	1,698.0000	1,723.0000	1.472	0	0	0
29/12/2008	€ / R 2009/06/12	12.80	Put	Currency Future	360.0000	372.0000	3.333	0	0	0
29/12/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,379.0000	1,347.0000	(2.321)	0	0	0
29/12/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,379.0000	1,347.0000	(2.321)	0	0	0
29/12/2008	€ / R 2009/06/12	15.20	Call	Currency Future	517.0000	496.0000	(4.062)	0	0	0
29/12/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,579.0000	1,545.0000	(2.153)	0	0	0
29/12/2008	€ / R 2009/06/12	13.10	Put	Currency Future	460.0000	474.0000	3.043	0	0	0
29/12/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,721.0000	1,686.0000	(2.034)	0	0	0
29/12/2008	€ / R 2009/06/12	12.60	Put	Currency Future	302.0000	313.0000	3.642	0	0	0
29/12/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,545.0000	1,511.0000	(2.201)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	€ / R 2009/06/12	14.30	Call	Currency Future	823.0000	802.0000	(2.552)	0	0	0
29/12/2008	€ / R 2009/06/12	12.85	Put	Currency Future	376.0000	388.0000	3.191	0	0	0
29/12/2008	€ / R 2009/06/12	13.00	Put	Currency Future	425.0000	438.0000	3.059	0	0	0
29/12/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,511.0000	1,477.0000	(2.250)	0	0	0
29/12/2008	€ / R 2009/06/12	14.20	Call	Currency Future	856.0000	834.0000	(2.570)	0	0	0
29/12/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,104.0000	1,129.0000	2.264	0	0	0
29/12/2008	€ / R 2009/06/12	12.90	Put	Currency Future	392.0000	404.0000	3.061	0	0	0
29/12/2008	€ / R 2009/06/12	14.20	Put	Currency Future	1,037.0000	1,061.0000	2.314	0	0	0
29/12/2008	€ / R 2009/06/12	12.30	Put	Currency Future	228.0000	237.0000	3.947	0	0	0
29/12/2008	€ / R 2009/06/12	13.90	Put	Currency Future	846.0000	869.0000	2.719	0	0	0
29/12/2008	€ / R 2009/06/12	13.00	Call	Currency Future	1,444.0000	1,411.0000	(2.285)	0	0	0
29/12/2008	€ / R 2009/06/12	12.90	Put	Currency Future	392.0000	404.0000	3.061	0	0	0
29/12/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,511.0000	1,477.0000	(2.250)	0	0	0
29/12/2008	€ / R 2009/06/12	12.80	Put	Currency Future	360.0000	372.0000	3.333	0	0	0
29/12/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,579.0000	1,545.0000	(2.153)	0	0	0
29/12/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,947.0000	1,910.0000	(1.900)	0	0	0
29/12/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,870.0000	1,833.0000	(1.979)	0	0	0
29/12/2008	€ / R 2009/06/12	12.40	Put	Currency Future	251.0000	260.0000	3.586	0	0	0
29/12/2008	€ / R 2009/06/12	13.90	Call	Currency Future	965.0000	942.0000	(2.383)	0	0	0
29/12/2008	€ / R 2009/06/12	14.20	Call	Currency Future	856.0000	834.0000	(2.570)	0	0	0
29/12/2008	€ / R 2009/06/12	13.70	Call	Currency Future	1,041.0000	1,019.0000	(2.113)	0	0	0
29/12/2008	€ / R 2009/06/12	13.70	Put	Currency Future	722.0000	746.0000	3.324	0	0	0
29/12/2008	€ / R 2009/06/12	14.20	Put	Currency Future	1,037.0000	1,061.0000	2.314	0	0	0
29/12/2008	€ / R 2009/06/12	14.70	Call	Currency Future	678.0000	654.0000	(3.540)	0	0	0
29/12/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,110.0000	1,082.0000	(2.523)	0	0	0
29/12/2008	€ / R 2009/06/12	14.70	Put	Currency Future	1,359.0000	1,381.0000	1.619	0	0	0
29/12/2008	€ / R 2009/06/12	13.55	Put	Currency Future	641.0000	659.0000	2.808	0	0	0
29/12/2008	€ / R 2009/06/12	14.35	Call	Currency Future	808.0000	786.0000	(2.723)	0	0	0
29/12/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,082.0000	1,060.0000	(2.033)	0	0	0
29/12/2008	€ / R 2009/06/12	14.15	Put	Currency Future	1,004.0000	1,028.0000	2.390	0	0	0
29/12/2008	€ / R 2009/06/12	13.85	Call	Currency Future	983.0000	962.0000	(2.136)	0	0	0
29/12/2008	€ / R 2009/06/12	13.85	Put	Currency Future	814.0000	839.0000	3.071	0	0	0
29/12/2008	€ / R 2009/06/12	13.60	Put	Currency Future	663.0000	687.0000	3.620	0	0	0
29/12/2008	€ / R 2009/06/12	14.15	Call	Currency Future	873.0000	851.0000	(2.520)	0	0	0
29/12/2008	€ / R 2009/06/12	13.70	Put	Currency Future	722.0000	746.0000	3.324	0	0	0
29/12/2008	€ / R 2009/06/12	14.35	Put	Currency Future	1,139.0000	1,163.0000	2.107	0	0	0

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29/12/2008	€ / R	2009/06/12	13.70	Call	Currency Future	1,041.0000	1,019.0000	(2.113)	0	0	0
29/12/2008	€ / R	2009/06/12	14.65	Put	Currency Future	1,327.0000	1,349.0000	1.658	0	0	0
29/12/2008	€ / R	2009/06/12	14.00	Call	Currency Future	927.0000	904.0000	(2.481)	0	0	0
29/12/2008	€ / R	2009/06/12	14.00	Put	Currency Future	908.0000	931.0000	2.533	0	0	0
29/12/2008	€ / R	2009/06/12	14.10	Put	Currency Future	971.0000	995.0000	2.472	0	0	0
29/12/2008	€ / R	2009/06/12	14.10	Call	Currency Future	890.0000	868.0000	(2.472)	0	0	0
29/12/2008	€ / R	2009/06/12	14.65	Call	Currency Future	696.0000	672.0000	(3.448)	0	0	0
29/12/2008	€ / R	2009/09/14			Currency Future	14.2277	14.1889	(0.273)	0.0000	0.0000	0
29/12/2008	€ / R	2009/09/14	14.10	Call	Currency Future	1,217.0000	1,198.0000	(1.561)	0	0	0
29/12/2008	€ / R	2009/09/14	14.00	Put	Currency Future	1,028.0000	1,048.0000	1.946	0	0	0
29/12/2008	€ / R	2009/09/14	14.10	Put	Currency Future	1,089.0000	1,109.0000	1.837	0	0	0
29/12/2008	€ / R	2009/09/14	14.00	Call	Currency Future	1,256.0000	1,237.0000	(1.513)	0	0	0
29/12/2008	€ / R	2009/09/14	14.30	Call	Currency Future	1,143.0000	1,124.0000	(1.662)	0	0	0
29/12/2008	€ / R	2009/09/14	14.50	Call	Currency Future	1,076.0000	1,057.0000	(1.766)	0	0	0
29/12/2008	€ / R	2009/09/14	14.40	Call	Currency Future	1,109.0000	1,090.0000	(1.713)	0	0	0
29/12/2008	€ / R	2009/09/14	14.60	Put	Currency Future	1,416.0000	1,437.0000	1.483	0	0	0
29/12/2008	€ / R	2009/09/14	14.30	Put	Currency Future	1,215.0000	1,235.0000	1.646	0	0	0
29/12/2008	€ / R	2009/09/14	14.60	Call	Currency Future	1,044.0000	1,025.0000	(1.820)	0	0	0
29/12/2008	€ / R	2009/09/14	14.40	Put	Currency Future	1,281.0000	1,301.0000	1.561	0	0	0
29/12/2008	€ / R	2009/09/14	14.50	Put	Currency Future	1,348.0000	1,368.0000	1.484	0	0	0
29/12/2008	€ / R	2009/09/14	13.90	Put	Currency Future	963.0000	986.0000	2.388	0	0	0
29/12/2008	€ / R	2009/09/14	13.80	Call	Currency Future	1,328.0000	1,312.0000	(1.205)	0	0	0
29/12/2008	€ / R	2009/09/14	13.80	Put	Currency Future	900.0000	923.0000	2.556	0	0	0
29/12/2008	€ / R	2009/09/14	13.90	Call	Currency Future	1,291.0000	1,275.0000	(1.239)	0	0	0
29/12/2008	€ / R	2009/09/14	14.20	Put	Currency Future	1,151.0000	1,171.0000	1.738	0	0	0
29/12/2008	€ / R	2009/09/14	14.20	Call	Currency Future	1,179.0000	1,160.0000	(1.612)	0	0	0
29/12/2008	€ / R	2009/09/14	14.85	Call	Currency Future	946.0000	928.0000	(1.903)	0	0	0
29/12/2008	€ / R	2009/09/14	14.85	Put	Currency Future	1,568.0000	1,589.0000	1.339	0	0	0
29/12/2008	ALBI	2009/02/05			Index Future	305.1360	303.4590	(0.550)	302.3400	133.9200	627
29/12/2008	ALBI	2009/05/07			Index Future	313.4160	311.8000	(0.516)	0.0000	0.0000	0
29/12/2008	ALBI	2009/08/06			Index Future	319.4450	319.6520	0.065	0.0000	0.0000	0

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29/12/2008	CRD1	2009/02/05			Index Future	125.5070	125.4050	(0.081)	0.0000	0.0000	0
29/12/2008	CRD1	2009/05/07			Index Future	128.9130	128.8100	(0.080)	0.0000	0.0000	0
29/12/2008	CRD1	2009/08/06			Index Future	132.0060	131.9070	(0.075)	0.0000	0.0000	2
29/12/2008	GOVI	2009/02/05			jGovi	306.2020	304.4870	(0.560)	0.0000	0.0000	507
29/12/2008	GOVI	2009/05/07			jGovi	314.5105	312.7550	(0.558)	0.0000	0.0000	0
29/12/2008	GOVI	2009/08/06			jGovi	322.0555	320.2745	(0.553)	0.0000	0.0000	0
29/12/2008	ILBI	2009/02/05			Index Future	338.5200	338.0110	(0.150)	0.0000	0.0000	2
29/12/2008	ILBI	2009/05/07			Index Future	348.4230	347.9060	(0.148)	0.0000	0.0000	0
29/12/2008	J153	2010/08/31			jSwap	9.1230	9.1440	0.230	0.0000	0.0000	0
29/12/2008	J157	2015/09/15			jSwap	8.1470	8.1530	0.074	0.0000	0.0000	0
29/12/2008	J186	2026/12/21			jSwap	7.1750	7.1830	0.111	0.0000	0.0000	0
29/12/2008	J201	2014/12/22			jSwap	7.9640	7.9720	0.100	0.0000	0.0000	0
29/12/2008	J203	2017/09/15			jSwap	8.0560	8.0670	0.137	0.0000	0.0000	0
29/12/2008	J204	2018/12/21			jSwap	7.8220	7.8290	0.089	0.0000	0.0000	0
29/12/2008	J207	2020/01/15			jSwap	8.0270	8.0310	0.050	0.0000	0.0000	0
29/12/2008	JBAR	2005/12/21			jBar	11.4250	11.4250	-	0.0000	0.0000	0
29/12/2008	JFRA	2009/02/05			jFra	10.7220	10.8510	1.203	0.0000	0.0000	0
29/12/2008	JFRA	2009/05/07			jFra	8.8010	8.9010	1.136	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
29/12/2008	JFRA	2009/08/06			jFra	7.3720	7.3750	0.041	0.0000	0.0000	0
29/12/2008	JFRA	2009/11/05			jFra	7.0840	7.0790	(0.071)	0.0000	0.0000	0
29/12/2008	JN02	2009/02/05			jNote	7.9670	7.9900	0.289	0.0000	0.0000	0
29/12/2008	JN02	2009/05/07			jNote	7.5550	7.5590	0.053	0.0000	0.0000	0
29/12/2008	JN02	2009/08/06			jNote	7.4030	7.3920	(0.149)	0.0000	0.0000	0
29/12/2008	JN05	2009/02/05			jNote	7.8120	7.8250	0.166	0.0000	0.0000	0
29/12/2008	JN05	2009/05/07			jNote	7.6310	7.6350	0.052	0.0000	0.0000	0
29/12/2008	JN05	2009/08/06			jNote	7.5620	7.5610	(0.013)	0.0000	0.0000	0
29/12/2008	JN10	2009/02/05			jNote	7.6730	7.6820	0.117	0.0000	0.0000	0
29/12/2008	JN10	2009/05/07			jNote	7.5470	7.5530	0.080	0.0000	0.0000	0
29/12/2008	JN10	2009/08/06			jNote	7.4850	7.4890	0.053	0.0000	0.0000	0
29/12/2008	JROD	2008/12/31			jRod	11.6850	11.6850	-	0.0000	0.0000	0
29/12/2008	JROD	2009/01/30			jRod	11.5780	11.5630	(0.130)	0.0000	0.0000	0
29/12/2008	JROD	2009/02/27			jRod	11.4980	11.4890	(0.078)	0.0000	0.0000	0
29/12/2008	JROD	2009/03/31			jRod	11.5460	11.5570	0.095	0.0000	0.0000	0
29/12/2008	JROD	2009/04/30			jRod	11.3370	11.3660	0.256	0.0000	0.0000	0
29/12/2008	JROD	2009/05/29			jRod	11.0380	11.0830	0.408	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
29/12/2008	JROD	2009/06/30			jRod	11.0200	11.0580	0.345	0.0000	0.0000	0
29/12/2008	OTH1	2009/02/05			Index Future	298.2460	297.2430	(0.336)	0.0000	0.0000	0
29/12/2008	OTH1	2009/05/07			Index Future	306.3390	305.3140	(0.335)	0.0000	0.0000	0
29/12/2008	OTH1	2009/08/06			Index Future	313.6880	312.6540	(0.330)	0.0000	0.0000	3
29/12/2008	R153	2009/02/05			Bond Future	7.0470	7.0900	0.610	0.0000	0.0000	5,314
29/12/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	4,391.0000	4,325.0000	(1.503)	0	0	0
29/12/2008	R153	2009/05/07			Bond Future	6.3890	6.4350	0.720	0.0000	0.0000	0
29/12/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	3,867.0000	3,801.0000	(1.707)	0	0	0
29/12/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	224.0000	219.0000	(2.232)	0	0	0
29/12/2008	R153	2009/08/06			Bond Future	5.6920	5.7440	0.914	0.0000	0.0000	0
29/12/2008	R153	2009/08/06	10.00	Call	Option on Bond Future	4,996.0000	4,940.0000	(1.121)	0	0	0
29/12/2008	R153	2009/08/06	10.00	Put	Option on Bond Future	557.0000	556.0000	(0.180)	0	0	0
29/12/2008	R153	2009/08/06	9.75	Call	Option on Bond Future	4,799.0000	4,743.0000	(1.167)	0	0	0
29/12/2008	R153	2009/08/06	9.75	Put	Option on Bond Future	609.0000	609.0000	-	0	0	0
29/12/2008	R157	2009/02/05			Bond Future	7.1560	7.1930	0.517	0.0000	0.0000	16,509
29/12/2008	R157	2009/02/05	8.25	Put	Option on Bond Future	324.0000	284.0000	(12.346)	0	0	0
29/12/2008	R157	2009/02/05	8.25	Call	Option on Bond Future	6,919.0000	6,649.0000	(3.902)	0	0	850
29/12/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	104.0000	83.0000	(20.192)	0	0	0
29/12/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	9,572.0000	9,320.0000	(2.633)	0	0	600
29/12/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
29/12/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	12,284.0000	12,045.0000	(1.946)	0	0	0
29/12/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	29.0000	21.0000	(27.586)	0	0	850
29/12/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	16,286.0000	16,054.0000	(1.425)	0	0	0
29/12/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	15.0000	10.0000	(33.333)	0	0	0
29/12/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	13,632.0000	13,397.0000	(1.724)	0	0	600
29/12/2008	R157	2009/05/07			Bond Future	6.9870	7.0250	0.544	7.1700	7.1700	1,727
29/12/2008	R157	2009/05/07	6.50	Call	Option on Bond Future	2,528.0000	2,371.0000	(6.210)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	12,072.0000	11,832.0000	(1.988)	0	0	0
29/12/2008	R157	2009/05/07	7.25	Call	Option on Bond Future	4,672.0000	4,468.0000	(4.366)	0	0	386
29/12/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	542.0000	532.0000	(1.845)	0	0	0
29/12/2008	R157	2009/05/07	6.50	Put	Option on Bond Future	5,529.0000	5,602.0000	1.320	0	0	0
29/12/2008	R157	2009/05/07	7.25	Put	Option on Bond Future	3,087.0000	3,114.0000	0.875	0	0	0
29/12/2008	R157	2009/08/06			Bond Future	6.8670	6.9060	0.568	0.0000	0.0000	5,000
29/12/2008	R157	2009/08/06	9.25	Put	Option on Bond Future	9.0000	9.0000	-	0	0	0
29/12/2008	R157	2009/08/06	9.25	Call	Option on Bond Future	13,128.0000	12,899.0000	(1.744)	0	0	0
29/12/2008	R186	2009/02/05			Bond Future	7.1240	7.1580	0.477	7.1900	7.1900	5,325
29/12/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	73.0000	52.0000	(28.767)	0	0	0
29/12/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	23,067.0000	22,625.0000	(1.916)	0	0	0
29/12/2008	R186	2009/05/07			Bond Future	7.0180	7.0520	0.484	0.0000	0.0000	0
29/12/2008	R186	2009/05/07	6.50	Put	Option on Bond Future	12,060.0000	12,169.0000	0.904	0	0	0
29/12/2008	R186	2009/05/07	6.50	Call	Option on Bond Future	5,359.0000	5,045.0000	(5.859)	0	0	97
29/12/2008	R186	2009/05/07	8.00	Call	Option on Bond Future	14,976.0000	14,535.0000	(2.945)	0	0	2,500
29/12/2008	R186	2009/05/07	8.00	Put	Option on Bond Future	3,483.0000	3,467.0000	(0.459)	0	0	0
29/12/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	1,343.0000	1,313.0000	(2.234)	0	0	0
29/12/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	23,106.0000	22,652.0000	(1.965)	0	0	0
29/12/2008	R186	2009/08/06			Bond Future	6.9530	6.9870	0.489	0.0000	0.0000	2,500
29/12/2008	R186	2009/08/06	9.00	Call	Option on Bond Future	25,482.0000	25,048.0000	(1.703)	0	0	0
29/12/2008	R186	2009/08/06	9.00	Put	Option on Bond Future	3,089.0000	3,078.0000	(0.356)	0	0	0
29/12/2008	R196	2009/02/05			Bond Future	11.3390	11.3710	0.282	0.0000	0.0000	0
29/12/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	700.0000	656.0000	(6.286)	0	0	0
29/12/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	730.0000	688.0000	(5.753)	0	0	0
29/12/2008	R196	2009/05/07			Bond Future	11.3070	11.3820	0.663	0.0000	0.0000	0
29/12/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	168.0000	181.0000	7.738	0	0	0
29/12/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	77.0000	68.0000	(11.688)	0	0	0
29/12/2008	R201	2009/02/05			Bond Future	7.1900	7.2280	0.529	0.0000	0.0000	2
29/12/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	9,582.0000	9,395.0000	(1.952)	0	0	0

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29/12/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2008	R201	2009/05/07			Bond Future	6.9730	7.0120	0.559	0.0000	0.0000	0
29/12/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	10,290.0000	10,103.0000	(1.817)	0	0	0
29/12/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
29/12/2008	R201	2009/08/06			Bond Future	6.8300	6.8690	0.571	0.0000	0.0000	0
29/12/2008	R201	2009/08/06	9.25	Call	Option on Bond Future	10,583.0000	10,401.0000	(1.720)	0	0	0
29/12/2008	R201	2009/08/06	9.25	Put	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
29/12/2008	R203	2009/02/05			Bond Future	7.2280	7.2940	0.913	7.2700	7.2700	38
29/12/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	12,299.0000	11,866.0000	(3.521)	0	0	0
29/12/2008	R203	2009/05/07			Bond Future	7.0700	7.1380	0.962	0.0000	0.0000	0
29/12/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	11,681.0000	11,240.0000	(3.775)	0	0	0
29/12/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2008	R203	2009/08/06			Bond Future	6.9680	7.0380	1.005	0.0000	0.0000	0
29/12/2008	R203	2009/08/06	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
29/12/2008	R203	2009/08/06	9.25	Call	Option on Bond Future	13,443.0000	12,996.0000	(3.325)	0	0	0
29/12/2008	R204	2009/02/05			Bond Future	7.2360	7.3020	0.912	0.0000	0.0000	9
29/12/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	13,296.0000	12,823.0000	(3.557)	0	0	0
29/12/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2008	R204	2009/05/07			Bond Future	7.0950	7.1620	0.944	0.0000	0.0000	0
29/12/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	12,575.0000	12,097.0000	(3.801)	0	0	0
29/12/2008	R204	2009/08/06			Bond Future	7.0070	7.0760	0.985	0.0000	0.0000	0
29/12/2008	R204	2009/08/06	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2008	R204	2009/08/06	9.25	Call	Option on Bond Future	14,452.0000	13,966.0000	(3.363)	0	0	0
29/12/2008	R206	2009/02/05			Bond Future	7.2060	7.2350	0.402	0.0000	0.0000	1,730
29/12/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	8,007.0000	7,887.0000	(1.499)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2008	R206	2009/05/07			Bond Future	6.9640	6.9940	0.431	0.0000	0.0000	0
29/12/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	7,743.0000	7,623.0000	(1.550)	0	0	0
29/12/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	5.0000	5.0000	-	0	0	0
29/12/2008	R206	2009/08/06			Bond Future	6.8000	6.8300	0.441	0.0000	0.0000	0
29/12/2008	R206	2009/08/06	9.25	Call	Option on Bond Future	8,891.0000	8,776.0000	(1.293)	0	0	0
29/12/2008	R206	2009/08/06	9.25	Put	Option on Bond Future	15.0000	15.0000	-	0	0	0
29/12/2008	R207	2009/02/05			Bond Future	7.2520	7.3280	1.048	0.0000	0.0000	0
29/12/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	13,560.0000	12,995.0000	(4.167)	0	0	0
29/12/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2008	R207	2009/05/07			Bond Future	7.1250	7.2030	1.095	0.0000	0.0000	0
29/12/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	12,776.0000	12,198.0000	(4.524)	0	0	0
29/12/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2008	R207	2009/08/06			Bond Future	7.0470	7.1260	1.121	0.0000	0.0000	0
29/12/2008	R207	2009/08/06	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2008	R207	2009/08/06	9.25	Call	Option on Bond Future	14,681.0000	14,101.0000	(3.951)	0	0	0
29/12/2008	R208	2009/02/05			Bond Future	7.2680	7.3410	1.004	0.0000	0.0000	0
29/12/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	10,644.0000	10,080.0000	(5.299)	0	0	0
29/12/2008	R208	2009/05/07			Bond Future	7.1520	7.2250	1.021	0.0000	0.0000	0
29/12/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	11,417.0000	10,853.0000	(4.940)	0	0	0
29/12/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2008	R208	2009/08/06			Bond Future	7.0910	7.1640	1.029	0.0000	0.0000	0
29/12/2008	R208	2009/08/06	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2008	R208	2009/08/06	9.25	Call	Option on Bond Future	14,920.0000	14,361.0000	(3.747)	0	0	0
29/12/2008	R209	2009/02/05			Bond Future	6.7550	6.7880	0.489	0.0000	0.0000	5,545
29/12/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	21,512.0000	21,125.0000	(1.799)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2008	R209	2009/05/07			Bond Future	6.6690	6.7030	0.510	0.0000	0.0000	0
29/12/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	22,487.0000	22,083.0000	(1.797)	0	0	0
29/12/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2008	R209	2009/08/06			Bond Future	6.6140	6.6480	0.514	0.0000	0.0000	0
29/12/2008	R209	2009/08/06	8.75	Call	Option on Bond Future	21,124.0000	20,717.0000	(1.927)	0	0	0
29/12/2008	R209	2009/08/06	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/12/2008	TRT1	2009/02/05			Index Future	302.3490	300.6880	(0.549)	0.0000	0.0000	0
29/12/2008	TRT1	2009/05/07			Index Future	310.5530	308.8530	(0.547)	0.0000	0.0000	0
29/12/2008	TRT1	2009/08/06			Index Future	318.0030	316.2780	(0.542)	0.0000	0.0000	100
29/12/2008	ZAAD	2009/03/16			Currency Future	6.6805	6.6568	(0.355)	6.7300	6.7300	4,550
29/12/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	238.0000	202.0000	(15.126)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	268.0000	229.0000	(14.552)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	322.0000	304.0000	(5.590)	0	0	0
29/12/2008	ZAAD	2009/03/16	7.45	Put	Currency Future	877.0000	873.0000	(0.456)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	341.0000	298.0000	(12.610)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	303.0000	261.0000	(13.861)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	341.0000	298.0000	(12.610)	0	0	0
29/12/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	46.0000	33.0000	(28.261)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	458.0000	446.0000	(2.620)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	388.0000	372.0000	(4.124)	0	0	0
29/12/2008	ZAAD	2009/03/16	7.55	Put	Currency Future	959.0000	959.0000	-	0	0	0
29/12/2008	ZAAD	2009/03/16	6.05	Call	Currency Future	694.0000	654.0000	(5.764)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	261.0000	242.0000	(7.280)	0	0	0
29/12/2008	ZAAD	2009/03/16	5.95	Call	Currency Future	777.0000	739.0000	(4.891)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	388.0000	372.0000	(4.124)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	615.0000	572.0000	(6.992)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	125.0000	104.0000	(16.800)	0	0	0
29/12/2008	ZAAD	2009/03/16	7.45	Call	Currency Future	107.0000	80.0000	(25.234)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	84.0000	65.0000	(22.619)	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
29/12/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	207.0000	186.0000	(10.145)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	322.0000	304.0000	(5.590)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	261.0000	242.0000	(7.280)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.05	Put	Currency Future	63.0000	47.0000	(25.397)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	458.0000	446.0000	(2.620)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	225.0000	191.0000	(15.111)	0	0	0
29/12/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	213.0000	180.0000	(15.493)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	238.0000	202.0000	(15.126)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	495.0000	484.0000	(2.222)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	285.0000	244.0000	(14.386)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	268.0000	229.0000	(14.552)	0	0	0
29/12/2008	ZAAD	2009/03/16	7.55	Call	Currency Future	90.0000	66.0000	(26.667)	0	0	0
29/12/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	571.0000	563.0000	(1.401)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	303.0000	261.0000	(13.861)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	364.0000	319.0000	(12.363)	0	0	0
29/12/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	191.0000	155.0000	(18.848)	0	0	0
29/12/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	836.0000	832.0000	(0.478)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	387.0000	343.0000	(11.370)	0	0	0
29/12/2008	ZAAD	2009/03/16	7.75	Put	Currency Future	1,132.0000	1,136.0000	0.353	0	0	0
29/12/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	611.0000	599.0000	(1.964)	0	0	0
29/12/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	683.0000	673.0000	(1.464)	0	0	0
29/12/2008	ZAAD	2009/03/16	7.75	Call	Currency Future	62.0000	43.0000	(30.645)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	495.0000	484.0000	(2.222)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	233.0000	212.0000	(9.013)	0	0	0
29/12/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	163.0000	130.0000	(20.245)	0	0	0
29/12/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	39.0000	27.0000	(30.769)	0	0	0
29/12/2008	ZAAD	2009/03/16	8.20	Put	Currency Future	1,545.0000	1,558.0000	0.841	0	0	0
29/12/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	225.0000	191.0000	(15.111)	0	0	0
29/12/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	117.0000	89.0000	(23.932)	0	0	0
29/12/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	117.0000	89.0000	(23.932)	0	0	0
29/12/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	820.0000	784.0000	(4.390)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	321.0000	279.0000	(13.084)	0	0	0
29/12/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,266.0000	1,274.0000	0.632	0	0	0
29/12/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	163.0000	130.0000	(20.245)	0	0	0
29/12/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	177.0000	142.0000	(19.774)	0	0	0
29/12/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	54.0000	39.0000	(27.778)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	ZAAD 2009/03/16	7.85	Call	Currency Future	51.0000	34.0000	(33.333)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.20	Put	Currency Future	683.0000	673.0000	(1.464)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.10	Put	Currency Future	611.0000	599.0000	(1.964)	0	0	0
29/12/2008	ZAAD 2009/03/16	6.00	Call	Currency Future	735.0000	696.0000	(5.306)	0	0	0
29/12/2008	ZAAD 2009/03/16	6.65	Put	Currency Future	291.0000	272.0000	(6.529)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.05	Call	Currency Future	202.0000	170.0000	(15.842)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.30	Call	Currency Future	138.0000	108.0000	(21.739)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.15	Put	Currency Future	646.0000	635.0000	(1.703)	0	0	0
29/12/2008	ZAAD 2009/03/16	6.15	Put	Currency Future	84.0000	65.0000	(22.619)	0	0	0
29/12/2008	ZAAD 2009/03/16	8.20	Call	Currency Future	26.0000	15.0000	(42.308)	0	0	0
29/12/2008	ZAAD 2009/03/16	6.85	Put	Currency Future	422.0000	408.0000	(3.318)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.00	Put	Currency Future	533.0000	523.0000	(1.876)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.40	Put	Currency Future	836.0000	832.0000	(0.478)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.85	Put	Currency Future	1,221.0000	1,228.0000	0.573	0	0	0
29/12/2008	ZAAD 2009/03/16	6.75	Put	Currency Future	354.0000	338.0000	(4.520)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.30	Put	Currency Future	758.0000	751.0000	(0.923)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.95	Call	Currency Future	42.0000	27.0000	(35.714)	0	0	0
29/12/2008	ZAAD 2009/03/16	6.85	Call	Currency Future	253.0000	215.0000	(15.020)	0	0	0
29/12/2008	ZAAD 2009/03/16	6.15	Call	Currency Future	615.0000	572.0000	(6.992)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.15	Call	Currency Future	177.0000	142.0000	(19.774)	0	0	0
29/12/2008	ZAAD 2009/03/16	8.05	Put	Currency Future	1,404.0000	1,415.0000	0.783	0	0	0
29/12/2008	ZAAD 2009/03/16	6.45	Call	Currency Future	414.0000	368.0000	(11.111)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.25	Call	Currency Future	150.0000	118.0000	(21.333)	0	0	0
29/12/2008	ZAAD 2009/03/16	6.35	Put	Currency Future	142.0000	120.0000	(15.493)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.25	Put	Currency Future	720.0000	711.0000	(1.250)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.35	Call	Currency Future	127.0000	98.0000	(22.835)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.35	Put	Currency Future	797.0000	791.0000	(0.753)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.90	Put	Currency Future	1,266.0000	1,274.0000	0.632	0	0	0
29/12/2008	ZAAD 2009/03/16	7.10	Call	Currency Future	191.0000	155.0000	(18.848)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.15	Put	Currency Future	646.0000	635.0000	(1.703)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.95	Put	Currency Future	1,312.0000	1,321.0000	0.686	0	0	0
29/12/2008	ZAAD 2009/03/16	6.35	Call	Currency Future	473.0000	427.0000	(9.725)	0	0	0
29/12/2008	ZAAD 2009/03/16	6.65	Call	Currency Future	321.0000	279.0000	(13.084)	0	0	0
29/12/2008	ZAAD 2009/03/16	8.05	Call	Currency Future	35.0000	22.0000	(37.143)	0	0	0
29/12/2008	ZAAD 2009/03/16	6.20	Put	Currency Future	96.0000	77.0000	(19.792)	0	0	0
29/12/2008	ZAAD 2009/03/16	8.00	Call	Currency Future	38.0000	24.0000	(36.842)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	ZAAD 2009/03/16	6.45	Put	Currency Future	183.0000	161.0000	(12.022)	0	0	0
29/12/2008	ZAAD 2009/03/16	6.20	Call	Currency Future	577.0000	533.0000	(7.626)	0	0	0
29/12/2008	ZAAD 2009/03/16	6.10	Put	Currency Future	73.0000	56.0000	(23.288)	0	0	0
29/12/2008	ZAAD 2009/03/16	8.10	Put	Currency Future	1,451.0000	1,463.0000	0.827	0	0	0
29/12/2008	ZAAD 2009/03/16	7.30	Call	Currency Future	138.0000	108.0000	(21.739)	0	0	0
29/12/2008	ZAAD 2009/03/16	6.10	Call	Currency Future	654.0000	612.0000	(6.422)	0	0	0
29/12/2008	ZAAD 2009/03/16	6.55	Put	Currency Future	233.0000	212.0000	(9.013)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.80	Call	Currency Future	57.0000	38.0000	(33.333)	0	0	0
29/12/2008	ZAAD 2009/03/16	6.65	Put	Currency Future	291.0000	272.0000	(6.529)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.70	Put	Currency Future	1,088.0000	1,091.0000	0.276	0	0	0
29/12/2008	ZAAD 2009/03/16	7.80	Put	Currency Future	1,176.0000	1,182.0000	0.510	0	0	0
29/12/2008	ZAAD 2009/03/16	7.90	Call	Currency Future	47.0000	31.0000	(34.043)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.70	Call	Currency Future	68.0000	48.0000	(29.412)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.65	Call	Currency Future	75.0000	53.0000	(29.333)	0	0	0
29/12/2008	ZAAD 2009/03/16	8.10	Call	Currency Future	31.0000	19.0000	(38.710)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.65	Put	Currency Future	1,045.0000	1,046.0000	0.096	0	0	0
29/12/2008	ZAAD 2009/03/16	8.00	Put	Currency Future	1,358.0000	1,368.0000	0.736	0	0	0
29/12/2008	ZAAD 2009/03/16	7.90	Call	Currency Future	47.0000	31.0000	(34.043)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.60	Call	Currency Future	82.0000	59.0000	(28.049)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.60	Put	Currency Future	1,002.0000	1,002.0000	-	0	0	0
29/12/2008	ZAAD 2009/03/16	6.55	Call	Currency Future	364.0000	319.0000	(12.363)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.30	Put	Currency Future	758.0000	751.0000	(0.923)	0	0	0
29/12/2008	ZAAD 2009/03/16	6.25	Call	Currency Future	540.0000	496.0000	(8.148)	0	0	0
29/12/2008	ZAAD 2009/03/16	6.25	Put	Currency Future	110.0000	89.0000	(19.091)	0	0	0
29/12/2008	ZAAD 2009/03/16	6.30	Call	Currency Future	505.0000	461.0000	(8.713)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.50	Put	Currency Future	918.0000	916.0000	(0.218)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.50	Call	Currency Future	98.0000	73.0000	(25.510)	0	0	0
29/12/2008	ZAAD 2009/03/16	6.45	Put	Currency Future	183.0000	161.0000	(12.022)	0	0	0
29/12/2008	ZAAD 2009/03/16	6.40	Put	Currency Future	161.0000	140.0000	(13.043)	0	0	0
29/12/2008	ZAAD 2009/03/16	6.40	Put	Currency Future	161.0000	140.0000	(13.043)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.05	Put	Currency Future	571.0000	563.0000	(1.401)	0	0	0
29/12/2008	ZAAD 2009/03/16	7.05	Call	Currency Future	202.0000	170.0000	(15.842)	0	0	0
29/12/2008	ZAAD 2009/03/16	6.45	Call	Currency Future	414.0000	368.0000	(11.111)	0	0	0
29/12/2008	ZAAD 2009/03/16	6.40	Call	Currency Future	442.0000	397.0000	(10.181)	0	0	0
29/12/2008	ZAAD 2009/03/16	6.20	Put	Currency Future	96.0000	77.0000	(19.792)	0	0	0
29/12/2008	ZAAD 2009/03/16	6.40	Call	Currency Future	442.0000	397.0000	(10.181)	0	0	0

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29/12/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	577.0000	533.0000	(7.626)	0	0	0
29/12/2008	ZAAD	2009/06/12			Currency Future	6.7760	6.7529	(0.341)	6.8800	6.8500	720
29/12/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	984.0000	986.0000	0.203	0	0	0
29/12/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	885.0000	853.0000	(3.616)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	577.0000	548.0000	(5.026)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	466.0000	439.0000	(5.794)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	517.0000	516.0000	(0.193)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	210.0000	201.0000	(4.286)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	984.0000	986.0000	0.203	0	0	0
29/12/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	323.0000	301.0000	(6.811)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	552.0000	551.0000	(0.181)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	210.0000	189.0000	(10.000)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	210.0000	189.0000	(10.000)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	390.0000	386.0000	(1.026)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	251.0000	245.0000	(2.390)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	587.0000	587.0000	-	0	0	0
29/12/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	378.0000	354.0000	(6.349)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	393.0000	369.0000	(6.107)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	147.0000	137.0000	(6.803)	0	0	0
29/12/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	95.0000	81.0000	(14.737)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	378.0000	354.0000	(6.349)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	363.0000	340.0000	(6.336)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	393.0000	369.0000	(6.107)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.65	Call	Currency Future	187.0000	167.0000	(10.695)	0	0	0
29/12/2008	ZAAD	2009/06/12	8.30	Call	Currency Future	84.0000	71.0000	(15.476)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	505.0000	478.0000	(5.347)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	623.0000	623.0000	-	0	0	0
29/12/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	517.0000	516.0000	(0.193)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	428.0000	402.0000	(6.075)	0	0	0
29/12/2008	ZAAD	2009/06/12	8.30	Put	Currency Future	1,608.0000	1,618.0000	0.622	0	0	0
29/12/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	697.0000	698.0000	0.143	0	0	0
29/12/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	323.0000	301.0000	(6.811)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	359.0000	355.0000	(1.114)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	773.0000	740.0000	(4.269)	0	0	0
29/12/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,519.0000	1,528.0000	0.592	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	410.0000	385.0000	(6.098)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	485.0000	458.0000	(5.567)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.65	Put	Currency Future	1,061.0000	1,064.0000	0.283	0	0	0
29/12/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	109.0000	100.0000	(8.257)	0	0	0
29/12/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,519.0000	1,528.0000	0.592	0	0	0
29/12/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	229.0000	222.0000	(3.057)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	702.0000	670.0000	(4.558)	0	0	0
29/12/2008	ZAAD	2009/06/12	8.10	Put	Currency Future	1,432.0000	1,440.0000	0.559	0	0	0
29/12/2008	ZAAD	2009/06/12	6.60	Put	Currency Future	329.0000	325.0000	(1.216)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	349.0000	326.0000	(6.590)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	147.0000	137.0000	(6.803)	0	0	0
29/12/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	95.0000	81.0000	(14.737)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	484.0000	482.0000	(0.413)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	659.0000	660.0000	0.152	0	0	0
29/12/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	605.0000	575.0000	(4.959)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	773.0000	740.0000	(4.269)	0	0	0
29/12/2008	ZAAD	2009/06/12	8.10	Call	Currency Future	108.0000	93.0000	(13.889)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	410.0000	385.0000	(6.098)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	428.0000	402.0000	(6.075)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	120.0000	112.0000	(6.667)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	420.0000	417.0000	(0.714)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	452.0000	449.0000	(0.664)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	846.0000	815.0000	(3.664)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	349.0000	326.0000	(6.590)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	176.0000	167.0000	(5.114)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	484.0000	482.0000	(0.413)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	623.0000	623.0000	-	0	0	0
29/12/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	452.0000	449.0000	(0.664)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	636.0000	603.0000	(5.189)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	157.0000	138.0000	(12.102)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	335.0000	313.0000	(6.567)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	161.0000	152.0000	(5.590)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	552.0000	551.0000	(0.181)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	302.0000	296.0000	(1.987)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	669.0000	636.0000	(4.933)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	737.0000	705.0000	(4.342)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	446.0000	420.0000	(5.830)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,101.0000	1,104.0000	0.272	0	0	0
29/12/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	697.0000	698.0000	0.143	0	0	0
29/12/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	466.0000	439.0000	(5.794)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	311.0000	285.0000	(8.360)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	177.0000	157.0000	(11.299)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	311.0000	285.0000	(8.360)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	193.0000	183.0000	(5.181)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,263.0000	1,268.0000	0.396	0	0	0
29/12/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	809.0000	777.0000	(3.956)	0	0	0
29/12/2008	ZAAD	2009/06/12	8.00	Call	Currency Future	123.0000	106.0000	(13.821)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	735.0000	732.0000	(0.408)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	737.0000	705.0000	(4.342)	0	0	0
29/12/2008	ZAAD	2009/06/12	8.00	Put	Currency Future	1,347.0000	1,353.0000	0.445	0	0	0
29/12/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	294.0000	269.0000	(8.503)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	161.0000	152.0000	(5.590)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	133.0000	124.0000	(6.767)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	390.0000	386.0000	(1.026)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	768.0000	766.0000	(0.260)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.50	Put	Currency Future	947.0000	948.0000	0.106	0	0	0
29/12/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	249.0000	226.0000	(9.237)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	139.0000	121.0000	(12.950)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.55	Call	Currency Future	528.0000	499.0000	(5.492)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	873.0000	873.0000	-	0	0	0
29/12/2008	ZAAD	2009/06/12	7.50	Call	Currency Future	223.0000	200.0000	(10.314)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	803.0000	801.0000	(0.249)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	251.0000	245.0000	(2.390)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	910.0000	910.0000	-	0	0	0
29/12/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	279.0000	254.0000	(8.961)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	177.0000	157.0000	(11.299)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	236.0000	213.0000	(9.746)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	735.0000	732.0000	(0.408)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	279.0000	254.0000	(8.961)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	803.0000	801.0000	(0.249)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,181.0000	1,185.0000	0.339	0	0	0
29/12/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,101.0000	1,104.0000	0.272	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	157.0000	138.0000	(12.102)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	485.0000	458.0000	(5.567)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,181.0000	1,185.0000	0.339	0	0	0
29/12/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	359.0000	355.0000	(1.114)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	577.0000	548.0000	(5.026)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	139.0000	121.0000	(12.950)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	264.0000	240.0000	(9.091)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	229.0000	222.0000	(3.057)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	838.0000	837.0000	(0.119)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,263.0000	1,268.0000	0.396	0	0	0
29/12/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	873.0000	873.0000	-	0	0	0
29/12/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	249.0000	226.0000	(9.237)	0	0	0
29/12/2008	ZAAD	2009/06/12	7.60	Put	Currency Future	1,023.0000	1,024.0000	0.098	0	0	0
29/12/2008	ZAAD	2009/06/12	7.60	Call	Currency Future	199.0000	177.0000	(11.055)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	605.0000	575.0000	(4.959)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	275.0000	270.0000	(1.818)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	551.0000	523.0000	(5.082)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	669.0000	636.0000	(4.933)	0	0	0
29/12/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	193.0000	183.0000	(5.181)	0	0	0
29/12/2008	ZAAD	2009/09/14			Currency Future	6.8523	6.8379	(0.210)	0.0000	0.0000	0
29/12/2008	ZAAD	2009/09/14	6.60	Put	Currency Future	391.0000	391.0000	-	0	0	0
29/12/2008	ZAAD	2009/09/14	7.10	Call	Currency Future	465.0000	452.0000	(2.796)	0	0	0
29/12/2008	ZAAD	2009/09/14	7.10	Put	Currency Future	713.0000	714.0000	0.140	0	0	0
29/12/2008	ZAAD	2009/09/14	7.10	Call	Currency Future	465.0000	452.0000	(2.796)	0	0	0
29/12/2008	ZAAD	2009/09/14	7.20	Put	Currency Future	785.0000	787.0000	0.255	0	0	0
29/12/2008	ZAAD	2009/09/14	6.50	Call	Currency Future	689.0000	673.0000	(2.322)	0	0	0
29/12/2008	ZAAD	2009/09/14	7.20	Call	Currency Future	437.0000	425.0000	(2.746)	0	0	0
29/12/2008	ZAAD	2009/09/14	7.10	Put	Currency Future	713.0000	714.0000	0.140	0	0	0
29/12/2008	ZAAD	2009/09/14	7.00	Call	Currency Future	496.0000	482.0000	(2.823)	0	0	0
29/12/2008	ZAAD	2009/09/14	6.80	Put	Currency Future	514.0000	513.0000	(0.195)	0	0	0
29/12/2008	ZAAD	2009/09/14	6.80	Call	Currency Future	566.0000	551.0000	(2.650)	0	0	0
29/12/2008	ZAAD	2009/09/14	7.30	Put	Currency Future	859.0000	857.0000	(0.233)	0	0	0
29/12/2008	ZAAD	2009/09/14	6.90	Call	Currency Future	529.0000	515.0000	(2.647)	0	0	0
29/12/2008	ZAAD	2009/09/14	7.00	Put	Currency Future	643.0000	644.0000	0.156	0	0	0
29/12/2008	ZAAD	2009/09/14	6.60	Call	Currency Future	643.0000	629.0000	(2.177)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/12/2008	ZAAD 2009/09/14	6.50	Put	Currency Future	337.0000	335.0000	(0.593)	0	0	0
29/12/2008	ZAAD 2009/09/14	6.70	Call	Currency Future	604.0000	589.0000	(2.483)	0	0	0
29/12/2008	ZAAD 2009/09/14	6.90	Put	Currency Future	577.0000	577.0000	-	0	0	0
29/12/2008	ZAAD 2009/09/14	6.70	Put	Currency Future	451.0000	451.0000	-	0	0	0
29/12/2008	ZAAD 2009/09/14	7.30	Call	Currency Future	411.0000	395.0000	(3.893)	0	0	0

**Grand Total:** **340,204**