



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 31/12/2008

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
31/12/2008	\$ / R 2009/03/16			Currency Future	9.6002	9.5715	(0.299)	9.7500	9.4700	158,251
31/12/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	197.0000	180.0000	(8.629)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	186.0000	170.0000	(8.602)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	68.0000	65.0000	(4.412)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	556.0000	531.0000	(4.496)	0	0	0
31/12/2008	\$ / R 2009/03/16	11.60	Call	Currency Future	53.0000	46.0000	(13.208)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	973.0000	941.0000	(3.289)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	1,393.0000	1,362.0000	(2.225)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	122.0000	119.0000	(2.459)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	474.0000	451.0000	(4.852)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	1,133.0000	1,102.0000	(2.736)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	101.0000	98.0000	(2.970)	0	0	0
31/12/2008	\$ / R 2009/03/16	11.45	Put	Currency Future	1,915.0000	1,935.0000	1.044	0	0	0
31/12/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	54.0000	52.0000	(3.704)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,052.0000	1,020.0000	(3.042)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	1,033.0000	1,043.0000	0.968	0	0	0
31/12/2008	\$ / R 2009/03/16	11.45	Call	Currency Future	65.0000	57.0000	(12.308)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	934.0000	902.0000	(3.426)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	101.0000	98.0000	(2.970)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	221.0000	218.0000	(1.357)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	473.0000	479.0000	1.268	0	0	0
31/12/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	854.0000	862.0000	0.937	0	0	0
31/12/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	233.0000	215.0000	(7.725)	0	0	0
31/12/2008	\$ / R 2009/03/16	11.60	Put	Currency Future	2,053.0000	2,075.0000	1.072	0	0	0
31/12/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	897.0000	865.0000	(3.567)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	256.0000	258.0000	0.781	0	0	0
31/12/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	304.0000	283.0000	(6.908)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.50	Call	Currency Future	208.0000	191.0000	(8.173)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	134.0000	131.0000	(2.239)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,052.0000	1,020.0000	(3.042)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	657.0000	629.0000	(4.262)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	146.0000	143.0000	(2.055)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	221.0000	218.0000	(1.357)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	355.0000	360.0000	1.408	0	0	0
31/12/2008	\$ / R 2009/03/16	10.95	Call	Currency Future	123.0000	110.0000	(10.569)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	657.0000	629.0000	(4.262)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	83.0000	80.0000	(3.614)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	1,623.0000	1,593.0000	(1.848)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	721.0000	690.0000	(4.300)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.65	Put	Currency Future	504.0000	511.0000	1.389	0	0	0
31/12/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	1,147.0000	1,159.0000	1.046	0	0	0
31/12/2008	\$ / R 2009/03/16	10.95	Put	Currency Future	1,473.0000	1,489.0000	1.086	0	0	0
31/12/2008	\$ / R 2009/03/16	11.00	Call	Currency Future	116.0000	104.0000	(10.345)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	1,484.0000	1,453.0000	(2.089)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	112.0000	108.0000	(3.571)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	721.0000	690.0000	(4.300)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	176.0000	160.0000	(9.091)	0	0	0
31/12/2008	\$ / R 2009/03/16	11.00	Put	Currency Future	1,516.0000	1,532.0000	1.055	0	0	0
31/12/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	474.0000	451.0000	(4.852)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	1,439.0000	1,408.0000	(2.154)	0	0	0
31/12/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	473.0000	479.0000	1.268	0	0	0
31/12/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	455.0000	432.0000	(5.055)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	333.0000	315.0000	(5.405)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.50	Put	Currency Future	1,108.0000	1,120.0000	1.083	0	0	0
31/12/2008	\$ / R 2009/03/16	9.75	Call	Currency Future	419.0000	398.0000	(5.012)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	373.0000	354.0000	(5.094)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	782.0000	793.0000	1.407	0	0	0
31/12/2008	\$ / R 2009/03/16	9.75	Put	Currency Future	569.0000	577.0000	1.406	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	1,530.0000	1,499.0000	(2.026)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	1,577.0000	1,546.0000	(1.966)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	303.0000	306.0000	0.990	0	0	0
31/12/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	1,186.0000	1,198.0000	1.012	0	0	0
31/12/2008	\$ / R 2009/03/16	11.40	Put	Currency Future	1,869.0000	1,890.0000	1.124	0	0	0
31/12/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	256.0000	258.0000	0.781	0	0	0
31/12/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	1,577.0000	1,546.0000	(1.966)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	373.0000	354.0000	(5.094)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.85	Put	Currency Future	637.0000	646.0000	1.413	0	0	0
31/12/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	888.0000	897.0000	1.014	0	0	0
31/12/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	1,718.0000	1,688.0000	(1.746)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	603.0000	577.0000	(4.312)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.85	Call	Currency Future	388.0000	368.0000	(5.155)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,092.0000	1,060.0000	(2.930)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	1,305.0000	1,273.0000	(2.452)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	1,226.0000	1,239.0000	1.060	0	0	0
31/12/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	1,305.0000	1,273.0000	(2.452)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	603.0000	611.0000	1.327	0	0	0
31/12/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	1,261.0000	1,229.0000	(2.538)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	403.0000	383.0000	(4.963)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.70	Call	Currency Future	166.0000	151.0000	(9.036)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	139.0000	125.0000	(10.072)	0	0	0
31/12/2008	\$ / R 2009/03/16	11.40	Call	Currency Future	70.0000	61.0000	(12.857)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	61.0000	58.0000	(4.918)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	1,175.0000	1,144.0000	(2.638)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	260.0000	240.0000	(7.692)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	403.0000	383.0000	(4.963)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.70	Put	Currency Future	1,266.0000	1,279.0000	1.027	0	0	0
31/12/2008	\$ / R 2009/03/16	10.75	Put	Currency Future	1,306.0000	1,320.0000	1.072	0	0	0
31/12/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	824.0000	792.0000	(3.883)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	1,484.0000	1,453.0000	(2.089)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	186.0000	170.0000	(8.602)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	1,186.0000	1,198.0000	1.012	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,602.0000	1,620.0000	1.124	0	0	0
31/12/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	54.0000	52.0000	(3.704)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	782.0000	793.0000	1.407	0	0	0
31/12/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	83.0000	80.0000	(3.614)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	174.0000	171.0000	(1.724)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	603.0000	611.0000	1.327	0	0	0
31/12/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	333.0000	315.0000	(5.405)	0	0	0
31/12/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	102.0000	91.0000	(10.784)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	1,133.0000	1,102.0000	(2.736)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	146.0000	143.0000	(2.055)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	1,439.0000	1,408.0000	(2.154)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	160.0000	157.0000	(1.875)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	1,389.0000	1,404.0000	1.080	0	0	0
31/12/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,012.0000	980.0000	(3.162)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	304.0000	283.0000	(6.908)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	92.0000	89.0000	(3.261)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	75.0000	72.0000	(4.000)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,012.0000	980.0000	(3.162)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	959.0000	969.0000	1.043	0	0	0
31/12/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	854.0000	862.0000	0.937	0	0	0
31/12/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	897.0000	865.0000	(3.567)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	860.0000	828.0000	(3.721)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.45	Call	Currency Future	220.0000	203.0000	(7.727)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	68.0000	65.0000	(4.412)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	1,530.0000	1,499.0000	(2.026)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	536.0000	543.0000	1.306	0	0	0
31/12/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	131.0000	118.0000	(9.924)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	996.0000	1,006.0000	1.004	0	0	0
31/12/2008	\$ / R 2009/03/16	10.75	Call	Currency Future	156.0000	142.0000	(8.974)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	709.0000	719.0000	1.410	0	0	0
31/12/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	1,218.0000	1,186.0000	(2.627)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	437.0000	415.0000	(5.034)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	147.0000	133.0000	(9.524)	0	0	0

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31/12/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	959.0000	969.0000	1.043	0	0	0
31/12/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	289.0000	268.0000	(7.266)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.95	Call	Currency Future	359.0000	340.0000	(5.292)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	92.0000	89.0000	(3.261)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	1,431.0000	1,446.0000	1.048	0	0	0
31/12/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	260.0000	240.0000	(7.692)	0	0	2,500
31/12/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	443.0000	448.0000	1.129	0	0	0
31/12/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	49.0000	46.0000	(6.122)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	673.0000	682.0000	1.337	0	0	0
31/12/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	289.0000	268.0000	(7.266)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	534.0000	510.0000	(4.494)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,092.0000	1,060.0000	(2.930)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	1,349.0000	1,317.0000	(2.372)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	820.0000	827.0000	0.854	0	0	0
31/12/2008	\$ / R 2009/03/16	10.45	Put	Currency Future	1,070.0000	1,081.0000	1.028	0	0	0
31/12/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	384.0000	388.0000	1.042	0	0	0
31/12/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	355.0000	360.0000	1.408	0	0	0
31/12/2008	\$ / R 2009/03/16	11.50	Put	Currency Future	1,961.0000	1,982.0000	1.071	0	0	0
31/12/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	112.0000	108.0000	(3.571)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	320.0000	299.0000	(6.563)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	246.0000	227.0000	(7.724)	0	0	5,000
31/12/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	493.0000	470.0000	(4.665)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	1,218.0000	1,186.0000	(2.627)	0	0	0
31/12/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,779.0000	1,798.0000	1.068	0	0	0
31/12/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	134.0000	131.0000	(2.239)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	888.0000	897.0000	1.014	0	0	0
31/12/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	79.0000	70.0000	(11.392)	0	0	0
31/12/2008	\$ / R 2009/03/16	11.75	Call	Currency Future	43.0000	37.0000	(13.953)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	934.0000	902.0000	(3.426)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	345.0000	327.0000	(5.217)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	556.0000	531.0000	(4.496)	0	0	0
31/12/2008	\$ / R 2009/03/16	11.75	Put	Currency Future	2,193.0000	2,216.0000	1.049	0	0	0
31/12/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	49.0000	46.0000	(6.122)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	673.0000	682.0000	1.337	0	0	0
31/12/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	437.0000	415.0000	(5.034)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	\$ / R 2009/03/16	11.85	Call	Currency Future	38.0000	32.0000	(15.789)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	789.0000	757.0000	(4.056)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	1,033.0000	1,043.0000	0.968	0	0	0
31/12/2008	\$ / R 2009/03/16	10.25	Put	Currency Future	924.0000	932.0000	0.866	0	0	0
31/12/2008	\$ / R 2009/03/16	11.65	Put	Currency Future	2,100.0000	2,122.0000	1.048	0	0	0
31/12/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	1,349.0000	1,317.0000	(2.372)	0	0	0
31/12/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,779.0000	1,798.0000	1.068	0	0	0
31/12/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	233.0000	215.0000	(7.725)	0	0	0
31/12/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,559.0000	1,576.0000	1.090	0	0	0
31/12/2008	\$ / R 2009/03/16	11.50	Call	Currency Future	61.0000	53.0000	(13.115)	0	0	0
31/12/2008	\$ / R 2009/03/16	11.65	Call	Currency Future	50.0000	43.0000	(14.000)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	188.0000	186.0000	(1.064)	0	0	0
31/12/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	79.0000	70.0000	(11.392)	0	0	0
31/12/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	96.0000	85.0000	(11.458)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	536.0000	543.0000	1.306	0	0	0
31/12/2008	\$ / R 2009/03/16	11.55	Put	Currency Future	2,007.0000	2,028.0000	1.046	0	0	0
31/12/2008	\$ / R 2009/03/16	11.20	Put	Currency Future	1,690.0000	1,708.0000	1.065	0	0	0
31/12/2008	\$ / R 2009/03/16	10.25	Call	Currency Future	274.0000	254.0000	(7.299)	0	0	0
31/12/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,646.0000	1,664.0000	1.094	0	0	0
31/12/2008	\$ / R 2009/03/16	11.70	Call	Currency Future	47.0000	40.0000	(14.894)	0	0	0
31/12/2008	\$ / R 2009/03/16	11.55	Call	Currency Future	57.0000	50.0000	(12.281)	0	0	0
31/12/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	160.0000	157.0000	(1.875)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	1,431.0000	1,446.0000	1.048	0	0	0
31/12/2008	\$ / R 2009/03/16	11.20	Call	Currency Future	90.0000	80.0000	(11.111)	0	0	0
31/12/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	109.0000	97.0000	(11.009)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	513.0000	489.0000	(4.678)	0	0	0
31/12/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	41.0000	35.0000	(14.634)	0	0	0
31/12/2008	\$ / R 2009/03/16	11.25	Call	Currency Future	85.0000	75.0000	(11.765)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	1,347.0000	1,362.0000	1.114	0	0	0
31/12/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	745.0000	756.0000	1.477	0	0	0
31/12/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	329.0000	332.0000	0.912	0	0	0
31/12/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	413.0000	418.0000	1.211	0	0	0
31/12/2008	\$ / R 2009/03/16	12.00	Put	Currency Future	2,430.0000	2,454.0000	0.988	0	0	0
31/12/2008	\$ / R 2009/03/16	11.85	Put	Currency Future	2,288.0000	2,311.0000	1.005	0	0	0
31/12/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,602.0000	1,620.0000	1.124	0	0	0
31/12/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	1,226.0000	1,239.0000	1.060	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	\$ / R 2009/03/16	12.00	Call	Currency Future	31.0000	26.0000	(16.129)	0	0	0
31/12/2008	\$ / R 2009/03/16	11.25	Put	Currency Future	1,734.0000	1,753.0000	1.096	0	0	0
31/12/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	860.0000	828.0000	(3.721)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	246.0000	227.0000	(7.724)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	1,147.0000	1,159.0000	1.046	0	0	0
31/12/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	303.0000	306.0000	0.990	0	0	0
31/12/2008	\$ / R 2009/03/16	11.90	Put	Currency Future	2,335.0000	2,359.0000	1.028	0	0	0
31/12/2008	\$ / R 2009/03/16	11.35	Put	Currency Future	1,824.0000	1,844.0000	1.096	0	0	0
31/12/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	147.0000	133.0000	(9.524)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	996.0000	1,006.0000	1.004	0	0	0
31/12/2008	\$ / R 2009/03/16	11.90	Call	Currency Future	35.0000	30.0000	(14.286)	0	0	0
31/12/2008	\$ / R 2009/03/16	11.35	Call	Currency Future	74.0000	65.0000	(12.162)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	820.0000	827.0000	0.854	0	0	0
31/12/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	603.0000	577.0000	(4.312)	0	0	0
31/12/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	2,240.0000	2,263.0000	1.027	0	0	0
31/12/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	96.0000	85.0000	(11.458)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	131.0000	118.0000	(9.924)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	1,347.0000	1,362.0000	1.114	0	0	0
31/12/2008	\$ / R 2009/03/16	11.70	Put	Currency Future	2,146.0000	2,169.0000	1.072	0	0	0
31/12/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	41.0000	35.0000	(14.634)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	320.0000	299.0000	(6.563)	0	0	0
31/12/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	102.0000	91.0000	(10.784)	0	0	0
31/12/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	2,240.0000	2,263.0000	1.027	0	0	0
31/12/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	709.0000	719.0000	1.410	0	0	0
31/12/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,559.0000	1,576.0000	1.090	0	0	0
31/12/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,646.0000	1,664.0000	1.094	0	0	0
31/12/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	109.0000	97.0000	(11.009)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	1,389.0000	1,404.0000	1.080	0	0	0
31/12/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	139.0000	125.0000	(10.072)	0	0	0
31/12/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	197.0000	180.0000	(8.629)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	443.0000	448.0000	1.129	0	0	0
31/12/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	176.0000	160.0000	(9.091)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	493.0000	470.0000	(4.665)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	579.0000	553.0000	(4.491)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	384.0000	388.0000	1.042	0	0	0
31/12/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	534.0000	510.0000	(4.494)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	\$ / R 2009/03/16	9.25	Put	Currency Future	279.0000	281.0000	0.717	0	0	0
31/12/2008	\$ / R 2009/03/16	9.25	Call	Currency Future	630.0000	602.0000	(4.444)	0	0	0
31/12/2008	\$ / R 2009/03/16	9.95	Call	Currency Future	359.0000	340.0000	(5.292)	0	0	0
31/12/2008	\$ / R 2009/06/12			Currency Future	9.7842	9.7542	(0.307)	9.6900	9.6900	4,563
31/12/2008	\$ / R 2009/06/12	9.95	Call	Currency Future	636.0000	624.0000	(1.887)	0	0	0
31/12/2008	\$ / R 2009/06/12	9.95	Put	Currency Future	802.0000	820.0000	2.244	0	0	0
31/12/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	1,615.0000	1,588.0000	(1.672)	0	0	0
31/12/2008	\$ / R 2009/06/12	9.85	Call	Currency Future	671.0000	658.0000	(1.937)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	439.0000	426.0000	(2.961)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,383.0000	1,401.0000	1.302	0	0	0
31/12/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	1,063.0000	1,040.0000	(2.164)	0	0	0
31/12/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	1,495.0000	1,468.0000	(1.806)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	1,205.0000	1,222.0000	1.411	0	0	0
31/12/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	488.0000	474.0000	(2.869)	0	0	0
31/12/2008	\$ / R 2009/06/12	11.70	Put	Currency Future	2,099.0000	2,122.0000	1.096	0	0	0
31/12/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	183.0000	187.0000	2.186	0	0	0
31/12/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	160.0000	164.0000	2.500	0	0	0
31/12/2008	\$ / R 2009/06/12	9.85	Put	Currency Future	737.0000	754.0000	2.307	0	0	0
31/12/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	367.0000	355.0000	(3.270)	0	0	0
31/12/2008	\$ / R 2009/06/12	11.70	Call	Currency Future	183.0000	176.0000	(3.825)	0	0	0
31/12/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,129.0000	1,106.0000	(2.037)	0	0	0
31/12/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	1,417.0000	1,391.0000	(1.835)	0	0	0
31/12/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	295.0000	302.0000	2.373	0	0	0
31/12/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	140.0000	143.0000	2.143	0	0	0
31/12/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	1,571.0000	1,590.0000	1.209	0	0	0
31/12/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	1,574.0000	1,547.0000	(1.715)	0	0	0
31/12/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	305.0000	295.0000	(3.279)	0	0	0
31/12/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	467.0000	482.0000	3.212	0	0	0
31/12/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	329.0000	336.0000	2.128	0	0	0
31/12/2008	\$ / R 2009/06/12	11.65	Call	Currency Future	191.0000	184.0000	(3.665)	0	0	0
31/12/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	1,000.0000	977.0000	(2.300)	0	0	0
31/12/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	690.0000	676.0000	(2.029)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	573.0000	562.0000	(1.920)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	409.0000	396.0000	(3.178)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	1,103.0000	1,119.0000	1.451	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	\$ / R 2009/06/12	11.65	Put	Currency Future	2,057.0000	2,080.0000	1.118	0	0	0
31/12/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	851.0000	836.0000	(1.763)	0	0	0
31/12/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	365.0000	373.0000	2.192	0	0	0
31/12/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	939.0000	958.0000	2.023	0	0	0
31/12/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,457.0000	1,476.0000	1.304	0	0	0
31/12/2008	\$ / R 2009/06/12	11.85	Call	Currency Future	162.0000	156.0000	(3.704)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	588.0000	577.0000	(1.871)	0	0	0
31/12/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	583.0000	599.0000	2.744	0	0	0
31/12/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	904.0000	923.0000	2.102	0	0	0
31/12/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	264.0000	269.0000	1.894	0	0	0
31/12/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	385.0000	393.0000	2.078	0	0	0
31/12/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	836.0000	854.0000	2.153	0	0	0
31/12/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	705.0000	722.0000	2.411	0	0	0
31/12/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,419.0000	1,438.0000	1.339	0	0	0
31/12/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	1,198.0000	1,174.0000	(2.003)	0	0	0
31/12/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	121.0000	124.0000	2.479	0	0	0
31/12/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	969.0000	947.0000	(2.270)	0	0	0
31/12/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	909.0000	887.0000	(2.420)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.95	Put	Currency Future	1,494.0000	1,513.0000	1.272	0	0	0
31/12/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	690.0000	676.0000	(2.029)	0	0	0
31/12/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	195.0000	199.0000	2.051	0	0	0
31/12/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	341.0000	330.0000	(3.226)	0	0	0
31/12/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	705.0000	722.0000	2.411	0	0	0
31/12/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	208.0000	212.0000	1.923	0	0	0
31/12/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	975.0000	990.0000	1.538	0	0	0
31/12/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,129.0000	1,106.0000	(2.037)	0	0	0
31/12/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	130.0000	134.0000	3.077	0	0	0
31/12/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	1,305.0000	1,280.0000	(1.916)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.70	Put	Currency Future	1,310.0000	1,328.0000	1.374	0	0	0
31/12/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	282.0000	273.0000	(3.191)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	354.0000	342.0000	(3.390)	0	0	0
31/12/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	295.0000	302.0000	2.373	0	0	0
31/12/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	1,342.0000	1,316.0000	(1.937)	0	0	0
31/12/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	1,656.0000	1,629.0000	(1.630)	0	0	0
31/12/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	221.0000	226.0000	2.262	0	0	0
31/12/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	620.0000	608.0000	(1.935)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	\$ / R 2009/06/12	10.70	Call	Currency Future	394.0000	382.0000	(3.046)	0	0	0
31/12/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,648.0000	1,669.0000	1.274	0	0	0
31/12/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,419.0000	1,438.0000	1.339	0	0	0
31/12/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	347.0000	354.0000	2.017	0	0	0
31/12/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	1,233.0000	1,208.0000	(2.028)	0	0	0
31/12/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	728.0000	714.0000	(1.923)	0	0	0
31/12/2008	\$ / R 2009/06/12	11.20	Call	Currency Future	272.0000	262.0000	(3.676)	0	0	0
31/12/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	221.0000	226.0000	2.262	0	0	0
31/12/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,031.0000	1,008.0000	(2.231)	0	0	0
31/12/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	347.0000	354.0000	2.017	0	0	0
31/12/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	1,038.0000	1,054.0000	1.541	0	0	0
31/12/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	439.0000	426.0000	(2.961)	0	0	0
31/12/2008	\$ / R 2009/06/12	11.20	Put	Currency Future	1,688.0000	1,708.0000	1.185	0	0	0
31/12/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	160.0000	164.0000	2.500	0	0	0
31/12/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	279.0000	285.0000	2.151	0	0	0
31/12/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,031.0000	1,008.0000	(2.231)	0	0	0
31/12/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	1,163.0000	1,139.0000	(2.064)	0	0	0
31/12/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	249.0000	254.0000	2.008	0	0	0
31/12/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	583.0000	599.0000	2.744	0	0	0
31/12/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	505.0000	490.0000	(2.970)	0	0	0
31/12/2008	\$ / R 2009/06/12	11.85	Put	Currency Future	2,228.0000	2,252.0000	1.077	0	0	0
31/12/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	1,379.0000	1,354.0000	(1.813)	0	0	0
31/12/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	208.0000	212.0000	1.923	0	0	0
31/12/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	183.0000	187.0000	2.186	0	0	0
31/12/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	909.0000	887.0000	(2.420)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	1,070.0000	1,086.0000	1.495	0	0	0
31/12/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,808.0000	1,829.0000	1.162	0	0	0
31/12/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	195.0000	199.0000	2.051	0	0	0
31/12/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	171.0000	175.0000	2.339	0	0	0
31/12/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	767.0000	753.0000	(1.825)	0	0	0
31/12/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	1,305.0000	1,280.0000	(1.916)	0	0	0
31/12/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	150.0000	153.0000	2.000	0	0	0
31/12/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	425.0000	433.0000	1.882	0	0	0
31/12/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	644.0000	660.0000	2.484	0	0	0
31/12/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	367.0000	355.0000	(3.270)	0	0	0
31/12/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	242.0000	234.0000	(3.306)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	1,534.0000	1,508.0000	(1.695)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	1,239.0000	1,257.0000	1.453	0	0	0
31/12/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	1,456.0000	1,430.0000	(1.786)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	424.0000	411.0000	(3.066)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,383.0000	1,401.0000	1.302	0	0	0
31/12/2008	\$ / R 2009/06/12	10.75	Call	Currency Future	380.0000	369.0000	(2.895)	0	0	0
31/12/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	234.0000	240.0000	2.564	0	0	0
31/12/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	1,342.0000	1,316.0000	(1.937)	0	0	0
31/12/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	425.0000	433.0000	1.882	0	0	0
31/12/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	870.0000	888.0000	2.069	0	0	0
31/12/2008	\$ / R 2009/06/12	10.95	Call	Currency Future	328.0000	318.0000	(3.049)	0	0	0
31/12/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	1,417.0000	1,391.0000	(1.835)	0	0	0
31/12/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	385.0000	393.0000	2.078	0	0	0
31/12/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	604.0000	592.0000	(1.987)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	1,275.0000	1,292.0000	1.333	0	0	0
31/12/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	1,233.0000	1,208.0000	(2.028)	0	0	0
31/12/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	1,739.0000	1,712.0000	(1.553)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.75	Put	Currency Future	1,346.0000	1,364.0000	1.337	0	0	0
31/12/2008	\$ / R 2009/06/12	10.25	Call	Currency Future	540.0000	525.0000	(2.778)	0	0	0
31/12/2008	\$ / R 2009/06/12	9.55	Call	Currency Future	787.0000	773.0000	(1.779)	0	0	0
31/12/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	767.0000	753.0000	(1.825)	0	0	0
31/12/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	105.0000	107.0000	1.905	0	0	0
31/12/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	870.0000	888.0000	2.069	0	0	0
31/12/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	249.0000	254.0000	2.008	0	0	0
31/12/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	1,096.0000	1,073.0000	(2.099)	0	0	0
31/12/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	1,534.0000	1,508.0000	(1.695)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.45	Put	Currency Future	1,137.0000	1,153.0000	1.407	0	0	0
31/12/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	1,495.0000	1,468.0000	(1.806)	0	0	0
31/12/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	312.0000	319.0000	2.244	0	0	0
31/12/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	279.0000	285.0000	2.151	0	0	0
31/12/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	904.0000	923.0000	2.102	0	0	0
31/12/2008	\$ / R 2009/06/12	10.50	Put	Currency Future	1,171.0000	1,187.0000	1.366	0	0	0
31/12/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	1,205.0000	1,222.0000	1.411	0	0	0
31/12/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	1,269.0000	1,244.0000	(1.970)	0	0	0
31/12/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	90.0000	92.0000	2.222	0	0	0
31/12/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	1,163.0000	1,139.0000	(2.064)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,609.0000	1,629.0000	1.243	0	0	0
31/12/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	604.0000	592.0000	(1.987)	0	0	0
31/12/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	1,824.0000	1,796.0000	(1.535)	0	0	0
31/12/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	150.0000	153.0000	2.000	0	0	0
31/12/2008	\$ / R 2009/06/12	11.00	Put	Currency Future	1,532.0000	1,552.0000	1.305	0	0	0
31/12/2008	\$ / R 2009/06/12	10.25	Put	Currency Future	1,006.0000	1,021.0000	1.491	0	0	0
31/12/2008	\$ / R 2009/06/12	11.00	Call	Currency Future	316.0000	306.0000	(3.165)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	505.0000	490.0000	(2.970)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	588.0000	577.0000	(1.871)	0	0	0
31/12/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	293.0000	283.0000	(3.413)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	1,239.0000	1,257.0000	1.453	0	0	0
31/12/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	522.0000	508.0000	(2.682)	0	0	0
31/12/2008	\$ / R 2009/06/12	9.55	Put	Currency Future	553.0000	569.0000	2.893	0	0	0
31/12/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	644.0000	660.0000	2.484	0	0	0
31/12/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	969.0000	947.0000	(2.270)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	341.0000	330.0000	(3.226)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.50	Call	Currency Future	455.0000	441.0000	(3.077)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	1,103.0000	1,119.0000	1.451	0	0	0
31/12/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	747.0000	734.0000	(1.740)	0	0	0
31/12/2008	\$ / R 2009/06/12	11.45	Call	Currency Future	224.0000	216.0000	(3.571)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,457.0000	1,476.0000	1.304	0	0	0
31/12/2008	\$ / R 2009/06/12	9.65	Put	Currency Future	613.0000	630.0000	2.773	0	0	0
31/12/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	207.0000	199.0000	(3.865)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	1,070.0000	1,086.0000	1.495	0	0	0
31/12/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	293.0000	283.0000	(3.413)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	488.0000	474.0000	(2.869)	0	0	0
31/12/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	709.0000	695.0000	(1.975)	0	0	0
31/12/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	769.0000	787.0000	2.341	0	0	0
31/12/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,973.0000	1,995.0000	1.115	0	0	0
31/12/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	252.0000	243.0000	(3.571)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.45	Call	Currency Future	471.0000	457.0000	(2.972)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	354.0000	342.0000	(3.390)	0	0	0
31/12/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	653.0000	641.0000	(1.838)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	559.0000	544.0000	(2.683)	0	0	0
31/12/2008	\$ / R 2009/06/12	11.75	Call	Currency Future	176.0000	169.0000	(3.977)	0	0	0
31/12/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	1,697.0000	1,670.0000	(1.591)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	975.0000	990.0000	1.538	0	0	0
31/12/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	728.0000	714.0000	(1.923)	0	0	0
31/12/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	113.0000	116.0000	2.655	0	0	0
31/12/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,768.0000	1,789.0000	1.188	0	0	0
31/12/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	1,379.0000	1,354.0000	(1.813)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	1,038.0000	1,054.0000	1.541	0	0	0
31/12/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	523.0000	539.0000	3.059	0	0	0
31/12/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	233.0000	224.0000	(3.863)	0	0	0
31/12/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,609.0000	1,629.0000	1.243	0	0	0
31/12/2008	\$ / R 2009/06/12	9.95	Call	Currency Future	636.0000	624.0000	(1.887)	0	0	0
31/12/2008	\$ / R 2009/06/12	9.65	Put	Currency Future	613.0000	630.0000	2.773	0	0	0
31/12/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,849.0000	1,870.0000	1.136	0	0	0
31/12/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	424.0000	411.0000	(3.066)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	573.0000	562.0000	(1.920)	0	0	0
31/12/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	807.0000	793.0000	(1.735)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	522.0000	508.0000	(2.682)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	559.0000	544.0000	(2.683)	0	0	0
31/12/2008	\$ / R 2009/06/12	9.95	Put	Currency Future	802.0000	820.0000	2.244	0	0	0
31/12/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	939.0000	958.0000	2.023	0	0	0
31/12/2008	\$ / R 2009/06/12	11.25	Put	Currency Future	1,727.0000	1,748.0000	1.216	0	0	0
31/12/2008	\$ / R 2009/06/12	11.75	Put	Currency Future	2,142.0000	2,165.0000	1.074	0	0	0
31/12/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	2,403.0000	2,428.0000	1.040	0	0	0
31/12/2008	\$ / R 2009/06/12	11.25	Call	Currency Future	262.0000	253.0000	(3.435)	0	0	0
31/12/2008	\$ / R 2009/06/12	11.45	Put	Currency Future	1,890.0000	1,912.0000	1.164	0	0	0
31/12/2008	\$ / R 2009/06/12	11.90	Call	Currency Future	156.0000	150.0000	(3.846)	0	0	0
31/12/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	409.0000	396.0000	(3.178)	0	0	0
31/12/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,648.0000	1,669.0000	1.274	0	0	0
31/12/2008	\$ / R 2009/06/12	11.95	Call	Currency Future	150.0000	144.0000	(4.000)	0	0	0
31/12/2008	\$ / R 2009/06/12	11.80	Put	Currency Future	2,185.0000	2,208.0000	1.053	0	0	0
31/12/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	1,275.0000	1,292.0000	1.333	0	0	0
31/12/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	282.0000	273.0000	(3.191)	0	0	0
31/12/2008	\$ / R 2009/06/12	11.95	Put	Currency Future	2,315.0000	2,339.0000	1.037	0	0	0
31/12/2008	\$ / R 2009/06/12	11.80	Call	Currency Future	169.0000	163.0000	(3.550)	0	0	0
31/12/2008	\$ / R 2009/06/12	11.50	Call	Currency Future	215.0000	207.0000	(3.721)	0	0	0
31/12/2008	\$ / R 2009/06/12	11.90	Put	Currency Future	2,272.0000	2,295.0000	1.012	0	0	0
31/12/2008	\$ / R 2009/06/12	11.50	Put	Currency Future	1,931.0000	1,953.0000	1.139	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	\$ / R	2009/06/12	12.00	Call	Currency Future	144.0000	138.0000	(4.167)	0	0	0
31/12/2008	\$ / R	2009/06/12	11.30	Call	Currency Future	252.0000	243.0000	(3.571)	0	0	0
31/12/2008	\$ / R	2009/06/12	12.00	Put	Currency Future	2,359.0000	2,383.0000	1.017	0	0	0
31/12/2008	\$ / R	2009/06/12	11.30	Put	Currency Future	1,768.0000	1,789.0000	1.188	0	0	0
31/12/2008	\$ / R	2009/06/12	12.10	Call	Currency Future	132.0000	127.0000	(3.788)	0	0	0
31/12/2008	\$ / R	2009/06/12	12.05	Call	Currency Future	138.0000	132.0000	(4.348)	0	0	0
31/12/2008	\$ / R	2009/06/12	12.05	Call	Currency Future	138.0000	132.0000	(4.348)	0	0	0
31/12/2008	\$ / R	2009/06/12	11.60	Put	Currency Future	2,015.0000	2,037.0000	1.092	0	0	0
31/12/2008	\$ / R	2009/06/12	12.05	Put	Currency Future	2,403.0000	2,428.0000	1.040	0	0	0
31/12/2008	\$ / R	2009/06/12	11.55	Put	Currency Future	1,973.0000	1,995.0000	1.115	0	0	0
31/12/2008	\$ / R	2009/06/12	12.15	Put	Currency Future	2,492.0000	2,517.0000	1.003	0	0	0
31/12/2008	\$ / R	2009/06/12	12.10	Put	Currency Future	2,448.0000	2,472.0000	0.980	0	0	0
31/12/2008	\$ / R	2009/06/12	11.40	Put	Currency Future	1,849.0000	1,870.0000	1.136	0	0	0
31/12/2008	\$ / R	2009/06/12	11.55	Call	Currency Future	207.0000	199.0000	(3.865)	0	0	0
31/12/2008	\$ / R	2009/06/12	12.15	Call	Currency Future	127.0000	121.0000	(4.724)	0	0	0
31/12/2008	\$ / R	2009/06/12	11.40	Call	Currency Future	233.0000	224.0000	(3.863)	0	0	0
31/12/2008	\$ / R	2009/06/12	12.25	Put	Currency Future	2,582.0000	2,607.0000	0.968	0	0	0
31/12/2008	\$ / R	2009/06/12	11.60	Call	Currency Future	199.0000	191.0000	(4.020)	0	0	0
31/12/2008	\$ / R	2009/06/12	12.25	Call	Currency Future	116.0000	111.0000	(4.310)	0	0	0
31/12/2008	\$ / R	2009/06/12	9.75	Put	Currency Future	674.0000	691.0000	2.522	0	0	0
31/12/2008	\$ / R	2009/06/12	9.40	Put	Currency Future	467.0000	482.0000	3.212	0	0	0
31/12/2008	\$ / R	2009/06/12	9.90	Call	Currency Future	653.0000	641.0000	(1.838)	0	0	0
31/12/2008	\$ / R	2009/06/12	9.90	Put	Currency Future	769.0000	787.0000	2.341	0	0	0
31/12/2008	\$ / R	2009/06/12	9.40	Call	Currency Future	851.0000	836.0000	(1.763)	0	0	0
31/12/2008	\$ / R	2009/06/12	9.85	Put	Currency Future	737.0000	754.0000	2.307	0	0	0
31/12/2008	\$ / R	2009/06/12	9.85	Call	Currency Future	671.0000	658.0000	(1.937)	0	0	0
31/12/2008	\$ / R	2009/06/12	11.05	Call	Currency Future	305.0000	295.0000	(3.279)	0	0	0
31/12/2008	\$ / R	2009/06/12	11.05	Put	Currency Future	1,571.0000	1,590.0000	1.209	0	0	0
31/12/2008	\$ / R	2009/06/12	11.35	Call	Currency Future	242.0000	234.0000	(3.306)	0	0	0
31/12/2008	\$ / R	2009/06/12	11.35	Put	Currency Future	1,808.0000	1,829.0000	1.162	0	0	0
31/12/2008	\$ / R	2009/06/12	9.65	Call	Currency Future	747.0000	734.0000	(1.740)	0	0	0
31/12/2008	\$ / R	2009/09/14			Currency Future	9.9472	9.9147	(0.327)	0.0000	0.0000	35
31/12/2008	\$ / R	2009/09/14	9.95	Call	Currency Future	0.0000	862.0000	100.000	0	0	0
31/12/2008	\$ / R	2009/09/14	10.00	Put	Currency Future	907.0000	929.0000	2.426	0	0	0
31/12/2008	\$ / R	2009/09/14	11.30	Call	Currency Future	440.0000	432.0000	(1.818)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	\$ / R 2009/09/14	10.00	Call	Currency Future	854.0000	844.0000	(1.171)	0	0	0
31/12/2008	\$ / R 2009/09/14	9.95	Put	Currency Future	0.0000	897.0000	100.000	0	0	0
31/12/2008	\$ / R 2009/09/14	11.30	Put	Currency Future	1,793.0000	1,817.0000	1.339	0	0	0
31/12/2008	\$ / R 2009/09/14	10.20	Call	Currency Future	786.0000	777.0000	(1.145)	0	0	0
31/12/2008	\$ / R 2009/09/14	10.20	Put	Currency Future	1,039.0000	1,063.0000	2.310	0	0	0
31/12/2008	\$ / R 2009/09/14	10.60	Put	Currency Future	1,301.0000	1,322.0000	1.614	0	0	0
31/12/2008	\$ / R 2009/09/14	9.70	Put	Currency Future	721.0000	745.0000	3.329	0	0	0
31/12/2008	\$ / R 2009/09/14	10.40	Call	Currency Future	721.0000	709.0000	(1.664)	0	0	0
31/12/2008	\$ / R 2009/09/14	10.60	Call	Currency Future	648.0000	637.0000	(1.698)	0	0	0
31/12/2008	\$ / R 2009/09/14	10.50	Call	Currency Future	684.0000	672.0000	(1.754)	0	0	0
31/12/2008	\$ / R 2009/09/14	9.90	Call	Currency Future	891.0000	880.0000	(1.235)	0	0	0
31/12/2008	\$ / R 2009/09/14	10.40	Put	Currency Future	1,174.0000	1,194.0000	1.704	0	0	0
31/12/2008	\$ / R 2009/09/14	9.90	Put	Currency Future	844.0000	866.0000	2.607	0	0	0
31/12/2008	\$ / R 2009/09/14	10.10	Call	Currency Future	819.0000	810.0000	(1.099)	0	0	0
31/12/2008	\$ / R 2009/09/14	10.10	Put	Currency Future	972.0000	995.0000	2.366	0	0	0
31/12/2008	\$ / R 2009/09/14	10.30	Call	Currency Future	755.0000	747.0000	(1.060)	0	0	0
31/12/2008	\$ / R 2009/09/14	10.50	Put	Currency Future	1,237.0000	1,257.0000	1.617	0	0	0
31/12/2008	\$ / R 2009/09/14	10.40	Put	Currency Future	1,174.0000	1,194.0000	1.704	0	0	0
31/12/2008	\$ / R 2009/09/14	10.40	Call	Currency Future	721.0000	709.0000	(1.664)	0	0	0
31/12/2008	\$ / R 2009/09/14	9.70	Call	Currency Future	969.0000	959.0000	(1.032)	0	0	0
31/12/2008	\$ / R 2009/09/14	9.60	Put	Currency Future	659.0000	681.0000	3.338	0	0	0
31/12/2008	\$ / R 2009/09/14	9.60	Call	Currency Future	1,007.0000	996.0000	(1.092)	0	0	0
31/12/2008	\$ / R 2009/09/14	9.80	Call	Currency Future	930.0000	919.0000	(1.183)	0	0	0
31/12/2008	\$ / R 2009/09/14	9.80	Put	Currency Future	783.0000	804.0000	2.682	0	0	0
31/12/2008	\$ / R 2009/09/14	9.90	Call	Currency Future	891.0000	880.0000	(1.235)	0	0	0
31/12/2008	\$ / R 2009/09/14	10.30	Put	Currency Future	1,108.0000	1,132.0000	2.166	0	0	0
31/12/2008	\$ / R 2009/09/14	10.30	Call	Currency Future	755.0000	747.0000	(1.060)	0	0	0
31/12/2008	\$ / R 2009/09/14	9.90	Put	Currency Future	844.0000	866.0000	2.607	0	0	0
31/12/2008	\$ / R 2009/09/14	9.80	Put	Currency Future	783.0000	804.0000	2.682	0	0	0
31/12/2008	\$ / R 2009/09/14	9.80	Call	Currency Future	930.0000	919.0000	(1.183)	0	0	0
31/12/2008	\$ / R 2009/09/14	10.30	Put	Currency Future	1,108.0000	1,132.0000	2.166	0	0	0
31/12/2008	\$ / R 2009/09/14	10.35	Put	Currency Future	0.0000	1,163.0000	100.000	0	0	0
31/12/2008	\$ / R 2009/09/14	10.35	Call	Currency Future	0.0000	727.0000	100.000	0	0	0
31/12/2008	\$ / R 2009/09/14	10.25	Call	Currency Future	0.0000	762.0000	100.000	0	0	0
31/12/2008	\$ / R 2009/09/14	10.25	Put	Currency Future	0.0000	1,097.0000	100.000	0	0	0
31/12/2008	\$ / R 2009/09/14	10.15	Put	Currency Future	0.0000	1,029.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	\$ / R 2009/09/14	10.15	Call	Currency Future	0.0000	793.0000	100.000	0	0	0
31/12/2008	\$ / R 2009/09/14	10.05	Call	Currency Future	0.0000	827.0000	100.000	0	0	0
31/12/2008	\$ / R 2009/09/14	9.65	Call	Currency Future	0.0000	977.0000	100.000	0	0	0
31/12/2008	\$ / R 2009/09/14	10.05	Put	Currency Future	0.0000	962.0000	100.000	0	0	0
31/12/2008	\$ / R 2009/09/14	9.55	Call	Currency Future	0.0000	1,016.0000	100.000	0	0	0
31/12/2008	\$ / R 2009/09/14	9.65	Put	Currency Future	0.0000	713.0000	100.000	0	0	0
31/12/2008	\$ / R 2009/09/14	9.55	Put	Currency Future	0.0000	651.0000	100.000	0	0	0
31/12/2008	\$ / R 2009/09/14	9.75	Put	Currency Future	0.0000	774.0000	100.000	0	0	0
31/12/2008	\$ / R 2009/09/14	9.85	Put	Currency Future	0.0000	835.0000	100.000	0	0	0
31/12/2008	\$ / R 2009/09/14	9.85	Call	Currency Future	0.0000	899.0000	100.000	0	0	0
31/12/2008	\$ / R 2009/09/14	9.75	Call	Currency Future	0.0000	939.0000	100.000	0	0	0
31/12/2008	\$ / R 2009/12/14			Currency Future	10.0806	10.0436	(0.367)	0.0000	0.0000	0
31/12/2008	\$ / R 2009/12/14	12.30	Put	Currency Future	2,743.0000	2,774.0000	1.130	0	0	0
31/12/2008	\$ / R 2009/12/14	9.90	Call	Currency Future	1,099.0000	1,086.0000	(1.183)	0	0	10,184
31/12/2008	\$ / R 2009/12/14	13.00	Put	Currency Future	3,355.0000	3,385.0000	0.894	0	0	0
31/12/2008	\$ / R 2009/12/14	13.00	Call	Currency Future	435.0000	428.0000	(1.609)	0	0	9,530
31/12/2008	\$ / R 2009/12/14	11.30	Call	Currency Future	697.0000	690.0000	(1.004)	0	0	0
31/12/2008	\$ / R 2009/12/14	11.30	Put	Currency Future	1,917.0000	1,946.0000	1.513	0	0	0
31/12/2008	\$ / R 2009/12/14	11.60	Put	Currency Future	2,158.0000	2,188.0000	1.390	0	0	0
31/12/2008	\$ / R 2009/12/14	9.90	Put	Currency Future	918.0000	942.0000	2.614	0	0	0
31/12/2008	\$ / R 2009/12/14	11.60	Call	Currency Future	639.0000	632.0000	(1.095)	0	0	0
31/12/2008	\$ / R 2009/12/14	10.10	Call	Currency Future	1,029.0000	1,016.0000	(1.263)	0	0	0
31/12/2008	\$ / R 2009/12/14	10.10	Put	Currency Future	1,048.0000	1,072.0000	2.290	0	0	0
31/12/2008	\$ / R 2009/12/14	10.45	Call	Currency Future	913.0000	902.0000	(1.205)	0	0	0
31/12/2008	\$ / R 2009/12/14	11.00	Put	Currency Future	1,683.0000	1,712.0000	1.723	0	0	0
31/12/2008	\$ / R 2009/12/14	10.45	Put	Currency Future	1,282.0000	1,308.0000	2.028	0	0	0
31/12/2008	\$ / R 2009/12/14	11.00	Call	Currency Future	764.0000	755.0000	(1.178)	0	0	0
31/12/2008	\$ / R 2009/12/14	10.10	Put	Currency Future	1,048.0000	1,072.0000	2.290	0	0	0
31/12/2008	\$ / R 2009/12/14	11.50	Put	Currency Future	2,077.0000	2,107.0000	1.444	0	0	0
31/12/2008	\$ / R 2009/12/14	10.10	Call	Currency Future	1,029.0000	1,016.0000	(1.263)	0	0	0
31/12/2008	\$ / R 2009/12/14	11.50	Call	Currency Future	657.0000	650.0000	(1.065)	0	0	0
31/12/2008	\$ / R 2009/12/14	11.10	Call	Currency Future	741.0000	732.0000	(1.215)	0	0	0
31/12/2008	\$ / R 2009/12/14	10.50	Call	Currency Future	898.0000	887.0000	(1.225)	0	0	0
31/12/2008	\$ / R 2009/12/14	10.35	Put	Currency Future	1,214.0000	1,239.0000	2.059	0	0	0
31/12/2008	\$ / R 2009/12/14	10.50	Put	Currency Future	1,317.0000	1,343.0000	1.974	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	\$ / R 2009/12/14	12.30	Call	Currency Future	524.0000	518.0000	(1.145)	0	0	84
31/12/2008	\$ / R 2009/12/14	11.10	Put	Currency Future	1,760.0000	1,789.0000	1.648	0	0	0
31/12/2008	\$ / R 2009/12/14	10.55	Put	Currency Future	1,352.0000	1,379.0000	1.997	0	0	0
31/12/2008	\$ / R 2009/12/14	10.55	Call	Currency Future	883.0000	872.0000	(1.246)	0	0	9,530
31/12/2008	\$ / R 2009/12/14	10.35	Call	Currency Future	944.0000	933.0000	(1.165)	0	0	0
31/12/2008	\$ / R 2009/12/14	11.15	Put	Currency Future	1,799.0000	1,828.0000	1.612	0	0	0
31/12/2008	\$ / R 2009/12/14	10.60	Call	Currency Future	868.0000	858.0000	(1.152)	0	0	0
31/12/2008	\$ / R 2009/12/14	10.60	Put	Currency Future	1,388.0000	1,414.0000	1.873	0	0	0
31/12/2008	\$ / R 2009/12/14	11.15	Call	Currency Future	730.0000	721.0000	(1.233)	0	0	0
31/12/2008	\$ / R 2009/12/14	10.90	Put	Currency Future	1,608.0000	1,636.0000	1.741	0	0	0
31/12/2008	\$ / R 2009/12/14	11.20	Call	Currency Future	719.0000	711.0000	(1.113)	0	0	0
31/12/2008	\$ / R 2009/12/14	10.30	Put	Currency Future	1,180.0000	1,205.0000	2.119	0	0	0
31/12/2008	\$ / R 2009/12/14	10.30	Call	Currency Future	960.0000	949.0000	(1.146)	0	0	0
31/12/2008	\$ / R 2009/12/14	10.80	Put	Currency Future	1,533.0000	1,561.0000	1.826	0	0	0
31/12/2008	\$ / R 2009/12/14	10.90	Call	Currency Future	788.0000	779.0000	(1.142)	0	0	0
31/12/2008	\$ / R 2009/12/14	12.30	Put	Currency Future	2,743.0000	2,774.0000	1.130	0	0	0
31/12/2008	\$ / R 2009/12/14	10.80	Call	Currency Future	814.0000	804.0000	(1.229)	0	0	0
31/12/2008	\$ / R 2009/12/14	12.30	Call	Currency Future	524.0000	518.0000	(1.145)	0	0	10,100
31/12/2008	\$ / R 2009/12/14	11.20	Put	Currency Future	1,838.0000	1,867.0000	1.578	0	0	0
31/12/2008	\$ / R 2009/12/14	13.40	Call	Currency Future	373.0000	366.0000	(1.877)	0	0	0
31/12/2008	\$ / R 2009/12/14	13.60	Call	Currency Future	344.0000	339.0000	(1.453)	0	0	0
31/12/2008	\$ / R 2009/12/14	13.40	Put	Currency Future	3,692.0000	3,723.0000	0.840	0	0	0
31/12/2008	\$ / R 2009/12/14	11.80	Put	Currency Future	2,323.0000	2,354.0000	1.334	0	0	0
31/12/2008	\$ / R 2009/12/14	9.30	Put	Currency Future	575.0000	594.0000	3.304	0	0	0
31/12/2008	\$ / R 2009/12/14	11.80	Call	Currency Future	604.0000	597.0000	(1.159)	0	0	0
31/12/2008	\$ / R 2009/12/14	9.30	Call	Currency Future	1,356.0000	1,338.0000	(1.327)	0	0	0
31/12/2008	\$ / R 2009/12/14	13.60	Put	Currency Future	3,864.0000	3,895.0000	0.802	0	0	0
31/12/2008	\$ / R 2009/12/14	8.05	Call	Currency Future	2,199.0000	2,169.0000	(1.364)	0	0	0
31/12/2008	\$ / R 2009/12/14	8.90	Call	Currency Future	1,573.0000	1,552.0000	(1.335)	0	0	0
31/12/2008	\$ / R 2009/12/14	8.10	Put	Currency Future	177.0000	185.0000	4.520	0	0	0
31/12/2008	\$ / R 2009/12/14	8.10	Call	Currency Future	2,158.0000	2,128.0000	(1.390)	0	0	0
31/12/2008	\$ / R 2009/12/14	7.70	Call	Currency Future	2,495.0000	2,463.0000	(1.283)	0	0	0
31/12/2008	\$ / R 2009/12/14	11.80	Put	Currency Future	2,323.0000	2,354.0000	1.334	0	0	0
31/12/2008	\$ / R 2009/12/14	7.70	Put	Currency Future	114.0000	119.0000	4.386	0	0	0
31/12/2008	\$ / R 2009/12/14	8.20	Call	Currency Future	2,077.0000	2,048.0000	(1.396)	0	0	0
31/12/2008	\$ / R 2009/12/14	8.30	Call	Currency Future	1,998.0000	1,970.0000	(1.401)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	\$ / R 2009/12/14	8.20	Put	Currency Future	197.0000	204.0000	3.553	0	0	0
31/12/2008	\$ / R 2009/12/14	8.80	Call	Currency Future	1,639.0000	1,615.0000	(1.464)	0	0	0
31/12/2008	\$ / R 2009/12/14	8.80	Put	Currency Future	359.0000	371.0000	3.343	0	0	0
31/12/2008	\$ / R 2009/12/14	11.80	Call	Currency Future	604.0000	597.0000	(1.159)	0	0	0
31/12/2008	\$ / R 2009/12/14	8.05	Put	Currency Future	168.0000	175.0000	4.167	0	0	0
31/12/2008	\$ / R 2009/12/14	8.30	Put	Currency Future	217.0000	227.0000	4.608	0	0	0
31/12/2008	\$ / R 2009/12/14	8.65	Call	Currency Future	1,742.0000	1,717.0000	(1.435)	0	0	0
31/12/2008	\$ / R 2009/12/14	11.30	Call	Currency Future	697.0000	690.0000	(1.004)	0	0	0
31/12/2008	\$ / R 2009/12/14	9.25	Call	Currency Future	1,381.0000	1,363.0000	(1.303)	0	0	0
31/12/2008	\$ / R 2009/12/14	11.30	Put	Currency Future	1,917.0000	1,946.0000	1.513	0	0	0
31/12/2008	\$ / R 2009/12/14	12.85	Call	Currency Future	452.0000	448.0000	(0.885)	0	0	0
31/12/2008	\$ / R 2009/12/14	12.25	Put	Currency Future	2,701.0000	2,732.0000	1.148	0	0	0
31/12/2008	\$ / R 2009/12/14	12.85	Put	Currency Future	3,222.0000	3,254.0000	0.993	0	0	0
31/12/2008	\$ / R 2009/12/14	9.40	Put	Currency Future	626.0000	646.0000	3.195	0	0	0
31/12/2008	\$ / R 2009/12/14	9.40	Call	Currency Future	1,307.0000	1,289.0000	(1.377)	0	0	0
31/12/2008	\$ / R 2009/12/14	10.95	Put	Currency Future	1,646.0000	1,674.0000	1.701	0	0	0
31/12/2008	\$ / R 2009/12/14	8.80	Put	Currency Future	359.0000	371.0000	3.343	0	0	0
31/12/2008	\$ / R 2009/12/14	11.55	Call	Currency Future	648.0000	641.0000	(1.080)	0	0	0
31/12/2008	\$ / R 2009/12/14	12.25	Call	Currency Future	531.0000	525.0000	(1.130)	0	0	0
31/12/2008	\$ / R 2009/12/14	8.80	Call	Currency Future	1,639.0000	1,615.0000	(1.464)	0	0	0
31/12/2008	\$ / R 2009/12/14	11.55	Put	Currency Future	2,117.0000	2,147.0000	1.417	0	0	0
31/12/2008	\$ / R 2009/12/14	11.65	Put	Currency Future	2,199.0000	2,229.0000	1.364	0	0	0
31/12/2008	\$ / R 2009/12/14	10.20	Call	Currency Future	994.0000	982.0000	(1.207)	0	0	0
31/12/2008	\$ / R 2009/12/14	12.15	Call	Currency Future	546.0000	540.0000	(1.099)	0	0	0
31/12/2008	\$ / R 2009/12/14	11.65	Call	Currency Future	630.0000	623.0000	(1.111)	0	0	0
31/12/2008	\$ / R 2009/12/14	9.60	Put	Currency Future	736.0000	758.0000	2.989	0	0	0
31/12/2008	\$ / R 2009/12/14	12.15	Put	Currency Future	2,616.0000	2,647.0000	1.185	0	0	0
31/12/2008	\$ / R 2009/12/14	9.25	Put	Currency Future	550.0000	569.0000	3.455	0	0	0
31/12/2008	\$ / R 2009/12/14	9.60	Call	Currency Future	1,217.0000	1,202.0000	(1.233)	0	0	0
31/12/2008	\$ / R 2009/12/14	10.95	Call	Currency Future	776.0000	767.0000	(1.160)	0	0	0
31/12/2008	\$ / R 2009/12/14	9.85	Call	Currency Future	1,117.0000	1,104.0000	(1.164)	0	0	0
31/12/2008	\$ / R 2009/12/14	10.20	Put	Currency Future	1,113.0000	1,138.0000	2.246	0	0	0
31/12/2008	\$ / R 2009/12/14	13.25	Put	Currency Future	3,564.0000	3,595.0000	0.870	0	0	0
31/12/2008	\$ / R 2009/12/14	8.90	Put	Currency Future	393.0000	409.0000	4.071	0	0	0
31/12/2008	\$ / R 2009/12/14	13.25	Call	Currency Future	395.0000	388.0000	(1.772)	0	0	0
31/12/2008	\$ / R 2009/12/14	10.80	Call	Currency Future	814.0000	804.0000	(1.229)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	\$ / R 2009/12/14	9.75	Put	Currency Future	825.0000	848.0000	2.788	0	0	0
31/12/2008	\$ / R 2009/12/14	11.40	Call	Currency Future	677.0000	669.0000	(1.182)	0	0	0
31/12/2008	\$ / R 2009/12/14	9.75	Call	Currency Future	1,156.0000	1,142.0000	(1.211)	0	0	0
31/12/2008	\$ / R 2009/12/14	12.60	Put	Currency Future	3,002.0000	3,034.0000	1.066	0	0	0
31/12/2008	\$ / R 2009/12/14	9.15	Put	Currency Future	502.0000	520.0000	3.586	0	0	0
31/12/2008	\$ / R 2009/12/14	12.60	Call	Currency Future	483.0000	478.0000	(1.035)	0	0	0
31/12/2008	\$ / R 2009/12/14	11.40	Put	Currency Future	1,996.0000	2,026.0000	1.503	0	0	0
31/12/2008	\$ / R 2009/12/14	12.80	Put	Currency Future	3,178.0000	3,210.0000	1.007	0	0	0
31/12/2008	\$ / R 2009/12/14	9.50	Call	Currency Future	1,260.0000	1,244.0000	(1.270)	0	0	0
31/12/2008	\$ / R 2009/12/14	9.50	Put	Currency Future	679.0000	700.0000	3.093	0	0	0
31/12/2008	\$ / R 2009/12/14	7.95	Call	Currency Future	2,282.0000	2,251.0000	(1.358)	0	0	0
31/12/2008	\$ / R 2009/12/14	12.50	Call	Currency Future	496.0000	491.0000	(1.008)	0	0	0
31/12/2008	\$ / R 2009/12/14	8.55	Call	Currency Future	1,813.0000	1,787.0000	(1.434)	0	0	0
31/12/2008	\$ / R 2009/12/14	8.60	Put	Currency Future	297.0000	308.0000	3.704	0	0	0
31/12/2008	\$ / R 2009/12/14	7.95	Put	Currency Future	151.0000	158.0000	4.636	0	0	0
31/12/2008	\$ / R 2009/12/14	8.60	Call	Currency Future	1,777.0000	1,751.0000	(1.463)	0	0	0
31/12/2008	\$ / R 2009/12/14	9.15	Call	Currency Future	1,433.0000	1,414.0000	(1.326)	0	0	0
31/12/2008	\$ / R 2009/12/14	13.50	Put	Currency Future	3,778.0000	3,809.0000	0.821	0	0	0
31/12/2008	\$ / R 2009/12/14	8.55	Put	Currency Future	282.0000	293.0000	3.901	0	0	0
31/12/2008	\$ / R 2009/12/14	9.20	Call	Currency Future	1,407.0000	1,388.0000	(1.350)	0	0	0
31/12/2008	\$ / R 2009/12/14	13.50	Call	Currency Future	358.0000	352.0000	(1.676)	0	0	0
31/12/2008	\$ / R 2009/12/14	9.20	Put	Currency Future	526.0000	544.0000	3.422	0	0	0
31/12/2008	\$ / R 2009/12/14	9.10	Call	Currency Future	1,460.0000	1,441.0000	(1.301)	0	0	0
31/12/2008	\$ / R 2009/12/14	9.80	Put	Currency Future	855.0000	879.0000	2.807	0	0	0
31/12/2008	\$ / R 2009/12/14	12.80	Call	Currency Future	458.0000	454.0000	(0.873)	0	0	0
31/12/2008	\$ / R 2009/12/14	12.20	Put	Currency Future	2,658.0000	2,689.0000	1.166	0	0	0
31/12/2008	\$ / R 2009/12/14	7.90	Call	Currency Future	2,324.0000	2,293.0000	(1.334)	0	0	0
31/12/2008	\$ / R 2009/12/14	12.20	Call	Currency Future	539.0000	533.0000	(1.113)	0	0	0
31/12/2008	\$ / R 2009/12/14	12.10	Put	Currency Future	2,574.0000	2,604.0000	1.166	0	0	0
31/12/2008	\$ / R 2009/12/14	9.80	Call	Currency Future	1,136.0000	1,123.0000	(1.144)	0	0	0
31/12/2008	\$ / R 2009/12/14	7.90	Put	Currency Future	143.0000	149.0000	4.196	0	0	0
31/12/2008	\$ / R 2009/12/14	9.00	Put	Currency Future	435.0000	452.0000	3.908	0	0	0
31/12/2008	\$ / R 2009/12/14	9.10	Put	Currency Future	479.0000	497.0000	3.758	0	0	0
31/12/2008	\$ / R 2009/12/14	12.90	Put	Currency Future	3,266.0000	3,299.0000	1.010	0	0	0
31/12/2008	\$ / R 2009/12/14	12.10	Call	Currency Future	554.0000	548.0000	(1.083)	0	0	0
31/12/2008	\$ / R 2009/12/14	11.70	Put	Currency Future	2,240.0000	2,270.0000	1.339	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	\$ / R 2009/12/14	13.10	Put	Currency Future	3,438.0000	3,468.0000	0.873	0	0	0
31/12/2008	\$ / R 2009/12/14	13.10	Call	Currency Future	419.0000	412.0000	(1.671)	0	0	0
31/12/2008	\$ / R 2009/12/14	12.50	Put	Currency Future	2,915.0000	2,947.0000	1.098	0	0	0
31/12/2008	\$ / R 2009/12/14	13.70	Call	Currency Future	331.0000	325.0000	(1.813)	0	0	0
31/12/2008	\$ / R 2009/12/14	12.90	Call	Currency Future	447.0000	442.0000	(1.119)	0	0	0
31/12/2008	\$ / R 2009/12/14	13.70	Put	Currency Future	3,950.0000	3,982.0000	0.810	0	0	0
31/12/2008	\$ / R 2009/12/14	8.70	Put	Currency Future	327.0000	339.0000	3.670	0	0	0
31/12/2008	\$ / R 2009/12/14	11.70	Call	Currency Future	621.0000	614.0000	(1.127)	0	0	0
31/12/2008	\$ / R 2009/12/14	9.30	Put	Currency Future	575.0000	594.0000	3.304	0	0	0
31/12/2008	\$ / R 2009/12/14	9.30	Call	Currency Future	1,356.0000	1,338.0000	(1.327)	0	0	0
31/12/2008	\$ / R 2009/12/14	8.70	Call	Currency Future	1,707.0000	1,682.0000	(1.465)	0	0	0
31/12/2008	\$ / R 2009/12/14	9.00	Call	Currency Future	1,515.0000	1,495.0000	(1.320)	0	0	0
31/12/2008	\$ / R 2009/12/14	10.80	Put	Currency Future	1,533.0000	1,561.0000	1.826	0	0	0
31/12/2008	\$ / R 2009/12/14	8.40	Call	Currency Future	1,922.0000	1,895.0000	(1.405)	0	0	0
31/12/2008	\$ / R 2009/12/14	12.40	Call	Currency Future	510.0000	504.0000	(1.176)	0	0	0
31/12/2008	\$ / R 2009/12/14	12.40	Put	Currency Future	2,829.0000	2,860.0000	1.096	0	0	0
31/12/2008	\$ / R 2009/12/14	12.00	Put	Currency Future	2,490.0000	2,520.0000	1.205	0	0	0
31/12/2008	\$ / R 2009/12/14	12.80	Call	Currency Future	458.0000	454.0000	(0.873)	0	0	0
31/12/2008	\$ / R 2009/12/14	13.20	Call	Currency Future	403.0000	396.0000	(1.737)	0	0	0
31/12/2008	\$ / R 2009/12/14	13.20	Put	Currency Future	3,522.0000	3,553.0000	0.880	0	0	0
31/12/2008	\$ / R 2009/12/14	12.80	Put	Currency Future	3,178.0000	3,210.0000	1.007	0	0	0
31/12/2008	\$ / R 2009/12/14	10.70	Call	Currency Future	841.0000	831.0000	(1.189)	0	0	0
31/12/2008	\$ / R 2009/12/14	12.00	Call	Currency Future	570.0000	564.0000	(1.053)	0	0	0
31/12/2008	\$ / R 2009/12/14	10.40	Call	Currency Future	928.0000	917.0000	(1.185)	0	0	0
31/12/2008	\$ / R 2009/12/14	9.85	Put	Currency Future	887.0000	910.0000	2.593	0	0	0
31/12/2008	\$ / R 2009/12/14	10.40	Put	Currency Future	1,248.0000	1,273.0000	2.003	0	0	0
31/12/2008	\$ / R 2009/12/14	11.05	Call	Currency Future	752.0000	744.0000	(1.064)	0	0	0
31/12/2008	\$ / R 2009/12/14	11.05	Put	Currency Future	1,722.0000	1,750.0000	1.626	0	0	0
31/12/2008	\$ / R 2009/12/14	10.00	Call	Currency Future	1,063.0000	1,051.0000	(1.129)	0	0	0
31/12/2008	\$ / R 2009/12/14	8.65	Put	Currency Future	311.0000	323.0000	3.859	0	0	0
31/12/2008	\$ / R 2009/12/14	8.40	Put	Currency Future	242.0000	252.0000	4.132	0	0	0
31/12/2008	\$ / R 2009/12/14	10.70	Put	Currency Future	1,460.0000	1,487.0000	1.849	0	0	0
31/12/2008	\$ / R 2009/12/14	11.75	Put	Currency Future	2,281.0000	2,312.0000	1.359	0	0	0
31/12/2008	\$ / R 2009/12/14	10.00	Put	Currency Future	982.0000	1,007.0000	2.546	0	0	0
31/12/2008	\$ / R 2009/12/14	12.35	Put	Currency Future	2,786.0000	2,817.0000	1.113	0	0	0
31/12/2008	\$ / R 2009/12/14	11.90	Put	Currency Future	2,407.0000	2,437.0000	1.246	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	\$ / R 2009/12/14	12.95	Call	Currency Future	441.0000	437.0000	(0.907)	0	0	0
31/12/2008	\$ / R 2009/12/14	9.70	Call	Currency Future	1,175.0000	1,161.0000	(1.191)	0	0	0
31/12/2008	\$ / R 2009/12/14	13.55	Put	Currency Future	3,821.0000	3,852.0000	0.811	0	0	0
31/12/2008	\$ / R 2009/12/14	9.10	Put	Currency Future	479.0000	497.0000	3.758	0	0	0
31/12/2008	\$ / R 2009/12/14	12.35	Call	Currency Future	517.0000	511.0000	(1.161)	0	0	0
31/12/2008	\$ / R 2009/12/14	9.10	Call	Currency Future	1,460.0000	1,441.0000	(1.301)	0	0	0
31/12/2008	\$ / R 2009/12/14	11.75	Call	Currency Future	612.0000	606.0000	(0.980)	0	0	0
31/12/2008	\$ / R 2009/12/14	8.50	Put	Currency Future	268.0000	279.0000	4.104	0	0	0
31/12/2008	\$ / R 2009/12/14	9.95	Put	Currency Future	950.0000	974.0000	2.526	0	0	0
31/12/2008	\$ / R 2009/12/14	12.10	Call	Currency Future	554.0000	548.0000	(1.083)	0	0	0
31/12/2008	\$ / R 2009/12/14	9.95	Call	Currency Future	1,081.0000	1,068.0000	(1.203)	0	0	0
31/12/2008	\$ / R 2009/12/14	11.90	Call	Currency Future	587.0000	580.0000	(1.193)	0	0	0
31/12/2008	\$ / R 2009/12/14	8.75	Call	Currency Future	1,673.0000	1,648.0000	(1.494)	0	0	0
31/12/2008	\$ / R 2009/12/14	12.10	Put	Currency Future	2,574.0000	2,604.0000	1.166	0	0	0
31/12/2008	\$ / R 2009/12/14	13.55	Call	Currency Future	351.0000	345.0000	(1.709)	0	0	0
31/12/2008	\$ / R 2009/12/14	13.30	Put	Currency Future	3,607.0000	3,637.0000	0.832	0	0	0
31/12/2008	\$ / R 2009/12/14	8.75	Put	Currency Future	342.0000	355.0000	3.801	0	0	0
31/12/2008	\$ / R 2009/12/14	13.30	Call	Currency Future	387.0000	381.0000	(1.550)	0	0	0
31/12/2008	\$ / R 2009/12/14	9.35	Put	Currency Future	600.0000	620.0000	3.333	0	0	0
31/12/2008	\$ / R 2009/12/14	8.50	Call	Currency Future	1,849.0000	1,823.0000	(1.406)	0	0	0
31/12/2008	\$ / R 2009/12/14	9.35	Call	Currency Future	1,331.0000	1,313.0000	(1.352)	0	0	0
31/12/2008	\$ / R 2009/12/14	9.70	Put	Currency Future	795.0000	818.0000	2.893	0	0	0
31/12/2008	\$ / R 2009/12/14	12.95	Put	Currency Future	3,310.0000	3,343.0000	0.997	0	0	0
31/12/2008	\$ / R 2009/12/14	13.10	Call	Currency Future	419.0000	412.0000	(1.671)	0	0	0
31/12/2008	\$ / R 2009/12/14	12.70	Put	Currency Future	3,090.0000	3,122.0000	1.036	0	0	0
31/12/2008	\$ / R 2009/12/14	12.70	Call	Currency Future	470.0000	465.0000	(1.064)	0	0	0
31/12/2008	\$ / R 2009/12/14	13.10	Put	Currency Future	3,438.0000	3,468.0000	0.873	0	0	0
31/12/2008	\$ / R 2010/03/15			Currency Future	11.0508	10.9834	(0.610)	0.0000	0.0000	0
31/12/2008	\$ / R 2010/03/15	11.15	Put	Currency Future	1,411.0000	1,468.0000	4.040	0	0	0
31/12/2008	\$ / R 2010/03/15	11.05	Call	Currency Future	1,346.0000	1,334.0000	(0.892)	0	0	0
31/12/2008	\$ / R 2010/03/15	11.05	Put	Currency Future	1,345.0000	1,401.0000	4.164	0	0	0
31/12/2008	\$ / R 2010/03/15	11.15	Call	Currency Future	1,312.0000	1,301.0000	(0.838)	0	0	0
31/12/2008	\$ / R 2010/03/15	11.44	Call	Currency Future	1,219.0000	1,210.0000	(0.738)	0	0	0
31/12/2008	\$ / R 2010/03/15	11.30	Put	Currency Future	1,513.0000	1,570.0000	3.767	0	0	0
31/12/2008	\$ / R 2010/03/15	10.45	Put	Currency Future	970.0000	1,022.0000	5.361	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	\$ / R 2010/03/15	10.45	Call	Currency Future	1,570.0000	1,555.0000	(0.955)	0	0	0
31/12/2008	\$ / R 2010/03/15	11.30	Call	Currency Future	1,263.0000	1,253.0000	(0.792)	0	0	0
31/12/2008	\$ / R 2010/03/15	11.40	Call	Currency Future	1,232.0000	1,222.0000	(0.812)	0	0	0
31/12/2008	\$ / R 2010/03/15	11.40	Put	Currency Future	1,581.0000	1,639.0000	3.669	0	0	0
31/12/2008	\$ / R 2010/03/15	11.44	Put	Currency Future	1,609.0000	1,666.0000	3.543	0	0	0
31/12/2008	\$ / R 2010/03/15	9.85	Put	Currency Future	644.0000	689.0000	6.988	0	0	0
31/12/2008	\$ / R 2010/03/15	9.85	Call	Currency Future	1,844.0000	1,822.0000	(1.193)	0	0	27,500
31/12/2008	\$ / R 2010/03/15	12.30	Put	Currency Future	2,239.0000	2,301.0000	2.769	0	0	0
31/12/2008	\$ / R 2010/03/15	12.30	Call	Currency Future	990.0000	985.0000	(0.505)	0	0	27,500
31/12/2008	\$ / R 2010/03/15	11.00	Call	Currency Future	1,363.0000	1,352.0000	(0.807)	0	0	0
31/12/2008	\$ / R 2010/03/15	11.00	Put	Currency Future	1,312.0000	1,368.0000	4.268	0	0	0
31/12/2008	\$ / R 2010/03/15	9.75	Call	Currency Future	1,896.0000	1,873.0000	(1.213)	0	0	0
31/12/2008	\$ / R 2010/03/15	9.75	Put	Currency Future	596.0000	640.0000	7.383	0	0	0
31/12/2008	\$ / R 2010/03/15	9.95	Call	Currency Future	1,794.0000	1,774.0000	(1.115)	0	0	0
31/12/2008	\$ / R 2010/03/15	9.95	Put	Currency Future	694.0000	740.0000	6.628	0	0	0
31/12/2008	\$ / R 2010/03/15	10.05	Call	Currency Future	1,746.0000	1,727.0000	(1.088)	0	0	0
31/12/2008	\$ / R 2010/03/15	10.15	Call	Currency Future	1,700.0000	1,681.0000	(1.118)	0	0	0
31/12/2008	\$ / R 2010/03/15	10.05	Put	Currency Future	745.0000	793.0000	6.443	0	0	0
31/12/2008	\$ / R 2010/03/15	10.15	Put	Currency Future	799.0000	848.0000	6.133	0	0	0
31/12/2008	\$ / R 2010/03/15	9.35	Put	Currency Future	422.0000	460.0000	9.005	0	0	0
31/12/2008	\$ / R 2010/03/15	9.35	Call	Currency Future	2,123.0000	2,094.0000	(1.366)	0	0	0
31/12/2008	\$ / R 2010/03/15	10.85	Put	Currency Future	1,217.0000	1,271.0000	4.437	0	0	0
31/12/2008	\$ / R 2010/03/15	10.85	Call	Currency Future	1,417.0000	1,405.0000	(0.847)	0	0	0
31/12/2008	\$ / R 2010/03/15	10.25	Call	Currency Future	1,655.0000	1,638.0000	(1.027)	0	0	0
31/12/2008	\$ / R 2010/03/15	10.25	Put	Currency Future	854.0000	904.0000	5.855	0	0	0
31/12/2008	\$ / R 2010/03/15	10.35	Call	Currency Future	1,612.0000	1,596.0000	(0.993)	0	0	0
31/12/2008	\$ / R 2010/03/15	12.55	Put	Currency Future	2,434.0000	2,497.0000	2.588	0	0	0
31/12/2008	\$ / R 2010/03/15	12.55	Call	Currency Future	935.0000	931.0000	(0.428)	0	0	0
31/12/2008	\$ / R 2010/03/15	10.35	Put	Currency Future	911.0000	962.0000	5.598	0	0	0
31/12/2008	\$ / R 2010/03/15	9.50	Put	Currency Future	483.0000	524.0000	8.489	0	0	0
31/12/2008	\$ / R 2010/03/15	11.10	Call	Currency Future	1,329.0000	1,318.0000	(0.828)	0	0	0
31/12/2008	\$ / R 2010/03/15	11.10	Put	Currency Future	1,378.0000	1,434.0000	4.064	0	0	0
31/12/2008	\$ / R 2010/03/15	11.20	Call	Currency Future	1,296.0000	1,285.0000	(0.849)	0	0	0
31/12/2008	\$ / R 2010/03/15	9.50	Call	Currency Future	2,034.0000	2,007.0000	(1.327)	0	0	0
31/12/2008	\$ / R 2010/03/15	11.45	Put	Currency Future	1,616.0000	1,673.0000	3.527	0	0	0
31/12/2008	\$ / R 2010/03/15	11.45	Call	Currency Future	1,216.0000	1,207.0000	(0.740)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	\$ / R	2010/03/15	13.55	Put	Currency Future	3,250.0000	3,312.0000	1.908	0	0	0
31/12/2008	\$ / R	2010/03/15	13.55	Call	Currency Future	750.0000	745.0000	(0.667)	0	0	0
31/12/2008	\$ / R	2010/03/15	11.20	Put	Currency Future	1,445.0000	1,502.0000	3.945	0	0	0
31/12/2008	\$ / R	2010/03/15	11.50	Call	Currency Future	1,201.0000	1,192.0000	(0.749)	0	0	0
31/12/2008	\$ / R	2010/03/15	11.35	Call	Currency Future	1,248.0000	1,238.0000	(0.801)	0	0	0
31/12/2008	\$ / R	2010/03/15	11.50	Put	Currency Future	1,650.0000	1,708.0000	3.515	0	0	0
31/12/2008	\$ / R	2010/03/15	11.25	Put	Currency Future	1,479.0000	1,536.0000	3.854	0	0	0
31/12/2008	\$ / R	2010/03/15	11.25	Call	Currency Future	1,279.0000	1,269.0000	(0.782)	0	0	0
31/12/2008	\$ / R	2010/03/15	10.95	Put	Currency Future	1,280.0000	1,335.0000	4.297	0	0	0
31/12/2008	\$ / R	2010/03/15	11.35	Put	Currency Future	1,547.0000	1,604.0000	3.685	0	0	0
31/12/2008	\$ / R	2010/03/15	13.70	Call	Currency Future	717.0000	713.0000	(0.558)	0	0	0
31/12/2008	\$ / R	2010/03/15	13.70	Put	Currency Future	3,366.0000	3,429.0000	1.872	0	0	0
31/12/2008	\$ / R	2010/03/15	11.60	Call	Currency Future	1,171.0000	1,163.0000	(0.683)	0	0	0
31/12/2008	\$ / R	2010/03/15	11.60	Put	Currency Future	1,720.0000	1,779.0000	3.430	0	0	0
31/12/2008	\$ / R	2010/03/15	10.95	Call	Currency Future	1,381.0000	1,369.0000	(0.869)	0	0	0
31/12/2008	\$ / R	2010/03/15	13.45	Put	Currency Future	0.0000	3,234.0000	100.000	0	0	0
31/12/2008	\$ / R	2010/03/15	9.25	Call	Currency Future	0.0000	2,154.0000	100.000	0	0	0
31/12/2008	\$ / R	2010/03/15	9.25	Put	Currency Future	0.0000	420.0000	100.000	0	0	0
31/12/2008	\$ / R	2010/03/15	10.75	Put	Currency Future	0.0000	1,208.0000	100.000	0	0	0
31/12/2008	\$ / R	2010/03/15	11.35	Put	Currency Future	0.0000	1,604.0000	100.000	0	0	0
31/12/2008	\$ / R	2010/03/15	10.75	Call	Currency Future	0.0000	1,442.0000	100.000	0	0	0
31/12/2008	\$ / R	2010/03/15	11.35	Call	Currency Future	0.0000	1,238.0000	100.000	0	0	0
31/12/2008	\$ / R	2010/03/15	10.85	Call	Currency Future	0.0000	1,405.0000	100.000	0	0	0
31/12/2008	\$ / R	2010/03/15	10.85	Put	Currency Future	0.0000	1,271.0000	100.000	0	0	0
31/12/2008	\$ / R	2010/03/15	13.45	Call	Currency Future	0.0000	768.0000	100.000	0	0	0
31/12/2008	£ / R	2009/03/16			Currency Future	13.8956	13.8449	(0.365)	13.7400	13.6800	13,637
31/12/2008	£ / R	2009/03/16	16.30	Call	Currency Future	84.0000	67.0000	(20.238)	0	0	0
31/12/2008	£ / R	2009/03/16	14.30	Put	Currency Future	0.0000	913.0000	100.000	0	0	0
31/12/2008	£ / R	2009/03/16	15.85	Call	Currency Future	131.0000	108.0000	(17.557)	0	0	0
31/12/2008	£ / R	2009/03/16	15.20	Call	Currency Future	241.0000	208.0000	(13.693)	0	0	0
31/12/2008	£ / R	2009/03/16	17.65	Call	Currency Future	19.0000	13.0000	(31.579)	0	0	0
31/12/2008	£ / R	2009/03/16	14.80	Put	Currency Future	1,244.0000	1,255.0000	0.884	0	0	0
31/12/2008	£ / R	2009/03/16	15.85	Put	Currency Future	2,086.0000	2,114.0000	1.342	0	0	0
31/12/2008	£ / R	2009/03/16	15.20	Put	Currency Future	1,545.0000	1,563.0000	1.165	0	0	0
31/12/2008	£ / R	2009/03/16	14.80	Call	Currency Future	340.0000	300.0000	(11.765)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	£ / R 2009/03/16	15.60	Call	Currency Future	167.0000	140.0000	(16.168)	0	0	0
31/12/2008	£ / R 2009/03/16	15.10	Put	Currency Future	1,467.0000	1,483.0000	1.091	0	0	0
31/12/2008	£ / R 2009/03/16	15.65	Call	Currency Future	159.0000	133.0000	(16.352)	0	0	0
31/12/2008	£ / R 2009/03/16	14.95	Call	Currency Future	299.0000	262.0000	(12.375)	0	0	0
31/12/2008	£ / R 2009/03/16	15.45	Put	Currency Future	1,746.0000	1,768.0000	1.260	0	0	0
31/12/2008	£ / R 2009/03/16	16.80	Put	Currency Future	2,953.0000	2,993.0000	1.355	0	0	0
31/12/2008	£ / R 2009/03/16	14.90	Call	Currency Future	312.0000	274.0000	(12.179)	0	0	0
31/12/2008	£ / R 2009/03/16	16.20	Call	Currency Future	93.0000	75.0000	(19.355)	0	0	0
31/12/2008	£ / R 2009/03/16	14.95	Put	Currency Future	1,354.0000	1,367.0000	0.960	0	0	0
31/12/2008	£ / R 2009/03/16	16.10	Put	Currency Future	2,307.0000	2,338.0000	1.344	0	0	0
31/12/2008	£ / R 2009/03/16	17.95	Put	Currency Future	4,067.0000	4,114.0000	1.156	0	0	0
31/12/2008	£ / R 2009/03/16	18.10	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
31/12/2008	£ / R 2009/03/16	16.70	Call	Currency Future	55.0000	42.0000	(23.636)	0	0	0
31/12/2008	£ / R 2009/03/16	14.90	Put	Currency Future	1,317.0000	1,329.0000	0.911	0	0	0
31/12/2008	£ / R 2009/03/16	15.65	Put	Currency Future	1,914.0000	1,938.0000	1.254	0	0	0
31/12/2008	£ / R 2009/03/16	14.30	Call	Currency Future	0.0000	458.0000	100.000	0	0	0
31/12/2008	£ / R 2009/03/16	15.60	Put	Currency Future	1,871.0000	1,895.0000	1.283	0	0	0
31/12/2008	£ / R 2009/03/16	18.10	Put	Currency Future	4,215.0000	4,262.0000	1.115	0	0	0
31/12/2008	£ / R 2009/03/16	14.70	Put	Currency Future	1,173.0000	1,182.0000	0.767	0	0	0
31/12/2008	£ / R 2009/03/16	16.20	Put	Currency Future	2,397.0000	2,430.0000	1.377	0	0	0
31/12/2008	£ / R 2009/03/16	13.60	Put	Currency Future	0.0000	467.0000	100.000	0	0	0
31/12/2008	£ / R 2009/03/16	16.10	Call	Currency Future	102.0000	83.0000	(18.627)	0	0	0
31/12/2008	£ / R 2009/03/16	18.60	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
31/12/2008	£ / R 2009/03/16	16.70	Put	Currency Future	2,859.0000	2,897.0000	1.329	0	0	0
31/12/2008	£ / R 2009/03/16	14.70	Call	Currency Future	369.0000	327.0000	(11.382)	0	0	0
31/12/2008	£ / R 2009/03/16	14.85	Put	Currency Future	1,280.0000	1,292.0000	0.938	0	0	0
31/12/2008	£ / R 2009/03/16	16.60	Put	Currency Future	2,765.0000	2,803.0000	1.374	0	0	0
31/12/2008	£ / R 2009/03/16	18.20	Put	Currency Future	4,314.0000	4,361.0000	1.089	0	0	0
31/12/2008	£ / R 2009/03/16	16.80	Call	Currency Future	49.0000	38.0000	(22.449)	0	0	0
31/12/2008	£ / R 2009/03/16	15.10	Call	Currency Future	263.0000	228.0000	(13.308)	0	0	0
31/12/2008	£ / R 2009/03/16	13.80	Call	Currency Future	0.0000	629.0000	100.000	0	0	0
31/12/2008	£ / R 2009/03/16	15.25	Call	Currency Future	230.0000	198.0000	(13.913)	0	0	0
31/12/2008	£ / R 2009/03/16	15.40	Call	Currency Future	201.0000	171.0000	(14.925)	0	0	0
31/12/2008	£ / R 2009/03/16	16.95	Call	Currency Future	42.0000	31.0000	(26.190)	0	0	0
31/12/2008	£ / R 2009/03/16	18.90	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
31/12/2008	£ / R 2009/03/16	16.10	Put	Currency Future	2,307.0000	2,338.0000	1.344	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	£ / R 2009/03/16	15.55	Call	Currency Future	175.0000	148.0000	(15.429)	0	0	0
31/12/2008	£ / R 2009/03/16	15.25	Put	Currency Future	1,585.0000	1,603.0000	1.136	0	0	0
31/12/2008	£ / R 2009/03/16	16.95	Put	Currency Future	3,096.0000	3,137.0000	1.324	0	0	0
31/12/2008	£ / R 2009/03/16	18.90	Put	Currency Future	5,008.0000	5,058.0000	0.998	0	0	0
31/12/2008	£ / R 2009/03/16	16.60	Put	Currency Future	2,765.0000	2,803.0000	1.374	0	0	0
31/12/2008	£ / R 2009/03/16	15.80	Put	Currency Future	2,042.0000	2,069.0000	1.322	0	0	0
31/12/2008	£ / R 2009/03/16	16.00	Put	Currency Future	2,218.0000	2,248.0000	1.353	0	0	0
31/12/2008	£ / R 2009/03/16	16.60	Call	Currency Future	61.0000	48.0000	(21.311)	0	0	0
31/12/2008	£ / R 2009/03/16	15.90	Call	Currency Future	125.0000	103.0000	(17.600)	0	0	0
31/12/2008	£ / R 2009/03/16	14.85	Call	Currency Future	326.0000	287.0000	(11.963)	0	0	0
31/12/2008	£ / R 2009/03/16	15.35	Put	Currency Future	1,665.0000	1,685.0000	1.201	0	0	0
31/12/2008	£ / R 2009/03/16	16.00	Call	Currency Future	113.0000	93.0000	(17.699)	0	0	0
31/12/2008	£ / R 2009/03/16	18.45	Put	Currency Future	4,561.0000	4,610.0000	1.074	0	0	0
31/12/2008	£ / R 2009/03/16	18.70	Put	Currency Future	4,809.0000	4,858.0000	1.019	0	0	0
31/12/2008	£ / R 2009/03/16	15.15	Put	Currency Future	1,506.0000	1,523.0000	1.129	0	0	0
31/12/2008	£ / R 2009/03/16	15.90	Put	Currency Future	2,129.0000	2,158.0000	1.362	0	0	0
31/12/2008	£ / R 2009/03/16	14.75	Call	Currency Future	354.0000	313.0000	(11.582)	0	0	0
31/12/2008	£ / R 2009/03/16	15.30	Call	Currency Future	220.0000	189.0000	(14.091)	0	0	0
31/12/2008	£ / R 2009/03/16	15.40	Put	Currency Future	1,705.0000	1,726.0000	1.232	0	0	0
31/12/2008	£ / R 2009/03/16	18.70	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
31/12/2008	£ / R 2009/03/16	16.25	Call	Currency Future	88.0000	71.0000	(19.318)	0	0	0
31/12/2008	£ / R 2009/03/16	15.15	Call	Currency Future	252.0000	218.0000	(13.492)	0	0	0
31/12/2008	£ / R 2009/03/16	13.80	Put	Currency Future	0.0000	584.0000	100.000	0	0	0
31/12/2008	£ / R 2009/03/16	14.75	Put	Currency Future	1,208.0000	1,218.0000	0.828	0	0	0
31/12/2008	£ / R 2009/03/16	15.30	Put	Currency Future	1,625.0000	1,644.0000	1.169	0	0	0
31/12/2008	£ / R 2009/03/16	18.45	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
31/12/2008	£ / R 2009/03/16	18.60	Put	Currency Future	4,710.0000	4,759.0000	1.040	0	0	0
31/12/2008	£ / R 2009/03/16	15.55	Put	Currency Future	1,829.0000	1,853.0000	1.312	0	0	0
31/12/2008	£ / R 2009/03/16	13.60	Call	Currency Future	0.0000	712.0000	100.000	0	0	0
31/12/2008	£ / R 2009/03/16	14.65	Call	Currency Future	384.0000	342.0000	(10.938)	0	0	0
31/12/2008	£ / R 2009/03/16	16.60	Call	Currency Future	61.0000	48.0000	(21.311)	0	0	0
31/12/2008	£ / R 2009/03/16	17.55	Put	Currency Future	3,675.0000	3,720.0000	1.224	0	0	0
31/12/2008	£ / R 2009/03/16	16.55	Put	Currency Future	2,719.0000	2,755.0000	1.324	0	0	0
31/12/2008	£ / R 2009/03/16	15.00	Put	Currency Future	1,391.0000	1,405.0000	1.006	0	0	0
31/12/2008	£ / R 2009/03/16	14.65	Put	Currency Future	1,139.0000	1,147.0000	0.702	0	0	0
31/12/2008	£ / R 2009/03/16	15.45	Call	Currency Future	192.0000	163.0000	(15.104)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	£ / R 2009/03/16	16.75	Put	Currency Future	2,906.0000	2,945.0000	1.342	0	0	0
31/12/2008	£ / R 2009/03/16	18.30	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
31/12/2008	£ / R 2009/03/16	16.65	Call	Currency Future	58.0000	45.0000	(22.414)	0	0	0
31/12/2008	£ / R 2009/03/16	15.85	Put	Currency Future	2,086.0000	2,114.0000	1.342	0	0	0
31/12/2008	£ / R 2009/03/16	13.50	Call	Currency Future	0.0000	759.0000	100.000	0	0	0
31/12/2008	£ / R 2009/03/16	18.55	Put	Currency Future	4,660.0000	4,709.0000	1.052	0	0	0
31/12/2008	£ / R 2009/03/16	16.75	Call	Currency Future	52.0000	40.0000	(23.077)	0	0	0
31/12/2008	£ / R 2009/03/16	18.20	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
31/12/2008	£ / R 2009/03/16	16.65	Put	Currency Future	2,812.0000	2,850.0000	1.351	0	0	0
31/12/2008	£ / R 2009/03/16	15.00	Call	Currency Future	287.0000	250.0000	(12.892)	0	0	0
31/12/2008	£ / R 2009/03/16	15.75	Call	Currency Future	145.0000	120.0000	(17.241)	0	0	0
31/12/2008	£ / R 2009/03/16	13.80	Call	Currency Future	680.0000	629.0000	(7.500)	0	0	0
31/12/2008	£ / R 2009/03/16	18.65	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
31/12/2008	£ / R 2009/03/16	17.95	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
31/12/2008	£ / R 2009/03/16	18.30	Put	Currency Future	4,413.0000	4,461.0000	1.088	0	0	0
31/12/2008	£ / R 2009/03/16	16.55	Call	Currency Future	64.0000	50.0000	(21.875)	0	0	0
31/12/2008	£ / R 2009/03/16	15.05	Put	Currency Future	1,429.0000	1,444.0000	1.050	0	0	0
31/12/2008	£ / R 2009/03/16	15.85	Call	Currency Future	131.0000	108.0000	(17.557)	0	0	0
31/12/2008	£ / R 2009/03/16	13.80	Put	Currency Future	585.0000	584.0000	(0.171)	0	0	0
31/12/2008	£ / R 2009/03/16	15.35	Call	Currency Future	210.0000	180.0000	(14.286)	0	0	0
31/12/2008	£ / R 2009/03/16	18.15	Put	Currency Future	4,264.0000	4,312.0000	1.126	0	0	0
31/12/2008	£ / R 2009/03/16	18.40	Put	Currency Future	4,512.0000	4,560.0000	1.064	0	0	0
31/12/2008	£ / R 2009/03/16	15.05	Call	Currency Future	275.0000	239.0000	(13.091)	0	0	0
31/12/2008	£ / R 2009/03/16	19.05	Put	Currency Future	5,158.0000	5,207.0000	0.950	0	0	0
31/12/2008	£ / R 2009/03/16	15.15	Put	Currency Future	1,506.0000	1,523.0000	1.129	0	0	0
31/12/2008	£ / R 2009/03/16	14.00	Call	Currency Future	603.0000	555.0000	(7.960)	0	0	0
31/12/2008	£ / R 2009/03/16	14.90	Call	Currency Future	312.0000	274.0000	(12.179)	0	0	0
31/12/2008	£ / R 2009/03/16	18.25	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
31/12/2008	£ / R 2009/03/16	18.40	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
31/12/2008	£ / R 2009/03/16	16.45	Put	Currency Future	2,626.0000	2,661.0000	1.333	0	0	0
31/12/2008	£ / R 2009/03/16	18.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/12/2008	£ / R 2009/03/16	16.30	Put	Currency Future	2,488.0000	2,522.0000	1.367	0	0	0
31/12/2008	£ / R 2009/03/16	13.50	Put	Currency Future	0.0000	414.0000	100.000	0	0	0
31/12/2008	£ / R 2009/03/16	14.80	Put	Currency Future	1,244.0000	1,255.0000	0.884	0	0	0
31/12/2008	£ / R 2009/03/16	18.35	Put	Currency Future	4,462.0000	4,510.0000	1.076	0	0	0
31/12/2008	£ / R 2009/03/16	16.35	Put	Currency Future	2,534.0000	2,568.0000	1.342	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
31/12/2008	£ / R 2009/03/16	18.85	Put	Currency Future	4,959.0000	5,008.0000	0.988	0	0	0
31/12/2008	£ / R 2009/03/16	13.70	Call	Currency Future	721.0000	669.0000	(7.212)	0	0	0
31/12/2008	£ / R 2009/03/16	14.90	Put	Currency Future	1,317.0000	1,329.0000	0.911	0	0	0
31/12/2008	£ / R 2009/03/16	18.55	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
31/12/2008	£ / R 2009/03/16	17.50	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
31/12/2008	£ / R 2009/03/16	16.00	Put	Currency Future	2,218.0000	2,248.0000	1.353	0	0	0
31/12/2008	£ / R 2009/03/16	18.95	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
31/12/2008	£ / R 2009/03/16	15.05	Call	Currency Future	275.0000	239.0000	(13.091)	0	0	0
31/12/2008	£ / R 2009/03/16	15.65	Put	Currency Future	1,914.0000	1,938.0000	1.254	0	0	0
31/12/2008	£ / R 2009/03/16	18.25	Put	Currency Future	4,363.0000	4,411.0000	1.100	0	0	0
31/12/2008	£ / R 2009/03/16	18.50	Put	Currency Future	4,611.0000	4,659.0000	1.041	0	0	0
31/12/2008	£ / R 2009/03/16	16.25	Put	Currency Future	2,442.0000	2,476.0000	1.392	0	0	0
31/12/2008	£ / R 2009/03/16	18.95	Put	Currency Future	5,058.0000	5,107.0000	0.969	0	0	0
31/12/2008	£ / R 2009/03/16	15.80	Call	Currency Future	138.0000	114.0000	(17.391)	0	0	0
31/12/2008	£ / R 2009/03/16	15.65	Call	Currency Future	159.0000	133.0000	(16.352)	0	0	0
31/12/2008	£ / R 2009/03/16	18.65	Put	Currency Future	4,760.0000	4,809.0000	1.029	0	0	0
31/12/2008	£ / R 2009/03/16	17.20	Put	Currency Future	3,336.0000	3,378.0000	1.259	0	0	0
31/12/2008	£ / R 2009/03/16	16.35	Call	Currency Future	79.0000	63.0000	(20.253)	0	0	0
31/12/2008	£ / R 2009/03/16	16.50	Put	Currency Future	2,672.0000	2,708.0000	1.347	0	0	0
31/12/2008	£ / R 2009/03/16	19.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/12/2008	£ / R 2009/03/16	15.05	Put	Currency Future	1,429.0000	1,444.0000	1.050	0	0	0
31/12/2008	£ / R 2009/03/16	14.80	Call	Currency Future	340.0000	300.0000	(11.765)	0	0	0
31/12/2008	£ / R 2009/03/16	18.35	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
31/12/2008	£ / R 2009/03/16	16.45	Call	Currency Future	71.0000	56.0000	(21.127)	0	0	0
31/12/2008	£ / R 2009/03/16	16.40	Call	Currency Future	75.0000	60.0000	(20.000)	0	0	0
31/12/2008	£ / R 2009/03/16	18.45	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
31/12/2008	£ / R 2009/03/16	15.15	Call	Currency Future	252.0000	218.0000	(13.492)	0	0	0
31/12/2008	£ / R 2009/03/16	18.75	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
31/12/2008	£ / R 2009/03/16	16.00	Call	Currency Future	113.0000	93.0000	(17.699)	0	0	0
31/12/2008	£ / R 2009/03/16	19.05	Put	Currency Future	5,158.0000	5,207.0000	0.950	0	0	0
31/12/2008	£ / R 2009/03/16	14.00	Put	Currency Future	707.0000	710.0000	0.424	0	0	0
31/12/2008	£ / R 2009/03/16	18.85	Put	Currency Future	4,959.0000	5,008.0000	0.988	0	0	0
31/12/2008	£ / R 2009/03/16	17.20	Call	Currency Future	31.0000	23.0000	(25.806)	0	0	0
31/12/2008	£ / R 2009/03/16	16.10	Call	Currency Future	102.0000	83.0000	(18.627)	0	0	0
31/12/2008	£ / R 2009/03/16	18.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/12/2008	£ / R 2009/03/16	13.70	Put	Currency Future	526.0000	524.0000	(0.380)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	£ / R 2009/03/16	15.70	Put	Currency Future	1,956.0000	1,982.0000	1.329	0	0	0
31/12/2008	£ / R 2009/03/16	18.65	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
31/12/2008	£ / R 2009/03/16	15.95	Put	Currency Future	2,173.0000	2,203.0000	1.381	0	0	0
31/12/2008	£ / R 2009/03/16	15.75	Put	Currency Future	1,999.0000	2,025.0000	1.301	0	0	0
31/12/2008	£ / R 2009/03/16	15.60	Put	Currency Future	1,871.0000	1,895.0000	1.283	0	0	0
31/12/2008	£ / R 2009/03/16	15.70	Call	Currency Future	152.0000	127.0000	(16.447)	0	0	0
31/12/2008	£ / R 2009/03/16	18.05	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
31/12/2008	£ / R 2009/03/16	17.85	Put	Currency Future	3,969.0000	4,015.0000	1.159	0	0	0
31/12/2008	£ / R 2009/03/16	16.40	Put	Currency Future	2,580.0000	2,615.0000	1.357	0	0	0
31/12/2008	£ / R 2009/03/16	15.60	Call	Currency Future	167.0000	140.0000	(16.168)	0	0	0
31/12/2008	£ / R 2009/03/16	17.50	Put	Currency Future	3,627.0000	3,671.0000	1.213	0	0	0
31/12/2008	£ / R 2009/03/16	17.65	Put	Currency Future	3,773.0000	3,818.0000	1.193	0	0	0
31/12/2008	£ / R 2009/03/16	16.05	Call	Currency Future	108.0000	88.0000	(18.519)	0	0	0
31/12/2008	£ / R 2009/03/16	17.75	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
31/12/2008	£ / R 2009/03/16	16.50	Call	Currency Future	68.0000	53.0000	(22.059)	0	0	0
31/12/2008	£ / R 2009/03/16	16.05	Put	Currency Future	2,262.0000	2,293.0000	1.370	0	0	0
31/12/2008	£ / R 2009/03/16	18.05	Put	Currency Future	4,166.0000	4,213.0000	1.128	0	0	0
31/12/2008	£ / R 2009/03/16	17.85	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0
31/12/2008	£ / R 2009/03/16	19.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/12/2008	£ / R 2009/03/16	18.65	Put	Currency Future	4,760.0000	4,809.0000	1.029	0	0	0
31/12/2008	£ / R 2009/03/16	17.75	Put	Currency Future	3,871.0000	3,917.0000	1.188	0	0	0
31/12/2008	£ / R 2009/03/16	15.95	Call	Currency Future	119.0000	98.0000	(17.647)	0	0	0
31/12/2008	£ / R 2009/03/16	18.45	Put	Currency Future	4,561.0000	4,610.0000	1.074	0	0	0
31/12/2008	£ / R 2009/03/16	15.55	Call	Currency Future	175.0000	148.0000	(15.429)	0	0	0
31/12/2008	£ / R 2009/03/16	18.75	Put	Currency Future	4,859.0000	4,908.0000	1.008	0	0	0
31/12/2008	£ / R 2009/03/16	16.85	Put	Currency Future	3,001.0000	3,041.0000	1.333	0	0	0
31/12/2008	£ / R 2009/03/16	17.55	Call	Currency Future	21.0000	15.0000	(28.571)	0	0	0
31/12/2008	£ / R 2009/03/16	16.85	Call	Currency Future	46.0000	35.0000	(23.913)	0	0	0
31/12/2008	£ / R 2009/03/16	19.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
31/12/2008	£ / R 2009/03/16	18.80	Put	Currency Future	4,909.0000	4,958.0000	0.998	0	0	0
31/12/2008	£ / R 2009/03/16	16.40	Call	Currency Future	75.0000	60.0000	(20.000)	0	0	0
31/12/2008	£ / R 2009/03/16	19.15	Put	Currency Future	5,257.0000	5,307.0000	0.951	0	0	0
31/12/2008	£ / R 2009/03/16	18.50	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
31/12/2008	£ / R 2009/03/16	16.15	Put	Currency Future	2,352.0000	2,384.0000	1.361	0	0	0
31/12/2008	£ / R 2009/03/16	18.95	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
31/12/2008	£ / R 2009/03/16	18.15	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	£ / R 2009/03/16	18.15	Put	Currency Future	4,264.0000	4,312.0000	1.126	0	0	0
31/12/2008	£ / R 2009/03/16	16.40	Put	Currency Future	2,580.0000	2,615.0000	1.357	0	0	0
31/12/2008	£ / R 2009/03/16	18.95	Put	Currency Future	5,058.0000	5,107.0000	0.969	0	0	0
31/12/2008	£ / R 2009/03/16	15.50	Put	Currency Future	1,788.0000	1,810.0000	1.230	0	0	0
31/12/2008	£ / R 2009/03/16	18.15	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
31/12/2008	£ / R 2009/03/16	15.90	Put	Currency Future	2,129.0000	2,158.0000	1.362	0	0	0
31/12/2008	£ / R 2009/03/16	18.55	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
31/12/2008	£ / R 2009/03/16	15.50	Call	Currency Future	183.0000	155.0000	(15.301)	0	0	0
31/12/2008	£ / R 2009/03/16	18.35	Put	Currency Future	4,462.0000	4,510.0000	1.076	0	0	0
31/12/2008	£ / R 2009/03/16	18.55	Put	Currency Future	4,660.0000	4,709.0000	1.052	0	0	0
31/12/2008	£ / R 2009/03/16	14.55	Put	Currency Future	1,071.0000	1,077.0000	0.560	0	0	0
31/12/2008	£ / R 2009/03/16	15.35	Call	Currency Future	210.0000	180.0000	(14.286)	0	0	0
31/12/2008	£ / R 2009/03/16	17.65	Call	Currency Future	19.0000	13.0000	(31.579)	0	0	0
31/12/2008	£ / R 2009/03/16	14.60	Call	Currency Future	400.0000	357.0000	(10.750)	0	0	0
31/12/2008	£ / R 2009/03/16	19.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
31/12/2008	£ / R 2009/03/16	14.65	Call	Currency Future	384.0000	342.0000	(10.938)	0	0	0
31/12/2008	£ / R 2009/03/16	15.35	Put	Currency Future	1,665.0000	1,685.0000	1.201	0	0	0
31/12/2008	£ / R 2009/03/16	18.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
31/12/2008	£ / R 2009/03/16	16.15	Call	Currency Future	97.0000	79.0000	(18.557)	0	0	0
31/12/2008	£ / R 2009/03/16	19.25	Put	Currency Future	5,357.0000	5,407.0000	0.933	0	0	0
31/12/2008	£ / R 2009/03/16	14.65	Put	Currency Future	1,139.0000	1,147.0000	0.702	0	0	0
31/12/2008	£ / R 2009/03/16	17.85	Put	Currency Future	3,969.0000	4,015.0000	1.159	0	0	0
31/12/2008	£ / R 2009/03/16	14.60	Put	Currency Future	1,104.0000	1,112.0000	0.725	0	0	0
31/12/2008	£ / R 2009/03/16	14.15	Put	Currency Future	806.0000	811.0000	0.620	0	0	0
31/12/2008	£ / R 2009/03/16	15.55	Put	Currency Future	1,829.0000	1,853.0000	1.312	0	0	0
31/12/2008	£ / R 2009/03/16	13.90	Put	Currency Future	645.0000	645.0000	-	0	0	0
31/12/2008	£ / R 2009/03/16	18.35	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
31/12/2008	£ / R 2009/03/16	14.50	Put	Currency Future	1,037.0000	1,043.0000	0.579	0	0	0
31/12/2008	£ / R 2009/03/16	14.45	Call	Currency Future	450.0000	405.0000	(10.000)	0	0	0
31/12/2008	£ / R 2009/03/16	17.65	Put	Currency Future	3,773.0000	3,818.0000	1.193	0	0	0
31/12/2008	£ / R 2009/03/16	16.20	Put	Currency Future	2,397.0000	2,430.0000	1.377	0	0	0
31/12/2008	£ / R 2009/03/16	14.35	Put	Currency Future	941.0000	945.0000	0.425	0	0	0
31/12/2008	£ / R 2009/03/16	15.30	Call	Currency Future	220.0000	189.0000	(14.091)	0	0	0
31/12/2008	£ / R 2009/03/16	17.25	Put	Currency Future	3,384.0000	3,427.0000	1.271	0	0	0
31/12/2008	£ / R 2009/03/16	15.80	Call	Currency Future	138.0000	114.0000	(17.391)	0	0	0
31/12/2008	£ / R 2009/03/16	16.80	Call	Currency Future	49.0000	38.0000	(22.449)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	£ / R 2009/03/16	14.25	Call	Currency Future	520.0000	477.0000	(8.269)	0	0	0
31/12/2008	£ / R 2009/03/16	17.35	Call	Currency Future	26.0000	19.0000	(26.923)	0	0	0
31/12/2008	£ / R 2009/03/16	17.85	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0
31/12/2008	£ / R 2009/03/16	14.10	Put	Currency Future	772.0000	777.0000	0.648	0	0	0
31/12/2008	£ / R 2009/03/16	15.80	Put	Currency Future	2,042.0000	2,069.0000	1.322	0	0	0
31/12/2008	£ / R 2009/03/16	14.50	Call	Currency Future	433.0000	388.0000	(10.393)	0	0	0
31/12/2008	£ / R 2009/03/16	14.25	Put	Currency Future	875.0000	882.0000	0.800	0	0	0
31/12/2008	£ / R 2009/03/16	15.85	Put	Currency Future	2,086.0000	2,114.0000	1.342	0	0	0
31/12/2008	£ / R 2009/03/16	13.90	Call	Currency Future	641.0000	590.0000	(7.956)	0	0	0
31/12/2008	£ / R 2009/03/16	16.35	Call	Currency Future	79.0000	63.0000	(20.253)	0	0	0
31/12/2008	£ / R 2009/03/16	14.30	Call	Currency Future	506.0000	458.0000	(9.486)	0	0	0
31/12/2008	£ / R 2009/03/16	16.35	Put	Currency Future	2,534.0000	2,568.0000	1.342	0	0	0
31/12/2008	£ / R 2009/03/16	14.40	Call	Currency Future	468.0000	422.0000	(9.829)	0	0	0
31/12/2008	£ / R 2009/03/16	14.10	Call	Currency Future	568.0000	522.0000	(8.099)	0	0	0
31/12/2008	£ / R 2009/03/16	16.20	Call	Currency Future	93.0000	75.0000	(19.355)	0	0	0
31/12/2008	£ / R 2009/03/16	16.85	Put	Currency Future	3,001.0000	3,041.0000	1.333	0	0	0
31/12/2008	£ / R 2009/03/16	14.35	Call	Currency Future	487.0000	440.0000	(9.651)	0	0	0
31/12/2008	£ / R 2009/03/16	15.90	Call	Currency Future	125.0000	103.0000	(17.600)	0	0	0
31/12/2008	£ / R 2009/03/16	14.15	Call	Currency Future	552.0000	506.0000	(8.333)	0	0	0
31/12/2008	£ / R 2009/03/16	16.30	Call	Currency Future	84.0000	67.0000	(20.238)	0	0	0
31/12/2008	£ / R 2009/03/16	16.85	Call	Currency Future	46.0000	35.0000	(23.913)	0	0	0
31/12/2008	£ / R 2009/03/16	14.55	Call	Currency Future	416.0000	372.0000	(10.577)	0	0	0
31/12/2008	£ / R 2009/03/16	14.55	Put	Currency Future	1,071.0000	1,077.0000	0.560	0	0	0
31/12/2008	£ / R 2009/03/16	16.80	Put	Currency Future	2,953.0000	2,993.0000	1.355	0	0	0
31/12/2008	£ / R 2009/03/16	14.55	Call	Currency Future	416.0000	372.0000	(10.577)	0	0	0
31/12/2008	£ / R 2009/03/16	17.00	Put	Currency Future	3,144.0000	3,185.0000	1.304	0	0	0
31/12/2008	£ / R 2009/03/16	17.00	Call	Currency Future	39.0000	30.0000	(23.077)	0	0	0
31/12/2008	£ / R 2009/03/16	16.55	Put	Currency Future	2,719.0000	2,755.0000	1.324	0	0	0
31/12/2008	£ / R 2009/03/16	16.05	Put	Currency Future	2,262.0000	2,293.0000	1.370	0	0	0
31/12/2008	£ / R 2009/03/16	16.90	Put	Currency Future	3,048.0000	3,089.0000	1.345	0	0	0
31/12/2008	£ / R 2009/03/16	15.10	Put	Currency Future	1,467.0000	1,483.0000	1.091	0	0	0
31/12/2008	£ / R 2009/03/16	16.30	Put	Currency Future	2,488.0000	2,522.0000	1.367	0	0	0
31/12/2008	£ / R 2009/03/16	16.90	Call	Currency Future	44.0000	33.0000	(25.000)	0	0	0
31/12/2008	£ / R 2009/03/16	15.75	Put	Currency Future	1,999.0000	2,025.0000	1.301	0	0	0
31/12/2008	£ / R 2009/03/16	16.05	Call	Currency Future	108.0000	88.0000	(18.519)	0	0	0
31/12/2008	£ / R 2009/03/16	17.10	Call	Currency Future	35.0000	26.0000	(25.714)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	£ / R 2009/03/16	15.85	Call	Currency Future	131.0000	108.0000	(17.557)	0	0	0
31/12/2008	£ / R 2009/03/16	15.40	Call	Currency Future	201.0000	171.0000	(14.925)	0	0	0
31/12/2008	£ / R 2009/03/16	16.55	Call	Currency Future	64.0000	50.0000	(21.875)	0	0	0
31/12/2008	£ / R 2009/03/16	15.40	Put	Currency Future	1,705.0000	1,726.0000	1.232	0	0	0
31/12/2008	£ / R 2009/03/16	17.10	Put	Currency Future	3,240.0000	3,281.0000	1.265	0	0	0
31/12/2008	£ / R 2009/03/16	14.40	Put	Currency Future	973.0000	977.0000	0.411	0	0	0
31/12/2008	£ / R 2009/03/16	14.45	Put	Currency Future	1,005.0000	1,010.0000	0.498	0	0	0
31/12/2008	£ / R 2009/03/16	15.75	Call	Currency Future	145.0000	120.0000	(17.241)	0	0	0
31/12/2008	£ / R 2009/03/16	15.30	Put	Currency Future	1,625.0000	1,644.0000	1.169	0	0	0
31/12/2008	£ / R 2009/03/16	17.60	Put	Currency Future	3,724.0000	3,769.0000	1.208	0	0	0
31/12/2008	£ / R 2009/03/16	15.10	Call	Currency Future	263.0000	228.0000	(13.308)	0	0	0
31/12/2008	£ / R 2009/03/16	14.20	Put	Currency Future	840.0000	846.0000	0.714	0	0	0
31/12/2008	£ / R 2009/03/16	14.20	Call	Currency Future	536.0000	491.0000	(8.396)	0	0	0
31/12/2008	£ / R 2009/03/16	14.85	Put	Currency Future	1,280.0000	1,292.0000	0.938	0	0	0
31/12/2008	£ / R 2009/03/16	14.30	Put	Currency Future	910.0000	913.0000	0.330	0	0	0
31/12/2008	£ / R 2009/03/16	14.85	Call	Currency Future	326.0000	287.0000	(11.963)	0	0	0
31/12/2008	£ / R 2009/03/16	16.90	Call	Currency Future	44.0000	33.0000	(25.000)	0	0	0
31/12/2008	£ / R 2009/03/16	16.90	Put	Currency Future	3,048.0000	3,089.0000	1.345	0	0	0
31/12/2008	£ / R 2009/03/16	17.60	Call	Currency Future	20.0000	14.0000	(30.000)	0	0	0
31/12/2008	£ / R 2009/03/16	15.90	Call	Currency Future	125.0000	103.0000	(17.600)	0	0	0
31/12/2008	£ / R 2009/03/16	15.90	Put	Currency Future	2,129.0000	2,158.0000	1.362	0	0	0
31/12/2008	£ / R 2009/03/16	17.05	Call	Currency Future	37.0000	28.0000	(24.324)	0	0	0
31/12/2008	£ / R 2009/03/16	18.00	Put	Currency Future	4,117.0000	4,163.0000	1.117	0	0	0
31/12/2008	£ / R 2009/03/16	17.10	Call	Currency Future	35.0000	26.0000	(25.714)	0	0	0
31/12/2008	£ / R 2009/03/16	17.10	Put	Currency Future	3,240.0000	3,281.0000	1.265	0	0	0
31/12/2008	£ / R 2009/03/16	17.30	Put	Currency Future	3,432.0000	3,476.0000	1.282	0	0	0
31/12/2008	£ / R 2009/03/16	17.05	Put	Currency Future	3,192.0000	3,233.0000	1.284	0	0	0
31/12/2008	£ / R 2009/03/16	18.00	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
31/12/2008	£ / R 2009/03/16	17.15	Call	Currency Future	33.0000	25.0000	(24.242)	0	0	0
31/12/2008	£ / R 2009/03/16	17.40	Call	Currency Future	25.0000	18.0000	(28.000)	0	0	0
31/12/2008	£ / R 2009/03/16	17.90	Put	Currency Future	4,018.0000	4,065.0000	1.170	0	0	0
31/12/2008	£ / R 2009/03/16	17.80	Put	Currency Future	3,920.0000	3,966.0000	1.173	0	0	0
31/12/2008	£ / R 2009/03/16	17.60	Call	Currency Future	20.0000	14.0000	(30.000)	0	0	0
31/12/2008	£ / R 2009/03/16	17.60	Put	Currency Future	3,724.0000	3,769.0000	1.208	0	0	0
31/12/2008	£ / R 2009/03/16	17.70	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
31/12/2008	£ / R 2009/03/16	17.35	Put	Currency Future	3,481.0000	3,524.0000	1.235	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	£ / R 2009/03/16	17.70	Put	Currency Future	3,822.0000	3,867.0000	1.177	0	0	0
31/12/2008	£ / R 2009/03/16	17.15	Put	Currency Future	3,288.0000	3,330.0000	1.277	0	0	0
31/12/2008	£ / R 2009/03/16	17.80	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
31/12/2008	£ / R 2009/03/16	17.25	Call	Currency Future	30.0000	22.0000	(26.667)	0	0	0
31/12/2008	£ / R 2009/03/16	17.90	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
31/12/2008	£ / R 2009/03/16	17.40	Put	Currency Future	3,529.0000	3,573.0000	1.247	0	0	0
31/12/2008	£ / R 2009/03/16	17.30	Call	Currency Future	28.0000	21.0000	(25.000)	0	0	0
31/12/2008	£ / R 2009/03/16	16.15	Call	Currency Future	97.0000	79.0000	(18.557)	0	0	0
31/12/2008	£ / R 2009/03/16	16.15	Put	Currency Future	2,352.0000	2,384.0000	1.361	0	0	0
31/12/2008	£ / R 2009/06/12			Currency Future	14.1476	14.0994	(0.341)	0.0000	0.0000	88
31/12/2008	£ / R 2009/06/12	19.30	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
31/12/2008	£ / R 2009/06/12	15.65	Call	Currency Future	444.0000	424.0000	(4.505)	0	0	0
31/12/2008	£ / R 2009/06/12	17.05	Put	Currency Future	3,094.0000	3,130.0000	1.164	0	0	0
31/12/2008	£ / R 2009/06/12	16.00	Call	Currency Future	363.0000	345.0000	(4.959)	0	0	0
31/12/2008	£ / R 2009/06/12	18.90	Put	Currency Future	4,807.0000	4,851.0000	0.915	0	0	0
31/12/2008	£ / R 2009/06/12	16.05	Put	Currency Future	2,255.0000	2,286.0000	1.375	0	0	0
31/12/2008	£ / R 2009/06/12	13.75	Put	Currency Future	0.0000	718.0000	100.000	0	0	0
31/12/2008	£ / R 2009/06/12	14.95	Put	Currency Future	1,453.0000	1,476.0000	1.583	0	0	0
31/12/2008	£ / R 2009/06/12	18.80	Call	Currency Future	59.0000	54.0000	(8.475)	0	0	0
31/12/2008	£ / R 2009/06/12	18.65	Call	Currency Future	65.0000	60.0000	(7.692)	0	0	0
31/12/2008	£ / R 2009/06/12	16.40	Put	Currency Future	2,539.0000	2,572.0000	1.300	0	0	0
31/12/2008	£ / R 2009/06/12	19.40	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
31/12/2008	£ / R 2009/06/12	16.05	Call	Currency Future	353.0000	335.0000	(5.099)	0	0	0
31/12/2008	£ / R 2009/06/12	13.85	Call	Currency Future	0.0000	1,026.0000	100.000	0	0	0
31/12/2008	£ / R 2009/06/12	15.15	Put	Currency Future	1,588.0000	1,612.0000	1.511	0	0	0
31/12/2008	£ / R 2009/06/12	15.45	Put	Currency Future	1,799.0000	1,826.0000	1.501	0	0	0
31/12/2008	£ / R 2009/06/12	17.05	Call	Currency Future	191.0000	180.0000	(5.759)	0	0	0
31/12/2008	£ / R 2009/06/12	18.65	Put	Currency Future	4,568.0000	4,611.0000	0.941	0	0	0
31/12/2008	£ / R 2009/06/12	16.40	Call	Currency Future	286.0000	271.0000	(5.245)	0	0	0
31/12/2008	£ / R 2009/06/12	19.45	Put	Currency Future	5,339.0000	5,384.0000	0.843	0	0	0
31/12/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,947.0000	1,974.0000	1.387	0	0	0
31/12/2008	£ / R 2009/06/12	18.80	Put	Currency Future	4,711.0000	4,755.0000	0.934	0	0	0
31/12/2008	£ / R 2009/06/12	18.45	Put	Currency Future	4,377.0000	4,420.0000	0.982	0	0	0
31/12/2008	£ / R 2009/06/12	19.45	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
31/12/2008	£ / R 2009/06/12	13.75	Call	Currency Future	0.0000	1,067.0000	100.000	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	£ / R 2009/06/12	15.15	Call	Currency Future	585.0000	561.0000	(4.103)	0	0	0
31/12/2008	£ / R 2009/06/12	19.30	Put	Currency Future	5,193.0000	5,238.0000	0.867	0	0	0
31/12/2008	£ / R 2009/06/12	15.05	Call	Currency Future	618.0000	593.0000	(4.045)	0	0	0
31/12/2008	£ / R 2009/06/12	15.45	Call	Currency Future	497.0000	475.0000	(4.427)	0	0	0
31/12/2008	£ / R 2009/06/12	18.35	Put	Currency Future	4,283.0000	4,325.0000	0.981	0	0	0
31/12/2008	£ / R 2009/06/12	16.90	Call	Currency Future	210.0000	198.0000	(5.714)	0	0	0
31/12/2008	£ / R 2009/06/12	18.90	Call	Currency Future	55.0000	50.0000	(9.091)	0	0	0
31/12/2008	£ / R 2009/06/12	14.95	Call	Currency Future	651.0000	625.0000	(3.994)	0	0	0
31/12/2008	£ / R 2009/06/12	16.15	Call	Currency Future	333.0000	316.0000	(5.105)	0	0	0
31/12/2008	£ / R 2009/06/12	18.75	Call	Currency Future	61.0000	56.0000	(8.197)	0	0	0
31/12/2008	£ / R 2009/06/12	19.55	Put	Currency Future	5,436.0000	5,482.0000	0.846	0	0	0
31/12/2008	£ / R 2009/06/12	15.95	Put	Currency Future	2,176.0000	2,206.0000	1.379	0	0	0
31/12/2008	£ / R 2009/06/12	14.55	Put	Currency Future	0.0000	1,222.0000	100.000	0	0	0
31/12/2008	£ / R 2009/06/12	16.15	Put	Currency Future	2,335.0000	2,366.0000	1.328	0	0	0
31/12/2008	£ / R 2009/06/12	18.75	Put	Currency Future	4,663.0000	4,707.0000	0.944	0	0	0
31/12/2008	£ / R 2009/06/12	19.35	Put	Currency Future	5,242.0000	5,287.0000	0.858	0	0	0
31/12/2008	£ / R 2009/06/12	15.90	Put	Currency Future	2,137.0000	2,167.0000	1.404	0	0	0
31/12/2008	£ / R 2009/06/12	15.65	Call	Currency Future	444.0000	424.0000	(4.505)	0	0	0
31/12/2008	£ / R 2009/06/12	14.80	Call	Currency Future	704.0000	677.0000	(3.835)	0	0	0
31/12/2008	£ / R 2009/06/12	19.35	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
31/12/2008	£ / R 2009/06/12	13.85	Put	Currency Future	0.0000	777.0000	100.000	0	0	0
31/12/2008	£ / R 2009/06/12	15.85	Put	Currency Future	2,099.0000	2,128.0000	1.382	0	0	0
31/12/2008	£ / R 2009/06/12	16.30	Call	Currency Future	304.0000	288.0000	(5.263)	0	0	0
31/12/2008	£ / R 2009/06/12	15.25	Put	Currency Future	1,657.0000	1,682.0000	1.509	0	0	0
31/12/2008	£ / R 2009/06/12	19.25	Put	Currency Future	5,145.0000	5,189.0000	0.855	0	0	0
31/12/2008	£ / R 2009/06/12	14.05	Call	Currency Future	0.0000	948.0000	100.000	0	0	0
31/12/2008	£ / R 2009/06/12	15.05	Put	Currency Future	1,520.0000	1,543.0000	1.513	0	0	0
31/12/2008	£ / R 2009/06/12	15.85	Call	Currency Future	396.0000	377.0000	(4.798)	0	0	0
31/12/2008	£ / R 2009/06/12	17.25	Call	Currency Future	168.0000	158.0000	(5.952)	0	0	0
31/12/2008	£ / R 2009/06/12	18.50	Call	Currency Future	72.0000	67.0000	(6.944)	0	0	0
31/12/2008	£ / R 2009/06/12	15.35	Call	Currency Future	525.0000	502.0000	(4.381)	0	0	0
31/12/2008	£ / R 2009/06/12	18.85	Call	Currency Future	57.0000	52.0000	(8.772)	0	0	0
31/12/2008	£ / R 2009/06/12	14.05	Put	Currency Future	0.0000	898.0000	100.000	0	0	0
31/12/2008	£ / R 2009/06/12	16.90	Put	Currency Future	2,963.0000	2,999.0000	1.215	0	0	0
31/12/2008	£ / R 2009/06/12	18.85	Put	Currency Future	4,759.0000	4,803.0000	0.925	0	0	0
31/12/2008	£ / R 2009/06/12	14.55	Call	Currency Future	0.0000	771.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	£ / R 2009/06/12	18.35	Call	Currency Future	80.0000	75.0000	(6.250)	0	0	0
31/12/2008	£ / R 2009/06/12	19.05	Call	Currency Future	49.0000	45.0000	(8.163)	0	0	0
31/12/2008	£ / R 2009/06/12	16.20	Call	Currency Future	323.0000	306.0000	(5.263)	0	0	0
31/12/2008	£ / R 2009/06/12	16.30	Put	Currency Future	2,456.0000	2,489.0000	1.344	0	0	0
31/12/2008	£ / R 2009/06/12	17.10	Put	Currency Future	3,138.0000	3,175.0000	1.179	0	0	0
31/12/2008	£ / R 2009/06/12	15.80	Put	Currency Future	2,060.0000	2,089.0000	1.408	0	0	0
31/12/2008	£ / R 2009/06/12	19.05	Put	Currency Future	4,951.0000	4,996.0000	0.909	0	0	0
31/12/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,872.0000	1,899.0000	1.442	0	0	0
31/12/2008	£ / R 2009/06/12	18.25	Call	Currency Future	86.0000	80.0000	(6.977)	0	0	0
31/12/2008	£ / R 2009/06/12	19.25	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
31/12/2008	£ / R 2009/06/12	15.95	Call	Currency Future	374.0000	356.0000	(4.813)	0	0	0
31/12/2008	£ / R 2009/06/12	15.55	Call	Currency Future	470.0000	449.0000	(4.468)	0	0	0
31/12/2008	£ / R 2009/06/12	15.35	Put	Currency Future	1,727.0000	1,753.0000	1.506	0	0	0
31/12/2008	£ / R 2009/06/12	19.40	Put	Currency Future	5,290.0000	5,335.0000	0.851	0	0	0
31/12/2008	£ / R 2009/06/12	14.80	Put	Currency Future	1,356.0000	1,378.0000	1.622	0	0	0
31/12/2008	£ / R 2009/06/12	19.55	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
31/12/2008	£ / R 2009/06/12	15.80	Put	Currency Future	2,060.0000	2,089.0000	1.408	0	0	0
31/12/2008	£ / R 2009/06/12	18.60	Put	Currency Future	4,520.0000	4,563.0000	0.951	0	0	0
31/12/2008	£ / R 2009/06/12	15.90	Call	Currency Future	385.0000	366.0000	(4.935)	0	0	0
31/12/2008	£ / R 2009/06/12	17.15	Put	Currency Future	3,182.0000	3,219.0000	1.163	0	0	0
31/12/2008	£ / R 2009/06/12	17.10	Call	Currency Future	185.0000	174.0000	(5.946)	0	0	0
31/12/2008	£ / R 2009/06/12	15.90	Put	Currency Future	2,137.0000	2,167.0000	1.404	0	0	0
31/12/2008	£ / R 2009/06/12	17.15	Call	Currency Future	179.0000	168.0000	(6.145)	0	0	0
31/12/2008	£ / R 2009/06/12	15.80	Call	Currency Future	408.0000	389.0000	(4.657)	0	0	0
31/12/2008	£ / R 2009/06/12	15.90	Call	Currency Future	385.0000	366.0000	(4.935)	0	0	0
31/12/2008	£ / R 2009/06/12	18.25	Put	Currency Future	4,189.0000	4,231.0000	1.003	0	0	0
31/12/2008	£ / R 2009/06/12	18.15	Put	Currency Future	4,095.0000	4,136.0000	1.001	0	0	0
31/12/2008	£ / R 2009/06/12	15.25	Call	Currency Future	555.0000	531.0000	(4.324)	0	0	0
31/12/2008	£ / R 2009/06/12	16.20	Put	Currency Future	2,375.0000	2,407.0000	1.347	0	0	0
31/12/2008	£ / R 2009/06/12	15.20	Call	Currency Future	570.0000	546.0000	(4.211)	0	0	0
31/12/2008	£ / R 2009/06/12	18.45	Call	Currency Future	75.0000	69.0000	(8.000)	0	0	0
31/12/2008	£ / R 2009/06/12	16.70	Put	Currency Future	2,791.0000	2,825.0000	1.218	0	0	0
31/12/2008	£ / R 2009/06/12	14.80	Call	Currency Future	704.0000	677.0000	(3.835)	0	0	0
31/12/2008	£ / R 2009/06/12	17.95	Put	Currency Future	3,908.0000	3,949.0000	1.049	0	0	0
31/12/2008	£ / R 2009/06/12	16.80	Call	Currency Future	224.0000	211.0000	(5.804)	0	0	0
31/12/2008	£ / R 2009/06/12	14.80	Put	Currency Future	1,356.0000	1,378.0000	1.622	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	£ / R 2009/06/12	18.15	Call	Currency Future	92.0000	86.0000	(6.522)	0	0	0
31/12/2008	£ / R 2009/06/12	15.20	Put	Currency Future	1,622.0000	1,647.0000	1.541	0	0	0
31/12/2008	£ / R 2009/06/12	18.40	Put	Currency Future	4,330.0000	4,373.0000	0.993	0	0	0
31/12/2008	£ / R 2009/06/12	17.95	Call	Currency Future	106.0000	98.0000	(7.547)	0	0	0
31/12/2008	£ / R 2009/06/12	14.90	Call	Currency Future	668.0000	642.0000	(3.892)	0	0	0
31/12/2008	£ / R 2009/06/12	16.00	Call	Currency Future	363.0000	345.0000	(4.959)	0	0	0
31/12/2008	£ / R 2009/06/12	17.50	Call	Currency Future	143.0000	134.0000	(6.294)	0	0	0
31/12/2008	£ / R 2009/06/12	18.05	Call	Currency Future	99.0000	92.0000	(7.071)	0	0	0
31/12/2008	£ / R 2009/06/12	16.70	Call	Currency Future	238.0000	225.0000	(5.462)	0	0	0
31/12/2008	£ / R 2009/06/12	15.90	Call	Currency Future	385.0000	366.0000	(4.935)	0	0	0
31/12/2008	£ / R 2009/06/12	14.90	Put	Currency Future	1,421.0000	1,443.0000	1.548	0	0	0
31/12/2008	£ / R 2009/06/12	16.00	Put	Currency Future	2,216.0000	2,246.0000	1.354	0	0	0
31/12/2008	£ / R 2009/06/12	18.15	Call	Currency Future	92.0000	86.0000	(6.522)	0	0	0
31/12/2008	£ / R 2009/06/12	16.75	Put	Currency Future	2,833.0000	2,868.0000	1.235	0	0	0
31/12/2008	£ / R 2009/06/12	19.20	Put	Currency Future	5,096.0000	5,141.0000	0.883	0	0	0
31/12/2008	£ / R 2009/06/12	16.10	Call	Currency Future	343.0000	325.0000	(5.248)	0	0	0
31/12/2008	£ / R 2009/06/12	13.95	Call	Currency Future	1,016.0000	987.0000	(2.854)	0	0	0
31/12/2008	£ / R 2009/06/12	15.40	Put	Currency Future	1,763.0000	1,789.0000	1.475	0	0	0
31/12/2008	£ / R 2009/06/12	16.35	Put	Currency Future	2,497.0000	2,530.0000	1.322	0	0	0
31/12/2008	£ / R 2009/06/12	18.40	Call	Currency Future	78.0000	72.0000	(7.692)	0	0	0
31/12/2008	£ / R 2009/06/12	18.05	Put	Currency Future	4,001.0000	4,042.0000	1.025	0	0	0
31/12/2008	£ / R 2009/06/12	16.60	Put	Currency Future	2,706.0000	2,740.0000	1.256	0	0	0
31/12/2008	£ / R 2009/06/12	16.75	Call	Currency Future	231.0000	218.0000	(5.628)	0	0	0
31/12/2008	£ / R 2009/06/12	19.10	Put	Currency Future	5,000.0000	5,044.0000	0.880	0	0	0
31/12/2008	£ / R 2009/06/12	16.10	Put	Currency Future	2,295.0000	2,326.0000	1.351	0	0	0
31/12/2008	£ / R 2009/06/12	15.40	Call	Currency Future	511.0000	489.0000	(4.305)	0	0	0
31/12/2008	£ / R 2009/06/12	18.65	Call	Currency Future	65.0000	60.0000	(7.692)	0	0	0
31/12/2008	£ / R 2009/06/12	18.15	Put	Currency Future	4,095.0000	4,136.0000	1.001	0	0	0
31/12/2008	£ / R 2009/06/12	16.60	Call	Currency Future	253.0000	239.0000	(5.534)	0	0	0
31/12/2008	£ / R 2009/06/12	18.70	Call	Currency Future	63.0000	58.0000	(7.937)	0	0	0
31/12/2008	£ / R 2009/06/12	14.05	Call	Currency Future	977.0000	948.0000	(2.968)	0	0	0
31/12/2008	£ / R 2009/06/12	15.90	Put	Currency Future	2,137.0000	2,167.0000	1.404	0	0	0
31/12/2008	£ / R 2009/06/12	18.65	Put	Currency Future	4,568.0000	4,611.0000	0.941	0	0	0
31/12/2008	£ / R 2009/06/12	17.50	Put	Currency Future	3,495.0000	3,534.0000	1.116	0	0	0
31/12/2008	£ / R 2009/06/12	17.85	Put	Currency Future	3,816.0000	3,856.0000	1.048	0	0	0
31/12/2008	£ / R 2009/06/12	16.70	Put	Currency Future	2,791.0000	2,825.0000	1.218	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
31/12/2008	£ / R 2009/06/12	16.25	Call	Currency Future	313.0000	297.0000	(5.112)	0	0	0
31/12/2008	£ / R 2009/06/12	18.70	Put	Currency Future	4,615.0000	4,659.0000	0.953	0	0	0
31/12/2008	£ / R 2009/06/12	14.45	Call	Currency Future	832.0000	806.0000	(3.125)	0	0	0
31/12/2008	£ / R 2009/06/12	15.30	Put	Currency Future	1,692.0000	1,717.0000	1.478	0	0	0
31/12/2008	£ / R 2009/06/12	18.85	Call	Currency Future	57.0000	52.0000	(8.772)	0	0	0
31/12/2008	£ / R 2009/06/12	16.80	Call	Currency Future	224.0000	211.0000	(5.804)	0	0	0
31/12/2008	£ / R 2009/06/12	18.90	Call	Currency Future	55.0000	50.0000	(9.091)	0	0	0
31/12/2008	£ / R 2009/06/12	14.55	Put	Currency Future	1,202.0000	1,222.0000	1.664	0	0	0
31/12/2008	£ / R 2009/06/12	13.95	Put	Currency Future	818.0000	837.0000	2.323	0	0	0
31/12/2008	£ / R 2009/06/12	15.30	Call	Currency Future	540.0000	517.0000	(4.259)	0	0	0
31/12/2008	£ / R 2009/06/12	18.85	Put	Currency Future	4,759.0000	4,803.0000	0.925	0	0	0
31/12/2008	£ / R 2009/06/12	16.30	Put	Currency Future	2,456.0000	2,489.0000	1.344	0	0	0
31/12/2008	£ / R 2009/06/12	16.45	Put	Currency Future	2,580.0000	2,613.0000	1.279	0	0	0
31/12/2008	£ / R 2009/06/12	18.90	Put	Currency Future	4,807.0000	4,851.0000	0.915	0	0	0
31/12/2008	£ / R 2009/06/12	14.55	Call	Currency Future	800.0000	771.0000	(3.625)	0	0	0
31/12/2008	£ / R 2009/06/12	15.50	Put	Currency Future	1,836.0000	1,862.0000	1.416	0	0	0
31/12/2008	£ / R 2009/06/12	16.35	Call	Currency Future	295.0000	280.0000	(5.085)	0	0	0
31/12/2008	£ / R 2009/06/12	18.95	Call	Currency Future	53.0000	48.0000	(9.434)	0	0	0
31/12/2008	£ / R 2009/06/12	17.80	Call	Currency Future	117.0000	109.0000	(6.838)	0	0	0
31/12/2008	£ / R 2009/06/12	17.85	Call	Currency Future	113.0000	105.0000	(7.080)	0	0	0
31/12/2008	£ / R 2009/06/12	16.80	Put	Currency Future	2,876.0000	2,912.0000	1.252	0	0	0
31/12/2008	£ / R 2009/06/12	16.25	Put	Currency Future	2,416.0000	2,448.0000	1.325	0	0	0
31/12/2008	£ / R 2009/06/12	19.10	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
31/12/2008	£ / R 2009/06/12	14.45	Put	Currency Future	1,134.0000	1,157.0000	2.028	0	0	0
31/12/2008	£ / R 2009/06/12	15.40	Put	Currency Future	1,763.0000	1,789.0000	1.475	0	0	0
31/12/2008	£ / R 2009/06/12	18.55	Put	Currency Future	4,472.0000	4,515.0000	0.962	0	0	0
31/12/2008	£ / R 2009/06/12	17.80	Put	Currency Future	3,769.0000	3,810.0000	1.088	0	0	0
31/12/2008	£ / R 2009/06/12	16.30	Call	Currency Future	304.0000	288.0000	(5.263)	0	0	0
31/12/2008	£ / R 2009/06/12	19.20	Call	Currency Future	44.0000	40.0000	(9.091)	0	0	0
31/12/2008	£ / R 2009/06/12	14.65	Call	Currency Future	760.0000	732.0000	(3.684)	0	0	0
31/12/2008	£ / R 2009/06/12	15.50	Call	Currency Future	483.0000	462.0000	(4.348)	0	0	0
31/12/2008	£ / R 2009/06/12	19.05	Call	Currency Future	49.0000	45.0000	(8.163)	0	0	0
31/12/2008	£ / R 2009/06/12	16.70	Call	Currency Future	238.0000	225.0000	(5.462)	0	0	0
31/12/2008	£ / R 2009/06/12	16.45	Call	Currency Future	278.0000	263.0000	(5.396)	0	0	0
31/12/2008	£ / R 2009/06/12	15.30	Call	Currency Future	540.0000	517.0000	(4.259)	0	0	0
31/12/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,947.0000	1,974.0000	1.387	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	£ / R 2009/06/12	18.95	Put	Currency Future	4,855.0000	4,899.0000	0.906	0	0	0
31/12/2008	£ / R 2009/06/12	16.90	Call	Currency Future	210.0000	198.0000	(5.714)	0	0	0
31/12/2008	£ / R 2009/06/12	14.75	Call	Currency Future	722.0000	695.0000	(3.740)	0	0	0
31/12/2008	£ / R 2009/06/12	15.10	Put	Currency Future	1,554.0000	1,577.0000	1.480	0	0	0
31/12/2008	£ / R 2009/06/12	16.90	Put	Currency Future	2,963.0000	2,999.0000	1.215	0	0	0
31/12/2008	£ / R 2009/06/12	15.40	Call	Currency Future	511.0000	489.0000	(4.305)	0	0	0
31/12/2008	£ / R 2009/06/12	15.70	Put	Currency Future	1,984.0000	2,012.0000	1.411	0	0	0
31/12/2008	£ / R 2009/06/12	18.55	Call	Currency Future	70.0000	65.0000	(7.143)	0	0	0
31/12/2008	£ / R 2009/06/12	17.95	Put	Currency Future	3,908.0000	3,949.0000	1.049	0	0	0
31/12/2008	£ / R 2009/06/12	17.00	Call	Currency Future	197.0000	186.0000	(5.584)	0	0	0
31/12/2008	£ / R 2009/06/12	14.25	Call	Currency Future	900.0000	873.0000	(3.000)	0	0	0
31/12/2008	£ / R 2009/06/12	15.10	Call	Currency Future	601.0000	577.0000	(3.993)	0	0	0
31/12/2008	£ / R 2009/06/12	15.60	Call	Currency Future	457.0000	436.0000	(4.595)	0	0	0
31/12/2008	£ / R 2009/06/12	18.45	Call	Currency Future	75.0000	69.0000	(8.000)	0	0	0
31/12/2008	£ / R 2009/06/12	18.60	Call	Currency Future	68.0000	62.0000	(8.824)	0	0	0
31/12/2008	£ / R 2009/06/12	16.00	Put	Currency Future	2,216.0000	2,246.0000	1.354	0	0	0
31/12/2008	£ / R 2009/06/12	14.05	Put	Currency Future	879.0000	898.0000	2.162	0	0	0
31/12/2008	£ / R 2009/06/12	14.90	Call	Currency Future	668.0000	642.0000	(3.892)	0	0	0
31/12/2008	£ / R 2009/06/12	15.75	Put	Currency Future	2,022.0000	2,051.0000	1.434	0	0	0
31/12/2008	£ / R 2009/06/12	17.25	Put	Currency Future	3,271.0000	3,308.0000	1.131	0	0	0
31/12/2008	£ / R 2009/06/12	17.00	Put	Currency Future	3,050.0000	3,086.0000	1.180	0	0	0
31/12/2008	£ / R 2009/06/12	14.90	Put	Currency Future	1,421.0000	1,443.0000	1.548	0	0	0
31/12/2008	£ / R 2009/06/12	16.85	Put	Currency Future	2,919.0000	2,955.0000	1.233	0	0	0
31/12/2008	£ / R 2009/06/12	19.15	Put	Currency Future	5,048.0000	5,092.0000	0.872	0	0	0
31/12/2008	£ / R 2009/06/12	14.25	Put	Currency Future	1,003.0000	1,024.0000	2.094	0	0	0
31/12/2008	£ / R 2009/06/12	15.80	Call	Currency Future	408.0000	389.0000	(4.657)	0	0	0
31/12/2008	£ / R 2009/06/12	16.85	Call	Currency Future	217.0000	204.0000	(5.991)	0	0	0
31/12/2008	£ / R 2009/06/12	19.00	Call	Currency Future	51.0000	47.0000	(7.843)	0	0	0
31/12/2008	£ / R 2009/06/12	15.00	Call	Currency Future	634.0000	609.0000	(3.943)	0	0	0
31/12/2008	£ / R 2009/06/12	15.30	Put	Currency Future	1,692.0000	1,717.0000	1.478	0	0	0
31/12/2008	£ / R 2009/06/12	16.65	Put	Currency Future	2,748.0000	2,783.0000	1.274	0	0	0
31/12/2008	£ / R 2009/06/12	19.15	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
31/12/2008	£ / R 2009/06/12	15.00	Put	Currency Future	1,487.0000	1,509.0000	1.479	0	0	0
31/12/2008	£ / R 2009/06/12	15.55	Call	Currency Future	470.0000	449.0000	(4.468)	0	0	0
31/12/2008	£ / R 2009/06/12	16.65	Call	Currency Future	246.0000	232.0000	(5.691)	0	0	0
31/12/2008	£ / R 2009/06/12	18.50	Put	Currency Future	4,425.0000	4,468.0000	0.972	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	£ / R 2009/06/12	14.75	Put	Currency Future	1,325.0000	1,346.0000	1.585	0	0	0
31/12/2008	£ / R 2009/06/12	15.05	Call	Currency Future	618.0000	593.0000	(4.045)	0	0	0
31/12/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,909.0000	1,937.0000	1.467	0	0	0
31/12/2008	£ / R 2009/06/12	18.45	Put	Currency Future	4,377.0000	4,420.0000	0.982	0	0	0
31/12/2008	£ / R 2009/06/12	19.00	Put	Currency Future	4,903.0000	4,947.0000	0.897	0	0	0
31/12/2008	£ / R 2009/06/12	16.20	Call	Currency Future	323.0000	306.0000	(5.263)	0	0	0
31/12/2008	£ / R 2009/06/12	16.65	Put	Currency Future	2,748.0000	2,783.0000	1.274	0	0	0
31/12/2008	£ / R 2009/06/12	14.65	Put	Currency Future	1,263.0000	1,283.0000	1.584	0	0	0
31/12/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,872.0000	1,899.0000	1.442	0	0	0
31/12/2008	£ / R 2009/06/12	16.55	Call	Currency Future	261.0000	247.0000	(5.364)	0	0	0
31/12/2008	£ / R 2009/06/12	16.50	Put	Currency Future	2,622.0000	2,655.0000	1.259	0	0	0
31/12/2008	£ / R 2009/06/12	17.90	Call	Currency Future	109.0000	102.0000	(6.422)	0	0	0
31/12/2008	£ / R 2009/06/12	15.05	Put	Currency Future	1,520.0000	1,543.0000	1.513	0	0	0
31/12/2008	£ / R 2009/06/12	15.70	Call	Currency Future	432.0000	412.0000	(4.630)	0	0	0
31/12/2008	£ / R 2009/06/12	16.55	Put	Currency Future	2,664.0000	2,698.0000	1.276	0	0	0
31/12/2008	£ / R 2009/06/12	14.85	Put	Currency Future	1,388.0000	1,410.0000	1.585	0	0	0
31/12/2008	£ / R 2009/06/12	17.40	Put	Currency Future	3,405.0000	3,443.0000	1.116	0	0	0
31/12/2008	£ / R 2009/06/12	15.15	Put	Currency Future	1,588.0000	1,612.0000	1.511	0	0	0
31/12/2008	£ / R 2009/06/12	17.95	Call	Currency Future	106.0000	98.0000	(7.547)	0	0	0
31/12/2008	£ / R 2009/06/12	15.15	Call	Currency Future	585.0000	561.0000	(4.103)	0	0	0
31/12/2008	£ / R 2009/06/12	15.75	Call	Currency Future	420.0000	400.0000	(4.762)	0	0	0
31/12/2008	£ / R 2009/06/12	17.90	Put	Currency Future	3,862.0000	3,902.0000	1.036	0	0	0
31/12/2008	£ / R 2009/06/12	15.60	Call	Currency Future	457.0000	436.0000	(4.595)	0	0	0
31/12/2008	£ / R 2009/06/12	17.35	Call	Currency Future	158.0000	148.0000	(6.329)	0	0	0
31/12/2008	£ / R 2009/06/12	14.35	Call	Currency Future	865.0000	839.0000	(3.006)	0	0	0
31/12/2008	£ / R 2009/06/12	16.10	Call	Currency Future	343.0000	325.0000	(5.248)	0	0	0
31/12/2008	£ / R 2009/06/12	14.85	Call	Currency Future	686.0000	660.0000	(3.790)	0	0	0
31/12/2008	£ / R 2009/06/12	16.10	Put	Currency Future	2,295.0000	2,326.0000	1.351	0	0	0
31/12/2008	£ / R 2009/06/12	17.15	Call	Currency Future	179.0000	168.0000	(6.145)	0	0	0
31/12/2008	£ / R 2009/06/12	14.35	Put	Currency Future	1,068.0000	1,090.0000	2.060	0	0	0
31/12/2008	£ / R 2009/06/12	16.50	Call	Currency Future	269.0000	255.0000	(5.204)	0	0	0
31/12/2008	£ / R 2009/06/12	14.15	Put	Currency Future	940.0000	960.0000	2.128	0	0	0
31/12/2008	£ / R 2009/06/12	16.20	Put	Currency Future	2,375.0000	2,407.0000	1.347	0	0	0
31/12/2008	£ / R 2009/06/12	18.20	Put	Currency Future	4,142.0000	4,183.0000	0.990	0	0	0
31/12/2008	£ / R 2009/06/12	16.65	Call	Currency Future	246.0000	232.0000	(5.691)	0	0	0
31/12/2008	£ / R 2009/06/12	16.60	Call	Currency Future	253.0000	239.0000	(5.534)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	£ / R 2009/06/12	15.10	Put	Currency Future	1,554.0000	1,577.0000	1.480	0	0	0
31/12/2008	£ / R 2009/06/12	16.40	Call	Currency Future	286.0000	271.0000	(5.245)	0	0	0
31/12/2008	£ / R 2009/06/12	17.30	Put	Currency Future	3,315.0000	3,353.0000	1.146	0	0	0
31/12/2008	£ / R 2009/06/12	14.50	Put	Currency Future	1,168.0000	1,191.0000	1.969	0	0	0
31/12/2008	£ / R 2009/06/12	16.40	Put	Currency Future	2,539.0000	2,572.0000	1.300	0	0	0
31/12/2008	£ / R 2009/06/12	15.10	Call	Currency Future	601.0000	577.0000	(3.993)	0	0	0
31/12/2008	£ / R 2009/06/12	14.15	Call	Currency Future	938.0000	910.0000	(2.985)	0	0	0
31/12/2008	£ / R 2009/06/12	16.60	Put	Currency Future	2,706.0000	2,740.0000	1.256	0	0	0
31/12/2008	£ / R 2009/06/12	14.50	Call	Currency Future	815.0000	791.0000	(2.945)	0	0	0
31/12/2008	£ / R 2009/06/12	14.40	Call	Currency Future	848.0000	823.0000	(2.948)	0	0	0
31/12/2008	£ / R 2009/06/12	16.80	Put	Currency Future	2,876.0000	2,912.0000	1.252	0	0	0
31/12/2008	£ / R 2009/06/12	18.20	Call	Currency Future	89.0000	83.0000	(6.742)	0	0	0
31/12/2008	£ / R 2009/06/12	14.70	Put	Currency Future	1,294.0000	1,314.0000	1.546	0	0	0
31/12/2008	£ / R 2009/06/12	17.55	Call	Currency Future	138.0000	129.0000	(6.522)	0	0	0
31/12/2008	£ / R 2009/06/12	14.40	Put	Currency Future	1,101.0000	1,123.0000	1.998	0	0	0
31/12/2008	£ / R 2009/06/12	14.60	Put	Currency Future	1,232.0000	1,252.0000	1.623	0	0	0
31/12/2008	£ / R 2009/06/12	17.40	Call	Currency Future	153.0000	143.0000	(6.536)	0	0	0
31/12/2008	£ / R 2009/06/12	14.60	Call	Currency Future	780.0000	751.0000	(3.718)	0	0	0
31/12/2008	£ / R 2009/06/12	15.85	Call	Currency Future	396.0000	377.0000	(4.798)	0	0	0
31/12/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,909.0000	1,937.0000	1.467	0	0	0
31/12/2008	£ / R 2009/06/12	17.30	Call	Currency Future	163.0000	153.0000	(6.135)	0	0	0
31/12/2008	£ / R 2009/06/12	15.35	Put	Currency Future	1,727.0000	1,753.0000	1.506	0	0	0
31/12/2008	£ / R 2009/06/12	17.55	Put	Currency Future	3,541.0000	3,580.0000	1.101	0	0	0
31/12/2008	£ / R 2009/06/12	16.35	Put	Currency Future	2,497.0000	2,530.0000	1.322	0	0	0
31/12/2008	£ / R 2009/06/12	17.20	Put	Currency Future	3,226.0000	3,264.0000	1.178	0	0	0
31/12/2008	£ / R 2009/06/12	15.35	Call	Currency Future	525.0000	502.0000	(4.381)	0	0	0
31/12/2008	£ / R 2009/06/12	17.05	Call	Currency Future	191.0000	180.0000	(5.759)	0	0	0
31/12/2008	£ / R 2009/06/12	16.85	Call	Currency Future	217.0000	204.0000	(5.991)	0	0	0
31/12/2008	£ / R 2009/06/12	17.20	Call	Currency Future	174.0000	163.0000	(6.322)	0	0	0
31/12/2008	£ / R 2009/06/12	17.05	Put	Currency Future	3,094.0000	3,130.0000	1.164	0	0	0
31/12/2008	£ / R 2009/06/12	16.85	Put	Currency Future	2,919.0000	2,955.0000	1.233	0	0	0
31/12/2008	£ / R 2009/06/12	17.10	Put	Currency Future	3,138.0000	3,175.0000	1.179	0	0	0
31/12/2008	£ / R 2009/06/12	17.35	Put	Currency Future	3,360.0000	3,398.0000	1.131	0	0	0
31/12/2008	£ / R 2009/06/12	16.35	Call	Currency Future	295.0000	280.0000	(5.085)	0	0	0
31/12/2008	£ / R 2009/06/12	17.10	Call	Currency Future	185.0000	174.0000	(5.946)	0	0	0
31/12/2008	£ / R 2009/06/12	15.85	Put	Currency Future	2,099.0000	2,128.0000	1.382	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	£ / R	2009/06/12	17.35	Call	Currency Future	158.0000	148.0000	(6.329)	0	0	0
31/12/2008	£ / R	2009/06/12	14.70	Call	Currency Future	741.0000	714.0000	(3.644)	0	0	0
31/12/2008	£ / R	2009/06/12	16.15	Put	Currency Future	2,335.0000	2,366.0000	1.328	0	0	0
31/12/2008	£ / R	2009/06/12	16.15	Call	Currency Future	333.0000	316.0000	(5.105)	0	0	0
31/12/2008	£ / R	2009/06/12	18.10	Put	Currency Future	4,048.0000	4,089.0000	1.013	0	0	0
31/12/2008	£ / R	2009/06/12	17.90	Put	Currency Future	3,862.0000	3,902.0000	1.036	0	0	0
31/12/2008	£ / R	2009/06/12	18.00	Put	Currency Future	3,955.0000	3,996.0000	1.037	0	0	0
31/12/2008	£ / R	2009/06/12	17.35	Put	Currency Future	3,360.0000	3,398.0000	1.131	0	0	0
31/12/2008	£ / R	2009/06/12	17.45	Call	Currency Future	148.0000	138.0000	(6.757)	0	0	0
31/12/2008	£ / R	2009/06/12	17.45	Put	Currency Future	3,450.0000	3,489.0000	1.130	0	0	0
31/12/2008	£ / R	2009/06/12	16.95	Call	Currency Future	204.0000	192.0000	(5.882)	0	0	0
31/12/2008	£ / R	2009/06/12	18.10	Call	Currency Future	96.0000	89.0000	(7.292)	0	0	0
31/12/2008	£ / R	2009/06/12	17.55	Call	Currency Future	138.0000	129.0000	(6.522)	0	0	0
31/12/2008	£ / R	2009/06/12	16.95	Put	Currency Future	3,006.0000	3,042.0000	1.198	0	0	0
31/12/2008	£ / R	2009/06/12	19.05	Put	Currency Future	4,951.0000	4,996.0000	0.909	0	0	0
31/12/2008	£ / R	2009/06/12	17.65	Put	Currency Future	3,632.0000	3,671.0000	1.074	0	0	0
31/12/2008	£ / R	2009/06/12	17.55	Put	Currency Future	3,541.0000	3,580.0000	1.101	0	0	0
31/12/2008	£ / R	2009/06/12	17.65	Call	Currency Future	129.0000	121.0000	(6.202)	0	0	0
31/12/2008	£ / R	2009/06/12	17.70	Put	Currency Future	3,678.0000	3,717.0000	1.060	0	0	0
31/12/2008	£ / R	2009/06/12	17.40	Put	Currency Future	3,405.0000	3,443.0000	1.116	0	0	0
31/12/2008	£ / R	2009/06/12	17.60	Call	Currency Future	134.0000	125.0000	(6.716)	0	0	0
31/12/2008	£ / R	2009/06/12	17.60	Put	Currency Future	3,586.0000	3,626.0000	1.115	0	0	0
31/12/2008	£ / R	2009/06/12	17.70	Call	Currency Future	125.0000	117.0000	(6.400)	0	0	0
31/12/2008	£ / R	2009/06/12	17.90	Call	Currency Future	109.0000	102.0000	(6.422)	0	0	0
31/12/2008	£ / R	2009/06/12	17.40	Call	Currency Future	153.0000	143.0000	(6.536)	0	0	0
31/12/2008	£ / R	2009/06/12	17.15	Put	Currency Future	3,182.0000	3,219.0000	1.163	0	0	0
31/12/2008	£ / R	2009/06/12	18.00	Call	Currency Future	102.0000	95.0000	(6.863)	0	0	0
31/12/2008	£ / R	2009/06/12	16.45	Put	Currency Future	2,580.0000	2,613.0000	1.279	0	0	0
31/12/2008	£ / R	2009/06/12	16.45	Call	Currency Future	278.0000	263.0000	(5.396)	0	0	0
31/12/2008	£ / R	2009/09/14			Currency Future	14.3932	14.3341	(0.411)	0.0000	0.0000	3
31/12/2008	£ / R	2009/09/14	14.00	Call	Currency Future	0.0000	1,322.0000	100.000	0	0	0
31/12/2008	£ / R	2009/09/14	15.30	Put	Currency Future	1,777.0000	1,809.0000	1.801	0	0	0
31/12/2008	£ / R	2009/09/14	15.80	Put	Currency Future	2,116.0000	2,152.0000	1.701	0	0	0
31/12/2008	£ / R	2009/09/14	15.80	Call	Currency Future	710.0000	686.0000	(3.380)	0	0	0
31/12/2008	£ / R	2009/09/14	15.50	Put	Currency Future	1,909.0000	1,943.0000	1.781	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	£ / R 2009/09/14	15.40	Call	Currency Future	836.0000	810.0000	(3.110)	0	0	0
31/12/2008	£ / R 2009/09/14	15.40	Put	Currency Future	1,843.0000	1,875.0000	1.736	0	0	0
31/12/2008	£ / R 2009/09/14	15.50	Call	Currency Future	803.0000	777.0000	(3.238)	0	0	0
31/12/2008	£ / R 2009/09/14	14.50	Put	Currency Future	1,266.0000	1,297.0000	2.449	0	0	0
31/12/2008	£ / R 2009/09/14	14.00	Put	Currency Future	0.0000	988.0000	100.000	0	0	0
31/12/2008	£ / R 2009/09/14	14.50	Call	Currency Future	1,160.0000	1,131.0000	(2.500)	0	0	0
31/12/2008	£ / R 2009/09/14	14.30	Put	Currency Future	1,141.0000	1,170.0000	2.542	0	0	0
31/12/2008	£ / R 2009/09/14	14.95	Call	Currency Future	999.0000	969.0000	(3.003)	0	0	0
31/12/2008	£ / R 2009/09/14	14.10	Call	Currency Future	0.0000	1,283.0000	100.000	0	0	0
31/12/2008	£ / R 2009/09/14	14.20	Put	Currency Future	1,081.0000	1,109.0000	2.590	0	0	0
31/12/2008	£ / R 2009/09/14	15.00	Call	Currency Future	979.0000	950.0000	(2.962)	0	0	0
31/12/2008	£ / R 2009/09/14	14.30	Call	Currency Future	1,234.0000	1,204.0000	(2.431)	0	0	0
31/12/2008	£ / R 2009/09/14	15.00	Put	Currency Future	1,586.0000	1,616.0000	1.892	0	0	0
31/12/2008	£ / R 2009/09/14	15.20	Call	Currency Future	905.0000	878.0000	(2.983)	0	0	0
31/12/2008	£ / R 2009/09/14	14.90	Put	Currency Future	1,525.0000	1,554.0000	1.902	0	0	0
31/12/2008	£ / R 2009/09/14	14.20	Call	Currency Future	1,274.0000	1,243.0000	(2.433)	0	0	0
31/12/2008	£ / R 2009/09/14	15.10	Put	Currency Future	1,649.0000	1,679.0000	1.819	0	0	0
31/12/2008	£ / R 2009/09/14	14.90	Call	Currency Future	1,018.0000	988.0000	(2.947)	0	0	0
31/12/2008	£ / R 2009/09/14	15.05	Call	Currency Future	960.0000	932.0000	(2.917)	0	0	0
31/12/2008	£ / R 2009/09/14	14.80	Put	Currency Future	1,465.0000	1,494.0000	1.980	0	0	0
31/12/2008	£ / R 2009/09/14	14.80	Call	Currency Future	1,058.0000	1,028.0000	(2.836)	0	0	0
31/12/2008	£ / R 2009/09/14	15.10	Call	Currency Future	942.0000	913.0000	(3.079)	0	0	0
31/12/2008	£ / R 2009/09/14	15.05	Put	Currency Future	1,617.0000	1,648.0000	1.917	0	0	0
31/12/2008	£ / R 2009/09/14	14.70	Put	Currency Future	1,397.0000	1,430.0000	2.362	0	0	0
31/12/2008	£ / R 2009/09/14	14.60	Put	Currency Future	1,331.0000	1,363.0000	2.404	0	0	0
31/12/2008	£ / R 2009/09/14	14.70	Call	Currency Future	1,091.0000	1,064.0000	(2.475)	0	0	0
31/12/2008	£ / R 2009/09/14	14.30	Call	Currency Future	0.0000	1,204.0000	100.000	0	0	0
31/12/2008	£ / R 2009/09/14	14.80	Call	Currency Future	0.0000	1,028.0000	100.000	0	0	0
31/12/2008	£ / R 2009/09/14	14.80	Put	Currency Future	0.0000	1,494.0000	100.000	0	0	0
31/12/2008	£ / R 2009/09/14	14.85	Call	Currency Future	1,038.0000	1,008.0000	(2.890)	0	0	0
31/12/2008	£ / R 2009/09/14	14.30	Put	Currency Future	0.0000	1,170.0000	100.000	0	0	0
31/12/2008	£ / R 2009/09/14	15.45	Put	Currency Future	1,876.0000	1,909.0000	1.759	0	0	0
31/12/2008	£ / R 2009/09/14	14.10	Put	Currency Future	0.0000	1,049.0000	100.000	0	0	0
31/12/2008	£ / R 2009/09/14	14.75	Put	Currency Future	1,431.0000	1,464.0000	2.306	0	0	0
31/12/2008	£ / R 2009/09/14	14.40	Put	Currency Future	1,203.0000	1,233.0000	2.494	0	0	0
31/12/2008	£ / R 2009/09/14	14.65	Put	Currency Future	1,364.0000	1,396.0000	2.346	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	£ / R	2009/09/14	14.40	Call	Currency Future	1,196.0000	1,167.0000	(2.425)	0	0	0
31/12/2008	£ / R	2009/09/14	14.75	Call	Currency Future	1,074.0000	1,048.0000	(2.421)	0	0	0
31/12/2008	£ / R	2009/09/14	15.45	Call	Currency Future	819.0000	793.0000	(3.175)	0	0	0
31/12/2008	£ / R	2009/09/14	14.60	Call	Currency Future	1,124.0000	1,097.0000	(2.402)	0	0	0
31/12/2008	£ / R	2009/09/14	15.35	Put	Currency Future	1,809.0000	1,842.0000	1.824	0	0	0
31/12/2008	£ / R	2009/09/14	15.35	Call	Currency Future	853.0000	826.0000	(3.165)	0	0	0
31/12/2008	£ / R	2009/09/14	14.95	Put	Currency Future	1,555.0000	1,585.0000	1.929	0	0	0
31/12/2008	£ / R	2009/09/14	15.15	Call	Currency Future	923.0000	895.0000	(3.034)	0	0	0
31/12/2008	£ / R	2009/09/14	15.15	Put	Currency Future	1,680.0000	1,711.0000	1.845	0	0	0
31/12/2008	£ / R	2009/09/14	15.25	Call	Currency Future	887.0000	860.0000	(3.044)	0	0	0
31/12/2008	£ / R	2009/09/14	15.25	Put	Currency Future	1,744.0000	1,776.0000	1.835	0	0	0
31/12/2008	£ / R	2009/09/14	14.65	Call	Currency Future	1,107.0000	1,080.0000	(2.439)	0	0	0
31/12/2008	£ / R	2009/09/14	15.20	Put	Currency Future	1,712.0000	1,744.0000	1.869	0	0	0
31/12/2008	£ / R	2009/09/14	15.30	Call	Currency Future	870.0000	843.0000	(3.103)	0	0	0
31/12/2008	£ / R	2009/09/14	14.85	Put	Currency Future	1,495.0000	1,524.0000	1.940	0	0	0
31/12/2008	€ / R	2009/03/16			Currency Future	13.5517	13.4549	(0.714)	0.0000	0.0000	4,569
31/12/2008	€ / R	2009/03/16	13.10	Call	Currency Future	892.0000	800.0000	(10.314)	0	0	0
31/12/2008	€ / R	2009/03/16	10.55	Call	Currency Future	3,027.0000	2,927.0000	(3.304)	0	0	0
31/12/2008	€ / R	2009/03/16	16.60	Put	Currency Future	3,198.0000	3,274.0000	2.376	0	0	0
31/12/2008	€ / R	2009/03/16	15.75	Call	Currency Future	222.0000	192.0000	(13.514)	0	0	0
31/12/2008	€ / R	2009/03/16	13.10	Put	Currency Future	441.0000	445.0000	0.907	0	0	0
31/12/2008	€ / R	2009/03/16	11.05	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
31/12/2008	€ / R	2009/03/16	16.70	Put	Currency Future	3,292.0000	3,367.0000	2.278	0	0	0
31/12/2008	€ / R	2009/03/16	10.95	Call	Currency Future	2,635.0000	2,535.0000	(3.795)	0	0	0
31/12/2008	€ / R	2009/03/16	13.75	Call	Currency Future	614.0000	541.0000	(11.889)	0	0	0
31/12/2008	€ / R	2009/03/16	12.95	Call	Currency Future	973.0000	877.0000	(9.866)	0	0	0
31/12/2008	€ / R	2009/03/16	13.05	Call	Currency Future	918.0000	825.0000	(10.131)	0	0	0
31/12/2008	€ / R	2009/03/16	11.05	Call	Currency Future	2,538.0000	2,438.0000	(3.940)	0	0	0
31/12/2008	€ / R	2009/03/16	15.65	Put	Currency Future	2,331.0000	2,396.0000	2.789	0	0	0
31/12/2008	€ / R	2009/03/16	15.35	Call	Currency Future	269.0000	233.0000	(13.383)	0	0	0
31/12/2008	€ / R	2009/03/16	13.75	Put	Currency Future	812.0000	836.0000	2.956	0	0	0
31/12/2008	€ / R	2009/03/16	12.95	Put	Currency Future	371.0000	372.0000	0.270	0	0	0
31/12/2008	€ / R	2009/03/16	13.50	Call	Currency Future	707.0000	626.0000	(11.457)	0	0	0
31/12/2008	€ / R	2009/03/16	14.25	Call	Currency Future	467.0000	409.0000	(12.420)	0	0	0
31/12/2008	€ / R	2009/03/16	16.70	Call	Currency Future	143.0000	122.0000	(14.685)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	€ / R 2009/03/16	16.80	Call	Currency Future	136.0000	113.0000	(16.912)	0	0	0
31/12/2008	€ / R 2009/03/16	17.75	Put	Currency Future	4,268.0000	4,351.0000	1.945	0	0	0
31/12/2008	€ / R 2009/03/16	11.35	Put	Currency Future	48.0000	42.0000	(12.500)	0	0	0
31/12/2008	€ / R 2009/03/16	15.35	Call	Currency Future	269.0000	233.0000	(13.383)	0	0	0
31/12/2008	€ / R 2009/03/16	15.90	Call	Currency Future	207.0000	178.0000	(14.010)	0	0	0
31/12/2008	€ / R 2009/03/16	11.45	Put	Currency Future	54.0000	46.0000	(14.815)	0	0	0
31/12/2008	€ / R 2009/03/16	17.75	Call	Currency Future	69.0000	56.0000	(18.841)	0	0	0
31/12/2008	€ / R 2009/03/16	16.05	Put	Currency Future	2,691.0000	2,761.0000	2.601	0	0	0
31/12/2008	€ / R 2009/03/16	16.15	Call	Currency Future	184.0000	158.0000	(14.130)	0	0	0
31/12/2008	€ / R 2009/03/16	13.05	Put	Currency Future	417.0000	420.0000	0.719	0	0	0
31/12/2008	€ / R 2009/03/16	11.35	Call	Currency Future	2,250.0000	2,147.0000	(4.578)	0	0	0
31/12/2008	€ / R 2009/03/16	15.10	Put	Currency Future	1,853.0000	1,910.0000	3.076	0	0	0
31/12/2008	€ / R 2009/03/16	17.35	Call	Currency Future	93.0000	76.0000	(18.280)	0	0	0
31/12/2008	€ / R 2009/03/16	16.85	Call	Currency Future	131.0000	109.0000	(16.794)	0	0	0
31/12/2008	€ / R 2009/03/16	15.35	Put	Currency Future	2,068.0000	2,128.0000	2.901	0	0	0
31/12/2008	€ / R 2009/03/16	16.15	Put	Currency Future	2,782.0000	2,853.0000	2.552	0	0	0
31/12/2008	€ / R 2009/03/16	10.30	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
31/12/2008	€ / R 2009/03/16	11.45	Call	Currency Future	2,155.0000	2,051.0000	(4.826)	0	0	0
31/12/2008	€ / R 2009/03/16	14.95	Put	Currency Future	1,726.0000	1,780.0000	3.129	0	0	0
31/12/2008	€ / R 2009/03/16	10.45	Put	Currency Future	24.0000	20.0000	(16.667)	0	0	0
31/12/2008	€ / R 2009/03/16	13.80	Put	Currency Future	846.0000	871.0000	2.955	0	0	0
31/12/2008	€ / R 2009/03/16	13.40	Put	Currency Future	598.0000	610.0000	2.007	0	0	0
31/12/2008	€ / R 2009/03/16	16.15	Call	Currency Future	184.0000	158.0000	(14.130)	0	0	0
31/12/2008	€ / R 2009/03/16	10.45	Call	Currency Future	3,125.0000	3,025.0000	(3.200)	0	0	0
31/12/2008	€ / R 2009/03/16	11.35	Call	Currency Future	2,250.0000	2,147.0000	(4.578)	0	0	0
31/12/2008	€ / R 2009/03/16	13.20	Put	Currency Future	490.0000	498.0000	1.633	0	0	0
31/12/2008	€ / R 2009/03/16	10.55	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
31/12/2008	€ / R 2009/03/16	11.10	Call	Currency Future	2,489.0000	2,389.0000	(4.018)	0	0	0
31/12/2008	€ / R 2009/03/16	16.55	Put	Currency Future	3,152.0000	3,227.0000	2.379	0	0	0
31/12/2008	€ / R 2009/03/16	16.85	Put	Currency Future	3,429.0000	3,504.0000	2.187	0	0	0
31/12/2008	€ / R 2009/03/16	13.80	Call	Currency Future	597.0000	526.0000	(11.893)	0	0	0
31/12/2008	€ / R 2009/03/16	13.40	Call	Currency Future	750.0000	665.0000	(11.333)	0	0	0
31/12/2008	€ / R 2009/03/16	10.25	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
31/12/2008	€ / R 2009/03/16	11.10	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
31/12/2008	€ / R 2009/03/16	15.75	Put	Currency Future	2,420.0000	2,487.0000	2.769	0	0	0
31/12/2008	€ / R 2009/03/16	15.65	Call	Currency Future	233.0000	201.0000	(13.734)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	€ / R 2009/03/16	15.70	Call	Currency Future	227.0000	196.0000	(13.656)	0	0	0
31/12/2008	€ / R 2009/03/16	12.90	Call	Currency Future	1,001.0000	905.0000	(9.590)	0	0	0
31/12/2008	€ / R 2009/03/16	15.35	Put	Currency Future	2,068.0000	2,128.0000	2.901	0	0	0
31/12/2008	€ / R 2009/03/16	14.30	Call	Currency Future	455.0000	398.0000	(12.527)	0	0	0
31/12/2008	€ / R 2009/03/16	15.00	Call	Currency Future	320.0000	278.0000	(13.125)	0	0	0
31/12/2008	€ / R 2009/03/16	10.95	Put	Currency Future	34.0000	30.0000	(11.765)	0	0	0
31/12/2008	€ / R 2009/03/16	11.25	Put	Currency Future	43.0000	39.0000	(9.302)	0	0	0
31/12/2008	€ / R 2009/03/16	13.50	Put	Currency Future	656.0000	672.0000	2.439	0	0	0
31/12/2008	€ / R 2009/03/16	11.35	Put	Currency Future	48.0000	42.0000	(12.500)	0	0	0
31/12/2008	€ / R 2009/03/16	15.90	Put	Currency Future	2,555.0000	2,624.0000	2.701	0	0	0
31/12/2008	€ / R 2009/03/16	15.00	Put	Currency Future	1,768.0000	1,823.0000	3.111	0	0	0
31/12/2008	€ / R 2009/03/16	14.95	Call	Currency Future	327.0000	285.0000	(12.844)	0	0	0
31/12/2008	€ / R 2009/03/16	16.05	Call	Currency Future	193.0000	166.0000	(13.990)	0	0	0
31/12/2008	€ / R 2009/03/16	18.10	Put	Currency Future	4,602.0000	4,688.0000	1.869	0	0	0
31/12/2008	€ / R 2009/03/16	10.25	Call	Currency Future	3,320.0000	3,222.0000	(2.952)	0	0	0
31/12/2008	€ / R 2009/03/16	15.10	Call	Currency Future	305.0000	264.0000	(13.443)	0	0	0
31/12/2008	€ / R 2009/03/16	15.60	Call	Currency Future	238.0000	206.0000	(13.445)	0	0	0
31/12/2008	€ / R 2009/03/16	10.15	Call	Currency Future	3,417.0000	3,319.0000	(2.868)	0	0	0
31/12/2008	€ / R 2009/03/16	11.25	Call	Currency Future	2,345.0000	2,244.0000	(4.307)	0	0	0
31/12/2008	€ / R 2009/03/16	12.90	Put	Currency Future	349.0000	350.0000	0.287	0	0	0
31/12/2008	€ / R 2009/03/16	13.35	Call	Currency Future	772.0000	686.0000	(11.140)	0	0	0
31/12/2008	€ / R 2009/03/16	14.25	Put	Currency Future	1,166.0000	1,204.0000	3.259	0	0	0
31/12/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,203.0000	1,243.0000	3.325	0	0	0
31/12/2008	€ / R 2009/03/16	15.60	Put	Currency Future	2,287.0000	2,351.0000	2.798	0	0	0
31/12/2008	€ / R 2009/03/16	10.15	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
31/12/2008	€ / R 2009/03/16	14.85	Put	Currency Future	1,642.0000	1,694.0000	3.167	0	0	0
31/12/2008	€ / R 2009/03/16	16.15	Put	Currency Future	2,782.0000	2,853.0000	2.552	0	0	0
31/12/2008	€ / R 2009/03/16	13.65	Put	Currency Future	748.0000	769.0000	2.807	0	0	0
31/12/2008	€ / R 2009/03/16	10.30	Call	Currency Future	3,272.0000	3,173.0000	(3.026)	0	0	0
31/12/2008	€ / R 2009/03/16	16.20	Call	Currency Future	180.0000	155.0000	(13.889)	0	0	0
31/12/2008	€ / R 2009/03/16	16.55	Call	Currency Future	153.0000	132.0000	(13.725)	0	0	0
31/12/2008	€ / R 2009/03/16	10.40	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
31/12/2008	€ / R 2009/03/16	18.10	Call	Currency Future	54.0000	43.0000	(20.370)	0	0	0
31/12/2008	€ / R 2009/03/16	14.55	Put	Currency Future	1,398.0000	1,444.0000	3.290	0	0	0
31/12/2008	€ / R 2009/03/16	15.05	Put	Currency Future	1,810.0000	1,867.0000	3.149	0	0	0
31/12/2008	€ / R 2009/03/16	10.80	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	€ / R 2009/03/16	11.40	Put	Currency Future	51.0000	44.0000	(13.725)	0	0	0
31/12/2008	€ / R 2009/03/16	10.85	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
31/12/2008	€ / R 2009/03/16	17.30	Put	Currency Future	3,844.0000	3,924.0000	2.081	0	0	0
31/12/2008	€ / R 2009/03/16	17.10	Call	Currency Future	110.0000	91.0000	(17.273)	0	0	0
31/12/2008	€ / R 2009/03/16	10.00	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
31/12/2008	€ / R 2009/03/16	11.40	Call	Currency Future	2,202.0000	2,099.0000	(4.678)	0	0	0
31/12/2008	€ / R 2009/03/16	16.00	Call	Currency Future	198.0000	170.0000	(14.141)	0	0	0
31/12/2008	€ / R 2009/03/16	17.30	Call	Currency Future	96.0000	78.0000	(18.750)	0	0	0
31/12/2008	€ / R 2009/03/16	13.20	Call	Currency Future	842.0000	752.0000	(10.689)	0	0	0
31/12/2008	€ / R 2009/03/16	13.60	Call	Currency Future	668.0000	591.0000	(11.527)	0	0	0
31/12/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,091.0000	1,127.0000	3.300	0	0	0
31/12/2008	€ / R 2009/03/16	17.10	Put	Currency Future	3,659.0000	3,736.0000	2.104	0	0	0
31/12/2008	€ / R 2009/03/16	15.15	Put	Currency Future	1,896.0000	1,953.0000	3.006	0	0	0
31/12/2008	€ / R 2009/03/16	17.00	Call	Currency Future	118.0000	98.0000	(16.949)	0	0	0
31/12/2008	€ / R 2009/03/16	15.20	Put	Currency Future	1,939.0000	1,996.0000	2.940	0	0	0
31/12/2008	€ / R 2009/03/16	15.70	Put	Currency Future	2,376.0000	2,441.0000	2.736	0	0	0
31/12/2008	€ / R 2009/03/16	13.65	Call	Currency Future	650.0000	574.0000	(11.692)	0	0	0
31/12/2008	€ / R 2009/03/16	12.20	Call	Currency Future	1,489.0000	1,381.0000	(7.253)	0	0	200
31/12/2008	€ / R 2009/03/16	17.60	Call	Currency Future	77.0000	63.0000	(18.182)	0	0	0
31/12/2008	€ / R 2009/03/16	15.15	Call	Currency Future	298.0000	258.0000	(13.423)	0	0	0
31/12/2008	€ / R 2009/03/16	15.40	Put	Currency Future	2,111.0000	2,172.0000	2.890	0	0	0
31/12/2008	€ / R 2009/03/16	16.00	Put	Currency Future	2,646.0000	2,715.0000	2.608	0	0	0
31/12/2008	€ / R 2009/03/16	16.50	Call	Currency Future	157.0000	135.0000	(14.013)	0	0	0
31/12/2008	€ / R 2009/03/16	13.30	Call	Currency Future	795.0000	708.0000	(10.943)	0	0	0
31/12/2008	€ / R 2009/03/16	14.55	Call	Currency Future	400.0000	349.0000	(12.750)	0	0	0
31/12/2008	€ / R 2009/03/16	10.65	Call	Currency Future	2,929.0000	2,829.0000	(3.414)	0	0	0
31/12/2008	€ / R 2009/03/16	14.35	Put	Currency Future	1,242.0000	1,283.0000	3.301	0	0	0
31/12/2008	€ / R 2009/03/16	15.40	Call	Currency Future	263.0000	227.0000	(13.688)	0	0	0
31/12/2008	€ / R 2009/03/16	10.10	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
31/12/2008	€ / R 2009/03/16	16.50	Put	Currency Future	3,105.0000	3,180.0000	2.415	0	0	0
31/12/2008	€ / R 2009/03/16	13.65	Put	Currency Future	748.0000	769.0000	2.807	0	0	0
31/12/2008	€ / R 2009/03/16	13.30	Put	Currency Future	543.0000	553.0000	1.842	0	0	0
31/12/2008	€ / R 2009/03/16	14.15	Call	Currency Future	493.0000	432.0000	(12.373)	0	0	0
31/12/2008	€ / R 2009/03/16	17.60	Put	Currency Future	4,126.0000	4,208.0000	1.987	0	0	0
31/12/2008	€ / R 2009/03/16	14.35	Call	Currency Future	443.0000	388.0000	(12.415)	0	0	0
31/12/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,438.0000	1,485.0000	3.268	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	€ / R 2009/03/16	10.10	Call	Currency Future	3,466.0000	3,368.0000	(2.827)	0	0	0
31/12/2008	€ / R 2009/03/16	10.90	Call	Currency Future	2,684.0000	2,584.0000	(3.726)	0	0	0
31/12/2008	€ / R 2009/03/16	15.95	Call	Currency Future	202.0000	174.0000	(13.861)	0	0	0
31/12/2008	€ / R 2009/03/16	14.60	Call	Currency Future	389.0000	340.0000	(12.596)	0	0	0
31/12/2008	€ / R 2009/03/16	15.20	Call	Currency Future	290.0000	251.0000	(13.448)	0	0	0
31/12/2008	€ / R 2009/03/16	16.95	Call	Currency Future	122.0000	101.0000	(17.213)	0	0	0
31/12/2008	€ / R 2009/03/16	13.60	Put	Currency Future	716.0000	736.0000	2.793	0	0	0
31/12/2008	€ / R 2009/03/16	12.20	Put	Currency Future	137.0000	126.0000	(8.029)	0	0	0
31/12/2008	€ / R 2009/03/16	10.90	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
31/12/2008	€ / R 2009/03/16	16.75	Call	Currency Future	140.0000	117.0000	(16.429)	0	0	0
31/12/2008	€ / R 2009/03/16	17.00	Put	Currency Future	3,567.0000	3,643.0000	2.131	0	0	0
31/12/2008	€ / R 2009/03/16	11.20	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
31/12/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,830.0000	1,719.0000	(6.066)	0	0	0
31/12/2008	€ / R 2009/03/16	13.25	Call	Currency Future	818.0000	730.0000	(10.758)	0	0	0
31/12/2008	€ / R 2009/03/16	13.30	Call	Currency Future	795.0000	708.0000	(10.943)	0	0	0
31/12/2008	€ / R 2009/03/16	15.95	Put	Currency Future	2,601.0000	2,669.0000	2.614	0	0	0
31/12/2008	€ / R 2009/03/16	17.35	Put	Currency Future	3,891.0000	3,971.0000	2.056	0	0	0
31/12/2008	€ / R 2009/03/16	11.20	Call	Currency Future	2,392.0000	2,292.0000	(4.181)	0	0	0
31/12/2008	€ / R 2009/03/16	11.80	Put	Currency Future	78.0000	64.0000	(17.949)	0	0	0
31/12/2008	€ / R 2009/03/16	16.85	Call	Currency Future	131.0000	109.0000	(16.794)	0	0	0
31/12/2008	€ / R 2009/03/16	16.20	Put	Currency Future	2,828.0000	2,900.0000	2.546	0	0	0
31/12/2008	€ / R 2009/03/16	10.85	Call	Currency Future	2,733.0000	2,633.0000	(3.659)	0	0	0
31/12/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,227.0000	1,121.0000	(8.639)	0	0	0
31/12/2008	€ / R 2009/03/16	16.85	Put	Currency Future	3,429.0000	3,504.0000	2.187	0	0	0
31/12/2008	€ / R 2009/03/16	16.75	Put	Currency Future	3,339.0000	3,412.0000	2.186	0	0	0
31/12/2008	€ / R 2009/03/16	16.80	Put	Currency Future	3,384.0000	3,458.0000	2.187	0	0	0
31/12/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,978.0000	2,878.0000	(3.358)	0	0	0
31/12/2008	€ / R 2009/03/16	10.05	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
31/12/2008	€ / R 2009/03/16	13.35	Put	Currency Future	570.0000	581.0000	1.930	0	0	0
31/12/2008	€ / R 2009/03/16	17.65	Call	Currency Future	75.0000	60.0000	(20.000)	0	0	0
31/12/2008	€ / R 2009/03/16	11.15	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
31/12/2008	€ / R 2009/03/16	10.05	Call	Currency Future	3,515.0000	3,417.0000	(2.788)	0	0	0
31/12/2008	€ / R 2009/03/16	17.65	Put	Currency Future	4,173.0000	4,255.0000	1.965	0	0	0
31/12/2008	€ / R 2009/03/16	11.15	Call	Currency Future	2,440.0000	2,341.0000	(4.057)	0	0	0
31/12/2008	€ / R 2009/03/16	13.30	Put	Currency Future	543.0000	553.0000	1.842	0	0	0
31/12/2008	€ / R 2009/03/16	10.35	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	€ / R 2009/03/16	10.40	Call	Currency Future	3,175.0000	3,074.0000	(3.181)	0	0	0
31/12/2008	€ / R 2009/03/16	12.15	Put	Currency Future	127.0000	116.0000	(8.661)	0	0	0
31/12/2008	€ / R 2009/03/16	13.45	Call	Currency Future	728.0000	645.0000	(11.401)	0	0	0
31/12/2008	€ / R 2009/03/16	11.45	Call	Currency Future	2,155.0000	2,051.0000	(4.826)	0	0	0
31/12/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,335.0000	1,228.0000	(8.015)	0	0	0
31/12/2008	€ / R 2009/03/16	14.85	Call	Currency Future	344.0000	299.0000	(13.081)	0	0	0
31/12/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,529.0000	1,421.0000	(7.063)	0	0	0
31/12/2008	€ / R 2009/03/16	15.05	Call	Currency Future	312.0000	271.0000	(13.141)	0	0	0
31/12/2008	€ / R 2009/03/16	16.60	Call	Currency Future	150.0000	129.0000	(14.000)	0	0	0
31/12/2008	€ / R 2009/03/16	14.00	Call	Currency Future	535.0000	470.0000	(12.150)	0	0	0
31/12/2008	€ / R 2009/03/16	11.45	Put	Currency Future	54.0000	46.0000	(14.815)	0	0	0
31/12/2008	€ / R 2009/03/16	10.80	Call	Currency Future	2,782.0000	2,682.0000	(3.595)	0	0	0
31/12/2008	€ / R 2009/03/16	10.60	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
31/12/2008	€ / R 2009/03/16	13.45	Put	Currency Future	627.0000	640.0000	2.073	0	0	0
31/12/2008	€ / R 2009/03/16	14.00	Put	Currency Future	983.0000	1,015.0000	3.255	0	0	0
31/12/2008	€ / R 2009/03/16	13.05	Put	Currency Future	417.0000	420.0000	0.719	0	0	0
31/12/2008	€ / R 2009/03/16	12.40	Put	Currency Future	184.0000	173.0000	(5.978)	0	0	0
31/12/2008	€ / R 2009/03/16	16.95	Put	Currency Future	3,521.0000	3,597.0000	2.158	0	0	0
31/12/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,227.0000	1,121.0000	(8.639)	0	0	0
31/12/2008	€ / R 2009/03/16	13.25	Put	Currency Future	516.0000	525.0000	1.744	0	0	0
31/12/2008	€ / R 2009/03/16	14.90	Put	Currency Future	1,684.0000	1,737.0000	3.147	0	0	0
31/12/2008	€ / R 2009/03/16	16.65	Put	Currency Future	3,245.0000	3,321.0000	2.342	0	0	0
31/12/2008	€ / R 2009/03/16	14.80	Call	Currency Future	352.0000	307.0000	(12.784)	0	0	0
31/12/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,157.0000	1,052.0000	(9.075)	0	0	0
31/12/2008	€ / R 2009/03/16	13.65	Call	Currency Future	650.0000	574.0000	(11.692)	0	0	0
31/12/2008	€ / R 2009/03/16	14.80	Put	Currency Future	1,601.0000	1,652.0000	3.186	0	0	0
31/12/2008	€ / R 2009/03/16	12.55	Put	Currency Future	225.0000	216.0000	(4.000)	0	0	0
31/12/2008	€ / R 2009/03/16	13.55	Put	Currency Future	686.0000	703.0000	2.478	0	0	0
31/12/2008	€ / R 2009/03/16	16.65	Call	Currency Future	147.0000	126.0000	(14.286)	0	0	0
31/12/2008	€ / R 2009/03/16	10.35	Call	Currency Future	3,224.0000	3,124.0000	(3.102)	0	0	0
31/12/2008	€ / R 2009/03/16	12.55	Put	Currency Future	225.0000	216.0000	(4.000)	0	0	0
31/12/2008	€ / R 2009/03/16	13.55	Call	Currency Future	687.0000	608.0000	(11.499)	0	0	0
31/12/2008	€ / R 2009/03/16	14.05	Call	Currency Future	521.0000	457.0000	(12.284)	0	0	0
31/12/2008	€ / R 2009/03/16	15.85	Call	Currency Future	212.0000	183.0000	(13.679)	0	0	0
31/12/2008	€ / R 2009/03/16	16.40	Put	Currency Future	3,012.0000	3,086.0000	2.457	0	0	0
31/12/2008	€ / R 2009/03/16	12.65	Put	Currency Future	255.0000	248.0000	(2.745)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	€ / R 2009/03/16	14.90	Call	Currency Future	335.0000	292.0000	(12.836)	0	0	0
31/12/2008	€ / R 2009/03/16	15.85	Put	Currency Future	2,510.0000	2,578.0000	2.709	0	0	0
31/12/2008	€ / R 2009/03/16	16.40	Call	Currency Future	164.0000	141.0000	(14.024)	0	0	0
31/12/2008	€ / R 2009/03/16	14.05	Put	Currency Future	1,019.0000	1,052.0000	3.238	0	0	0
31/12/2008	€ / R 2009/03/16	10.00	Call	Currency Future	3,563.0000	3,466.0000	(2.722)	0	0	0
31/12/2008	€ / R 2009/03/16	15.80	Put	Currency Future	2,465.0000	2,532.0000	2.718	0	0	0
31/12/2008	€ / R 2009/03/16	10.90	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
31/12/2008	€ / R 2009/03/16	15.45	Call	Currency Future	256.0000	222.0000	(13.281)	0	0	0
31/12/2008	€ / R 2009/03/16	14.20	Put	Currency Future	1,128.0000	1,166.0000	3.369	0	0	0
31/12/2008	€ / R 2009/03/16	12.75	Call	Currency Future	1,090.0000	991.0000	(9.083)	0	0	0
31/12/2008	€ / R 2009/03/16	15.45	Put	Currency Future	2,155.0000	2,217.0000	2.877	0	0	0
31/12/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,438.0000	1,485.0000	3.268	0	0	0
31/12/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,030.0000	933.0000	(9.417)	0	0	0
31/12/2008	€ / R 2009/03/16	12.75	Put	Currency Future	289.0000	286.0000	(1.038)	0	0	0
31/12/2008	€ / R 2009/03/16	17.05	Call	Currency Future	114.0000	94.0000	(17.544)	0	0	0
31/12/2008	€ / R 2009/03/16	14.60	Call	Currency Future	389.0000	340.0000	(12.596)	0	0	0
31/12/2008	€ / R 2009/03/16	14.65	Call	Currency Future	380.0000	331.0000	(12.895)	0	0	0
31/12/2008	€ / R 2009/03/16	17.05	Put	Currency Future	3,612.0000	3,689.0000	2.132	0	0	0
31/12/2008	€ / R 2009/03/16	10.60	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
31/12/2008	€ / R 2009/03/16	16.45	Call	Currency Future	160.0000	138.0000	(13.750)	0	0	0
31/12/2008	€ / R 2009/03/16	12.80	Put	Currency Future	308.0000	306.0000	(0.649)	0	0	0
31/12/2008	€ / R 2009/03/16	9.85	Call	Currency Future	3,710.0000	3,613.0000	(2.615)	0	0	0
31/12/2008	€ / R 2009/03/16	15.85	Put	Currency Future	2,510.0000	2,578.0000	2.709	0	0	0
31/12/2008	€ / R 2009/03/16	12.60	Put	Currency Future	240.0000	231.0000	(3.750)	0	0	0
31/12/2008	€ / R 2009/03/16	13.05	Call	Currency Future	918.0000	825.0000	(10.131)	0	0	0
31/12/2008	€ / R 2009/03/16	9.85	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
31/12/2008	€ / R 2009/03/16	15.85	Call	Currency Future	212.0000	183.0000	(13.679)	0	0	0
31/12/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,191.0000	1,086.0000	(8.816)	0	0	0
31/12/2008	€ / R 2009/03/16	10.65	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
31/12/2008	€ / R 2009/03/16	10.65	Call	Currency Future	2,929.0000	2,829.0000	(3.414)	0	0	0
31/12/2008	€ / R 2009/03/16	16.45	Put	Currency Future	3,059.0000	3,133.0000	2.419	0	0	0
31/12/2008	€ / R 2009/03/16	12.40	Put	Currency Future	184.0000	173.0000	(5.978)	0	0	0
31/12/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,060.0000	961.0000	(9.340)	0	0	0
31/12/2008	€ / R 2009/03/16	15.45	Put	Currency Future	2,155.0000	2,217.0000	2.877	0	0	0
31/12/2008	€ / R 2009/03/16	15.25	Call	Currency Future	283.0000	245.0000	(13.428)	0	0	0
31/12/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,335.0000	1,228.0000	(8.015)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	€ / R 2009/03/16	15.45	Call	Currency Future	256.0000	222.0000	(13.281)	0	0	0
31/12/2008	€ / R 2009/03/16	10.65	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
31/12/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,157.0000	1,052.0000	(9.075)	0	0	0
31/12/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,978.0000	2,878.0000	(3.358)	0	0	0
31/12/2008	€ / R 2009/03/16	14.65	Put	Currency Future	1,478.0000	1,526.0000	3.248	0	0	0
31/12/2008	€ / R 2009/03/16	14.30	Call	Currency Future	455.0000	398.0000	(12.527)	0	0	0
31/12/2008	€ / R 2009/03/16	12.60	Put	Currency Future	240.0000	231.0000	(3.750)	0	0	0
31/12/2008	€ / R 2009/03/16	16.25	Call	Currency Future	176.0000	151.0000	(14.205)	0	0	0
31/12/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,191.0000	1,086.0000	(8.816)	0	0	0
31/12/2008	€ / R 2009/03/16	9.80	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
31/12/2008	€ / R 2009/03/16	12.85	Put	Currency Future	328.0000	328.0000	-	0	0	0
31/12/2008	€ / R 2009/03/16	16.30	Put	Currency Future	2,920.0000	2,993.0000	2.500	0	0	0
31/12/2008	€ / R 2009/03/16	10.70	Call	Currency Future	2,880.0000	2,780.0000	(3.472)	0	0	0
31/12/2008	€ / R 2009/03/16	9.90	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
31/12/2008	€ / R 2009/03/16	15.25	Put	Currency Future	1,981.0000	2,040.0000	2.978	0	0	0
31/12/2008	€ / R 2009/03/16	9.90	Call	Currency Future	3,661.0000	3,564.0000	(2.650)	0	0	0
31/12/2008	€ / R 2009/03/16	14.10	Call	Currency Future	507.0000	444.0000	(12.426)	0	0	0
31/12/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,968.0000	1,860.0000	(5.488)	0	0	0
31/12/2008	€ / R 2009/03/16	10.70	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
31/12/2008	€ / R 2009/03/16	13.85	Put	Currency Future	879.0000	906.0000	3.072	0	0	0
31/12/2008	€ / R 2009/03/16	11.65	Put	Currency Future	67.0000	56.0000	(16.418)	0	0	0
31/12/2008	€ / R 2009/03/16	14.70	Call	Currency Future	370.0000	323.0000	(12.703)	0	0	0
31/12/2008	€ / R 2009/03/16	13.00	Put	Currency Future	394.0000	396.0000	0.508	0	0	0
31/12/2008	€ / R 2009/03/16	14.70	Put	Currency Future	1,519.0000	1,568.0000	3.226	0	0	0
31/12/2008	€ / R 2009/03/16	13.85	Call	Currency Future	581.0000	511.0000	(12.048)	0	0	0
31/12/2008	€ / R 2009/03/16	12.35	Put	Currency Future	171.0000	161.0000	(5.848)	0	0	0
31/12/2008	€ / R 2009/03/16	16.30	Call	Currency Future	172.0000	148.0000	(13.953)	0	0	0
31/12/2008	€ / R 2009/03/16	13.00	Call	Currency Future	945.0000	851.0000	(9.947)	0	0	0
31/12/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,373.0000	1,266.0000	(7.793)	0	0	0
31/12/2008	€ / R 2009/03/16	15.50	Put	Currency Future	2,198.0000	2,261.0000	2.866	0	0	0
31/12/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,055.0000	1,089.0000	3.223	0	0	0
31/12/2008	€ / R 2009/03/16	11.85	Put	Currency Future	83.0000	67.0000	(19.277)	0	0	0
31/12/2008	€ / R 2009/03/16	15.50	Call	Currency Future	250.0000	216.0000	(13.600)	0	0	0
31/12/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,784.0000	1,672.0000	(6.278)	0	0	0
31/12/2008	€ / R 2009/03/16	9.80	Call	Currency Future	3,760.0000	3,662.0000	(2.606)	0	0	0
31/12/2008	€ / R 2009/03/16	13.55	Put	Currency Future	686.0000	703.0000	2.478	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	€ / R 2009/03/16	16.25	Put	Currency Future	2,874.0000	2,946.0000	2.505	0	0	0
31/12/2008	€ / R 2009/03/16	12.65	Put	Currency Future	255.0000	248.0000	(2.745)	0	0	0
31/12/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,060.0000	961.0000	(9.340)	0	0	0
31/12/2008	€ / R 2009/03/16	14.10	Call	Currency Future	507.0000	444.0000	(12.426)	0	0	0
31/12/2008	€ / R 2009/03/16	12.80	Put	Currency Future	308.0000	306.0000	(0.649)	0	0	0
31/12/2008	€ / R 2009/03/16	10.90	Call	Currency Future	2,684.0000	2,584.0000	(3.726)	0	0	0
31/12/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,203.0000	1,243.0000	3.325	0	0	0
31/12/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,055.0000	1,089.0000	3.223	0	0	0
31/12/2008	€ / R 2009/03/16	13.70	Call	Currency Future	632.0000	557.0000	(11.867)	0	0	0
31/12/2008	€ / R 2009/03/16	10.20	Call	Currency Future	3,369.0000	3,271.0000	(2.909)	0	0	0
31/12/2008	€ / R 2009/03/16	13.55	Call	Currency Future	687.0000	608.0000	(11.499)	0	0	0
31/12/2008	€ / R 2009/03/16	10.20	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
31/12/2008	€ / R 2009/03/16	14.20	Call	Currency Future	480.0000	420.0000	(12.500)	0	0	0
31/12/2008	€ / R 2009/03/16	11.00	Put	Currency Future	35.0000	31.0000	(11.429)	0	0	0
31/12/2008	€ / R 2009/03/16	11.00	Call	Currency Future	2,586.0000	2,486.0000	(3.867)	0	0	0
31/12/2008	€ / R 2009/03/16	10.10	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
31/12/2008	€ / R 2009/03/16	10.10	Call	Currency Future	3,466.0000	3,368.0000	(2.827)	0	0	0
31/12/2008	€ / R 2009/03/16	13.70	Put	Currency Future	780.0000	802.0000	2.821	0	0	0
31/12/2008	€ / R 2009/03/16	16.10	Put	Currency Future	2,737.0000	2,807.0000	2.558	0	0	0
31/12/2008	€ / R 2009/03/16	16.10	Call	Currency Future	188.0000	162.0000	(13.830)	0	0	0
31/12/2008	€ / R 2009/03/16	10.50	Call	Currency Future	3,076.0000	2,976.0000	(3.251)	0	0	0
31/12/2008	€ / R 2009/03/16	9.70	Put	Currency Future	6.0000	6.0000	-	0	0	0
31/12/2008	€ / R 2009/03/16	13.60	Put	Currency Future	716.0000	736.0000	2.793	0	0	0
31/12/2008	€ / R 2009/03/16	9.70	Call	Currency Future	3,858.0000	3,761.0000	(2.514)	0	0	0
31/12/2008	€ / R 2009/03/16	13.60	Call	Currency Future	668.0000	591.0000	(11.527)	0	0	0
31/12/2008	€ / R 2009/03/16	10.50	Put	Currency Future	25.0000	21.0000	(16.000)	0	0	0
31/12/2008	€ / R 2009/03/16	15.80	Call	Currency Future	217.0000	187.0000	(13.825)	0	0	0
31/12/2008	€ / R 2009/03/16	11.30	Call	Currency Future	2,297.0000	2,196.0000	(4.397)	0	0	0
31/12/2008	€ / R 2009/03/16	13.90	Put	Currency Future	913.0000	942.0000	3.176	0	0	0
31/12/2008	€ / R 2009/03/16	14.50	Call	Currency Future	410.0000	358.0000	(12.683)	0	0	0
31/12/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,091.0000	1,127.0000	3.300	0	0	0
31/12/2008	€ / R 2009/03/16	15.30	Put	Currency Future	2,024.0000	2,084.0000	2.964	0	0	0
31/12/2008	€ / R 2009/03/16	13.85	Call	Currency Future	581.0000	511.0000	(12.048)	0	0	0
31/12/2008	€ / R 2009/03/16	15.30	Call	Currency Future	276.0000	239.0000	(13.406)	0	0	0
31/12/2008	€ / R 2009/03/16	14.50	Put	Currency Future	1,358.0000	1,403.0000	3.314	0	0	0
31/12/2008	€ / R 2009/03/16	11.30	Put	Currency Future	46.0000	41.0000	(10.870)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	€ / R 2009/03/16	14.45	Call	Currency Future	421.0000	367.0000	(12.827)	0	0	0
31/12/2008	€ / R 2009/03/16	14.40	Put	Currency Future	1,280.0000	1,322.0000	3.281	0	0	0
31/12/2008	€ / R 2009/03/16	14.40	Call	Currency Future	432.0000	377.0000	(12.731)	0	0	0
31/12/2008	€ / R 2009/03/16	13.90	Call	Currency Future	565.0000	497.0000	(12.035)	0	0	0
31/12/2008	€ / R 2009/03/16	14.45	Put	Currency Future	1,319.0000	1,363.0000	3.336	0	0	0
31/12/2008	€ / R 2009/03/16	13.85	Put	Currency Future	879.0000	906.0000	3.072	0	0	0
31/12/2008	€ / R 2009/03/16	14.15	Call	Currency Future	493.0000	432.0000	(12.373)	0	0	0
31/12/2008	€ / R 2009/03/16	11.90	Call	Currency Future	1,739.0000	1,628.0000	(6.383)	0	0	0
31/12/2008	€ / R 2009/03/16	11.90	Put	Currency Future	87.0000	74.0000	(14.943)	0	0	0
31/12/2008	€ / R 2009/03/16	12.45	Put	Currency Future	197.0000	187.0000	(5.076)	0	0	0
31/12/2008	€ / R 2009/03/16	12.45	Call	Currency Future	1,298.0000	1,192.0000	(8.166)	0	0	0
31/12/2008	€ / R 2009/03/16	11.50	Put	Currency Future	57.0000	49.0000	(14.035)	0	0	0
31/12/2008	€ / R 2009/03/16	12.25	Call	Currency Future	1,450.0000	1,342.0000	(7.448)	0	0	0
31/12/2008	€ / R 2009/03/16	11.55	Put	Currency Future	60.0000	51.0000	(15.000)	0	0	0
31/12/2008	€ / R 2009/03/16	11.55	Call	Currency Future	2,061.0000	1,956.0000	(5.095)	0	0	0
31/12/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,968.0000	1,860.0000	(5.488)	0	0	0
31/12/2008	€ / R 2009/03/16	11.75	Call	Currency Future	1,876.0000	1,766.0000	(5.864)	0	0	0
31/12/2008	€ / R 2009/03/16	11.65	Put	Currency Future	67.0000	56.0000	(16.418)	0	0	0
31/12/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,411.0000	1,303.0000	(7.654)	0	0	0
31/12/2008	€ / R 2009/03/16	11.80	Put	Currency Future	78.0000	64.0000	(17.949)	0	0	0
31/12/2008	€ / R 2009/03/16	11.60	Call	Currency Future	2,015.0000	1,908.0000	(5.310)	0	0	0
31/12/2008	€ / R 2009/03/16	11.60	Put	Currency Future	63.0000	53.0000	(15.873)	0	0	0
31/12/2008	€ / R 2009/03/16	11.70	Call	Currency Future	1,922.0000	1,813.0000	(5.671)	0	0	0
31/12/2008	€ / R 2009/03/16	11.70	Put	Currency Future	70.0000	58.0000	(17.143)	0	0	0
31/12/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,830.0000	1,719.0000	(6.066)	0	0	0
31/12/2008	€ / R 2009/03/16	11.75	Put	Currency Future	74.0000	61.0000	(17.568)	0	0	0
31/12/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,784.0000	1,672.0000	(6.278)	0	0	0
31/12/2008	€ / R 2009/03/16	11.85	Put	Currency Future	83.0000	67.0000	(19.277)	0	0	0
31/12/2008	€ / R 2009/03/16	11.95	Call	Currency Future	1,694.0000	1,586.0000	(6.375)	0	0	0
31/12/2008	€ / R 2009/03/16	12.00	Put	Currency Future	100.0000	89.0000	(11.000)	0	0	0
31/12/2008	€ / R 2009/03/16	12.00	Call	Currency Future	1,652.0000	1,544.0000	(6.538)	0	0	0
31/12/2008	€ / R 2009/03/16	12.25	Put	Currency Future	148.0000	137.0000	(7.432)	0	0	0
31/12/2008	€ / R 2009/03/16	11.50	Call	Currency Future	2,108.0000	2,003.0000	(4.981)	0	0	0
31/12/2008	€ / R 2009/03/16	11.95	Put	Currency Future	92.0000	81.0000	(11.957)	0	0	0
31/12/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,610.0000	1,502.0000	(6.708)	0	0	0
31/12/2008	€ / R 2009/03/16	12.05	Put	Currency Future	108.0000	97.0000	(10.185)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	€ / R 2009/03/16	12.30	Put	Currency Future	159.0000	149.0000	(6.289)	0	0	0
31/12/2008	€ / R 2009/03/16	12.35	Put	Currency Future	171.0000	161.0000	(5.848)	0	0	0
31/12/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,373.0000	1,266.0000	(7.793)	0	0	0
31/12/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,411.0000	1,303.0000	(7.654)	0	0	0
31/12/2008	€ / R 2009/03/16	12.70	Call	Currency Future	1,123.0000	1,021.0000	(9.083)	0	0	0
31/12/2008	€ / R 2009/03/16	12.30	Put	Currency Future	159.0000	149.0000	(6.289)	0	0	0
31/12/2008	€ / R 2009/03/16	12.70	Put	Currency Future	272.0000	266.0000	(2.206)	0	0	0
31/12/2008	€ / R 2009/03/16	12.50	Call	Currency Future	1,262.0000	1,156.0000	(8.399)	0	0	0
31/12/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,569.0000	1,461.0000	(6.883)	0	0	0
31/12/2008	€ / R 2009/03/16	12.10	Put	Currency Future	118.0000	106.0000	(10.169)	0	0	0
31/12/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,569.0000	1,461.0000	(6.883)	0	0	0
31/12/2008	€ / R 2009/03/16	12.50	Put	Currency Future	210.0000	201.0000	(4.286)	0	0	0
31/12/2008	€ / R 2009/03/16	12.10	Put	Currency Future	118.0000	106.0000	(10.169)	0	0	0
31/12/2008	€ / R 2009/03/16	12.15	Put	Currency Future	127.0000	116.0000	(8.661)	0	0	0
31/12/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,529.0000	1,421.0000	(7.063)	0	0	0
31/12/2008	€ / R 2009/03/16	12.85	Put	Currency Future	328.0000	328.0000	-	0	0	0
31/12/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,030.0000	933.0000	(9.417)	0	0	0
31/12/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,610.0000	1,502.0000	(6.708)	0	0	0
31/12/2008	€ / R 2009/03/16	12.05	Put	Currency Future	108.0000	97.0000	(10.185)	0	0	0
31/12/2008	€ / R 2009/06/12			Currency Future	13.7874	13.6852	(0.741)	0.0000	0.0000	2,585
31/12/2008	€ / R 2009/06/12	15.40	Call	Currency Future	457.0000	423.0000	(7.440)	0	0	0
31/12/2008	€ / R 2009/06/12	13.30	Put	Currency Future	704.0000	737.0000	4.688	0	0	0
31/12/2008	€ / R 2009/06/12	15.05	Put	Currency Future	1,813.0000	1,876.0000	3.475	0	0	0
31/12/2008	€ / R 2009/06/12	13.15	Put	Currency Future	638.0000	669.0000	4.859	0	0	0
31/12/2008	€ / R 2009/06/12	15.30	Call	Currency Future	482.0000	447.0000	(7.261)	0	0	0
31/12/2008	€ / R 2009/06/12	13.70	Put	Currency Future	930.0000	979.0000	5.269	0	0	0
31/12/2008	€ / R 2009/06/12	15.05	Call	Currency Future	550.0000	511.0000	(7.091)	0	0	0
31/12/2008	€ / R 2009/06/12	13.65	Call	Currency Future	1,037.0000	983.0000	(5.207)	0	0	0
31/12/2008	€ / R 2009/06/12	15.30	Put	Currency Future	1,995.0000	2,061.0000	3.308	0	0	0
31/12/2008	€ / R 2009/06/12	13.90	Call	Currency Future	942.0000	893.0000	(5.202)	0	0	0
31/12/2008	€ / R 2009/06/12	13.90	Call	Currency Future	942.0000	893.0000	(5.202)	0	0	0
31/12/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,152.0000	1,208.0000	4.861	0	0	0
31/12/2008	€ / R 2009/06/12	13.15	Call	Currency Future	1,276.0000	1,204.0000	(5.643)	0	0	0
31/12/2008	€ / R 2009/06/12	13.95	Put	Currency Future	1,086.0000	1,141.0000	5.064	0	0	0
31/12/2008	€ / R 2009/06/12	13.25	Call	Currency Future	1,219.0000	1,149.0000	(5.742)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,191.0000	1,122.0000	(5.793)	0	0	0
31/12/2008	€ / R 2009/06/12	13.95	Call	Currency Future	924.0000	876.0000	(5.195)	0	0	0
31/12/2008	€ / R 2009/06/12	13.25	Put	Currency Future	682.0000	714.0000	4.692	0	0	0
31/12/2008	€ / R 2009/06/12	14.95	Put	Currency Future	1,742.0000	1,804.0000	3.559	0	0	0
31/12/2008	€ / R 2009/06/12	14.00	Call	Currency Future	906.0000	859.0000	(5.188)	0	0	0
31/12/2008	€ / R 2009/06/12	13.35	Put	Currency Future	727.0000	766.0000	5.365	0	0	0
31/12/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,191.0000	1,122.0000	(5.793)	0	0	0
31/12/2008	€ / R 2009/06/12	15.40	Put	Currency Future	2,070.0000	2,138.0000	3.285	0	0	0
31/12/2008	€ / R 2009/06/12	13.35	Call	Currency Future	1,164.0000	1,102.0000	(5.326)	0	0	0
31/12/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,054.0000	1,107.0000	5.028	0	0	0
31/12/2008	€ / R 2009/06/12	14.95	Call	Currency Future	579.0000	539.0000	(6.908)	0	0	0
31/12/2008	€ / R 2009/06/12	14.05	Call	Currency Future	889.0000	843.0000	(5.174)	0	0	0
31/12/2008	€ / R 2009/06/12	13.80	Put	Currency Future	991.0000	1,042.0000	5.146	0	0	0
31/12/2008	€ / R 2009/06/12	13.70	Call	Currency Future	1,018.0000	964.0000	(5.305)	0	0	0
31/12/2008	€ / R 2009/06/12	14.25	Put	Currency Future	1,283.0000	1,334.0000	3.975	0	0	0
31/12/2008	€ / R 2009/06/12	15.50	Call	Currency Future	433.0000	400.0000	(7.621)	0	0	0
31/12/2008	€ / R 2009/06/12	13.40	Put	Currency Future	750.0000	797.0000	6.267	0	0	0
31/12/2008	€ / R 2009/06/12	14.85	Call	Currency Future	610.0000	568.0000	(6.885)	0	0	0
31/12/2008	€ / R 2009/06/12	13.30	Put	Currency Future	704.0000	737.0000	4.688	0	0	0
31/12/2008	€ / R 2009/06/12	15.60	Call	Currency Future	410.0000	379.0000	(7.561)	0	0	0
31/12/2008	€ / R 2009/06/12	13.80	Call	Currency Future	979.0000	928.0000	(5.209)	0	0	0
31/12/2008	€ / R 2009/06/12	13.40	Put	Currency Future	750.0000	797.0000	6.267	0	0	0
31/12/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,137.0000	1,082.0000	(4.837)	0	0	0
31/12/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,058.0000	1,003.0000	(5.198)	0	0	0
31/12/2008	€ / R 2009/06/12	15.60	Put	Currency Future	2,223.0000	2,293.0000	3.149	0	0	0
31/12/2008	€ / R 2009/06/12	14.00	Put	Currency Future	1,119.0000	1,174.0000	4.915	0	0	0
31/12/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,137.0000	1,082.0000	(4.837)	0	0	0
31/12/2008	€ / R 2009/06/12	13.50	Put	Currency Future	809.0000	858.0000	6.057	0	0	0
31/12/2008	€ / R 2009/06/12	14.50	Put	Currency Future	1,439.0000	1,494.0000	3.822	0	0	0
31/12/2008	€ / R 2009/06/12	13.80	Call	Currency Future	979.0000	928.0000	(5.209)	0	0	0
31/12/2008	€ / R 2009/06/12	13.45	Call	Currency Future	1,116.0000	1,062.0000	(4.839)	0	0	0
31/12/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,054.0000	1,107.0000	5.028	0	0	0
31/12/2008	€ / R 2009/06/12	13.15	Call	Currency Future	1,276.0000	1,204.0000	(5.643)	0	0	0
31/12/2008	€ / R 2009/06/12	13.45	Put	Currency Future	779.0000	827.0000	6.162	0	0	0
31/12/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,058.0000	1,003.0000	(5.198)	0	0	0
31/12/2008	€ / R 2009/06/12	14.85	Put	Currency Future	1,672.0000	1,733.0000	3.648	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	€ / R 2009/06/12	14.25	Call	Currency Future	821.0000	769.0000	(6.334)	0	0	0
31/12/2008	€ / R 2009/06/12	13.55	Put	Currency Future	839.0000	888.0000	5.840	0	0	0
31/12/2008	€ / R 2009/06/12	14.45	Call	Currency Future	745.0000	697.0000	(6.443)	0	0	0
31/12/2008	€ / R 2009/06/12	13.15	Put	Currency Future	638.0000	669.0000	4.859	0	0	0
31/12/2008	€ / R 2009/06/12	14.75	Put	Currency Future	1,604.0000	1,663.0000	3.678	0	0	0
31/12/2008	€ / R 2009/06/12	14.75	Call	Currency Future	642.0000	598.0000	(6.854)	0	0	0
31/12/2008	€ / R 2009/06/12	15.50	Put	Currency Future	2,146.0000	2,215.0000	3.215	0	0	0
31/12/2008	€ / R 2009/06/12	13.80	Put	Currency Future	991.0000	1,042.0000	5.146	0	0	0
31/12/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,077.0000	1,023.0000	(5.014)	0	0	0
31/12/2008	€ / R 2009/06/12	13.60	Put	Currency Future	870.0000	918.0000	5.517	0	0	0
31/12/2008	€ / R 2009/06/12	14.55	Put	Currency Future	1,472.0000	1,527.0000	3.736	0	0	0
31/12/2008	€ / R 2009/06/12	14.55	Call	Currency Future	709.0000	662.0000	(6.629)	0	0	0
31/12/2008	€ / R 2009/06/12	14.50	Call	Currency Future	727.0000	679.0000	(6.602)	0	0	0
31/12/2008	€ / R 2009/06/12	14.45	Put	Currency Future	1,407.0000	1,462.0000	3.909	0	0	0
31/12/2008	€ / R 2009/06/12	13.65	Put	Currency Future	900.0000	948.0000	5.333	0	0	0
31/12/2008	€ / R 2009/06/12	15.20	Put	Currency Future	1,921.0000	1,986.0000	3.384	0	0	0
31/12/2008	€ / R 2009/06/12	14.05	Call	Currency Future	889.0000	843.0000	(5.174)	0	0	0
31/12/2008	€ / R 2009/06/12	14.80	Call	Currency Future	626.0000	583.0000	(6.869)	0	0	0
31/12/2008	€ / R 2009/06/12	13.50	Call	Currency Future	1,096.0000	1,043.0000	(4.836)	0	0	0
31/12/2008	€ / R 2009/06/12	14.90	Call	Currency Future	595.0000	553.0000	(7.059)	0	0	0
31/12/2008	€ / R 2009/06/12	11.85	Put	Currency Future	228.0000	241.0000	5.702	0	0	0
31/12/2008	€ / R 2009/06/12	14.20	Put	Currency Future	1,253.0000	1,303.0000	3.990	0	0	0
31/12/2008	€ / R 2009/06/12	15.30	Put	Currency Future	1,995.0000	2,061.0000	3.308	0	0	0
31/12/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,936.0000	1,850.0000	(4.442)	0	0	0
31/12/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,077.0000	1,023.0000	(5.014)	0	0	0
31/12/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,314.0000	1,366.0000	3.957	0	0	0
31/12/2008	€ / R 2009/06/12	15.30	Call	Currency Future	482.0000	447.0000	(7.261)	0	0	0
31/12/2008	€ / R 2009/06/12	13.65	Put	Currency Future	900.0000	948.0000	5.333	0	0	0
31/12/2008	€ / R 2009/06/12	11.65	Put	Currency Future	188.0000	199.0000	5.851	0	0	0
31/12/2008	€ / R 2009/06/12	13.55	Put	Currency Future	839.0000	888.0000	5.840	0	0	0
31/12/2008	€ / R 2009/06/12	14.10	Call	Currency Future	873.0000	828.0000	(5.155)	0	0	0
31/12/2008	€ / R 2009/06/12	14.90	Put	Currency Future	1,707.0000	1,768.0000	3.574	0	0	0
31/12/2008	€ / R 2009/06/12	15.20	Call	Currency Future	509.0000	471.0000	(7.466)	0	0	0
31/12/2008	€ / R 2009/06/12	14.90	Call	Currency Future	595.0000	553.0000	(7.059)	0	0	0
31/12/2008	€ / R 2009/06/12	13.60	Put	Currency Future	870.0000	918.0000	5.517	0	0	0
31/12/2008	€ / R 2009/06/12	14.30	Call	Currency Future	801.0000	751.0000	(6.242)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,638.0000	1,698.0000	3.663	0	0	0
31/12/2008	€ / R 2009/06/12	14.15	Put	Currency Future	1,219.0000	1,273.0000	4.430	0	0	0
31/12/2008	€ / R 2009/06/12	12.70	Put	Currency Future	465.0000	488.0000	4.946	0	0	0
31/12/2008	€ / R 2009/06/12	13.65	Call	Currency Future	1,037.0000	983.0000	(5.207)	0	0	0
31/12/2008	€ / R 2009/06/12	14.80	Call	Currency Future	626.0000	583.0000	(6.869)	0	0	0
31/12/2008	€ / R 2009/06/12	12.70	Call	Currency Future	1,552.0000	1,473.0000	(5.090)	0	0	0
31/12/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,504.0000	1,561.0000	3.790	0	0	0
31/12/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,376.0000	1,429.0000	3.852	0	0	0
31/12/2008	€ / R 2009/06/12	14.20	Call	Currency Future	841.0000	789.0000	(6.183)	0	0	0
31/12/2008	€ / R 2009/06/12	14.60	Call	Currency Future	692.0000	646.0000	(6.647)	0	0	0
31/12/2008	€ / R 2009/06/12	14.90	Put	Currency Future	1,707.0000	1,768.0000	3.574	0	0	0
31/12/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,638.0000	1,698.0000	3.663	0	0	0
31/12/2008	€ / R 2009/06/12	15.00	Call	Currency Future	565.0000	525.0000	(7.080)	0	0	0
31/12/2008	€ / R 2009/06/12	15.00	Put	Currency Future	1,777.0000	1,839.0000	3.489	0	0	0
31/12/2008	€ / R 2009/06/12	12.60	Put	Currency Future	431.0000	453.0000	5.104	0	0	0
31/12/2008	€ / R 2009/06/12	14.20	Put	Currency Future	1,253.0000	1,303.0000	3.990	0	0	0
31/12/2008	€ / R 2009/06/12	14.40	Call	Currency Future	763.0000	714.0000	(6.422)	0	0	0
31/12/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,618.0000	1,538.0000	(4.944)	0	0	0
31/12/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,185.0000	1,243.0000	4.895	0	0	0
31/12/2008	€ / R 2009/06/12	14.20	Call	Currency Future	841.0000	789.0000	(6.183)	0	0	0
31/12/2008	€ / R 2009/06/12	15.10	Call	Currency Future	536.0000	497.0000	(7.276)	0	0	0
31/12/2008	€ / R 2009/06/12	12.10	Put	Currency Future	286.0000	301.0000	5.245	0	0	0
31/12/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,585.0000	1,506.0000	(4.984)	0	0	0
31/12/2008	€ / R 2009/06/12	13.70	Put	Currency Future	930.0000	979.0000	5.269	0	0	0
31/12/2008	€ / R 2009/06/12	15.10	Put	Currency Future	1,849.0000	1,912.0000	3.407	0	0	0
31/12/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,456.0000	1,380.0000	(5.220)	0	0	0
31/12/2008	€ / R 2009/06/12	12.65	Put	Currency Future	447.0000	470.0000	5.145	0	0	0
31/12/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,314.0000	1,366.0000	3.957	0	0	0
31/12/2008	€ / R 2009/06/12	12.85	Put	Currency Future	519.0000	545.0000	5.010	0	0	0
31/12/2008	€ / R 2009/06/12	11.65	Call	Currency Future	2,325.0000	2,234.0000	(3.914)	0	0	0
31/12/2008	€ / R 2009/06/12	12.15	Put	Currency Future	298.0000	315.0000	5.705	0	0	0
31/12/2008	€ / R 2009/06/12	12.95	Call	Currency Future	1,394.0000	1,319.0000	(5.380)	0	0	0
31/12/2008	€ / R 2009/06/12	12.05	Put	Currency Future	273.0000	289.0000	5.861	0	0	0
31/12/2008	€ / R 2009/06/12	13.70	Call	Currency Future	1,018.0000	964.0000	(5.305)	0	0	0
31/12/2008	€ / R 2009/06/12	12.05	Call	Currency Future	2,011.0000	1,924.0000	(4.326)	0	0	0
31/12/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,973.0000	1,887.0000	(4.359)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	€ / R 2009/06/12	12.95	Put	Currency Future	557.0000	584.0000	4.847	0	0	0
31/12/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,504.0000	1,561.0000	3.790	0	0	0
31/12/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,165.0000	2,076.0000	(4.111)	0	0	0
31/12/2008	€ / R 2009/06/12	12.80	Put	Currency Future	500.0000	525.0000	5.000	0	0	0
31/12/2008	€ / R 2009/06/12	14.60	Call	Currency Future	692.0000	646.0000	(6.647)	0	0	0
31/12/2008	€ / R 2009/06/12	13.05	Put	Currency Future	597.0000	626.0000	4.858	0	0	0
31/12/2008	€ / R 2009/06/12	14.30	Call	Currency Future	801.0000	751.0000	(6.242)	0	0	0
31/12/2008	€ / R 2009/06/12	13.75	Call	Currency Future	998.0000	946.0000	(5.210)	0	0	0
31/12/2008	€ / R 2009/06/12	13.05	Put	Currency Future	597.0000	626.0000	4.858	0	0	0
31/12/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,618.0000	1,538.0000	(4.944)	0	0	0
31/12/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,376.0000	1,429.0000	3.852	0	0	0
31/12/2008	€ / R 2009/06/12	13.20	Put	Currency Future	660.0000	691.0000	4.697	0	0	0
31/12/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,488.0000	1,411.0000	(5.175)	0	0	0
31/12/2008	€ / R 2009/06/12	14.40	Call	Currency Future	763.0000	714.0000	(6.422)	0	0	0
31/12/2008	€ / R 2009/06/12	13.20	Call	Currency Future	1,247.0000	1,176.0000	(5.694)	0	0	0
31/12/2008	€ / R 2009/06/12	12.60	Put	Currency Future	431.0000	453.0000	5.104	0	0	0
31/12/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,334.0000	1,261.0000	(5.472)	0	0	0
31/12/2008	€ / R 2009/06/12	12.85	Put	Currency Future	519.0000	545.0000	5.010	0	0	0
31/12/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,456.0000	1,380.0000	(5.220)	0	0	0
31/12/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,826.0000	1,742.0000	(4.600)	0	0	0
31/12/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,334.0000	1,261.0000	(5.472)	0	0	0
31/12/2008	€ / R 2009/06/12	12.80	Put	Currency Future	500.0000	525.0000	5.000	0	0	0
31/12/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,305.0000	1,232.0000	(5.594)	0	0	0
31/12/2008	€ / R 2009/06/12	12.30	Put	Currency Future	339.0000	357.0000	5.310	0	0	0
31/12/2008	€ / R 2009/06/12	13.10	Put	Currency Future	617.0000	647.0000	4.862	0	0	0
31/12/2008	€ / R 2009/06/12	13.00	Put	Currency Future	576.0000	605.0000	5.035	0	0	0
31/12/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,152.0000	1,208.0000	4.861	0	0	0
31/12/2008	€ / R 2009/06/12	13.00	Call	Currency Future	1,364.0000	1,290.0000	(5.425)	0	0	0
31/12/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,425.0000	1,349.0000	(5.333)	0	0	0
31/12/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,755.0000	1,673.0000	(4.672)	0	0	0
31/12/2008	€ / R 2009/06/12	12.90	Put	Currency Future	537.0000	564.0000	5.028	0	0	0
31/12/2008	€ / R 2009/06/12	12.40	Put	Currency Future	368.0000	387.0000	5.163	0	0	0
31/12/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,488.0000	1,411.0000	(5.175)	0	0	0
31/12/2008	€ / R 2009/06/12	13.75	Put	Currency Future	960.0000	1,010.0000	5.208	0	0	0
31/12/2008	€ / R 2009/06/12	13.85	Call	Currency Future	960.0000	910.0000	(5.208)	0	0	0
31/12/2008	€ / R 2009/06/12	14.15	Put	Currency Future	1,219.0000	1,273.0000	4.430	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	€ / R 2009/06/12	14.15	Call	Currency Future	856.0000	808.0000	(5.607)	0	0	0
31/12/2008	€ / R 2009/06/12	14.15	Call	Currency Future	856.0000	808.0000	(5.607)	0	0	0
31/12/2008	€ / R 2009/06/12	13.85	Put	Currency Future	1,022.0000	1,075.0000	5.186	0	0	0
31/12/2008	€ / R 2009/06/12	14.65	Put	Currency Future	1,537.0000	1,594.0000	3.709	0	0	0
31/12/2008	€ / R 2009/06/12	14.70	Put	Currency Future	1,571.0000	1,628.0000	3.628	0	0	0
31/12/2008	€ / R 2009/06/12	14.35	Put	Currency Future	1,345.0000	1,397.0000	3.866	0	0	0
31/12/2008	€ / R 2009/06/12	14.70	Call	Currency Future	658.0000	614.0000	(6.687)	0	0	0
31/12/2008	€ / R 2009/06/12	14.35	Call	Currency Future	782.0000	732.0000	(6.394)	0	0	0
31/12/2008	€ / R 2009/06/12	14.10	Call	Currency Future	873.0000	828.0000	(5.155)	0	0	0
31/12/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,185.0000	1,243.0000	4.895	0	0	0
31/12/2008	€ / R 2009/06/12	14.65	Call	Currency Future	675.0000	630.0000	(6.667)	0	0	0
31/12/2008	€ / R 2009/06/12	11.90	Put	Currency Future	239.0000	252.0000	5.439	0	0	0
31/12/2008	€ / R 2009/06/12	11.85	Put	Currency Future	228.0000	241.0000	5.702	0	0	0
31/12/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,165.0000	2,076.0000	(4.111)	0	0	0
31/12/2008	€ / R 2009/06/12	11.75	Put	Currency Future	207.0000	219.0000	5.797	0	0	0
31/12/2008	€ / R 2009/06/12	11.95	Call	Currency Future	2,087.0000	1,999.0000	(4.217)	0	0	0
31/12/2008	€ / R 2009/06/12	12.05	Call	Currency Future	2,011.0000	1,924.0000	(4.326)	0	0	0
31/12/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,652.0000	1,571.0000	(4.903)	0	0	0
31/12/2008	€ / R 2009/06/12	11.95	Put	Currency Future	250.0000	264.0000	5.600	0	0	0
31/12/2008	€ / R 2009/06/12	11.75	Call	Currency Future	2,245.0000	2,154.0000	(4.053)	0	0	0
31/12/2008	€ / R 2009/06/12	12.00	Call	Currency Future	2,049.0000	1,961.0000	(4.295)	0	0	0
31/12/2008	€ / R 2009/06/12	12.40	Put	Currency Future	368.0000	387.0000	5.163	0	0	0
31/12/2008	€ / R 2009/06/12	12.00	Put	Currency Future	261.0000	276.0000	5.747	0	0	0
31/12/2008	€ / R 2009/06/12	11.80	Call	Currency Future	2,205.0000	2,115.0000	(4.082)	0	0	0
31/12/2008	€ / R 2009/06/12	11.80	Put	Currency Future	217.0000	230.0000	5.991	0	0	0
31/12/2008	€ / R 2009/06/12	11.90	Call	Currency Future	2,126.0000	2,037.0000	(4.186)	0	0	0
31/12/2008	€ / R 2009/06/12	11.70	Put	Currency Future	197.0000	209.0000	6.091	0	0	0
31/12/2008	€ / R 2009/06/12	11.70	Call	Currency Future	2,285.0000	2,194.0000	(3.982)	0	0	0
31/12/2008	€ / R 2009/06/12	12.05	Put	Currency Future	273.0000	289.0000	5.861	0	0	0
31/12/2008	€ / R 2009/06/12	12.65	Put	Currency Future	447.0000	470.0000	5.145	0	0	0
31/12/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,585.0000	1,506.0000	(4.984)	0	0	0
31/12/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,755.0000	1,673.0000	(4.672)	0	0	0
31/12/2008	€ / R 2009/06/12	12.55	Put	Currency Future	414.0000	436.0000	5.314	0	0	0
31/12/2008	€ / R 2009/06/12	12.45	Put	Currency Future	383.0000	403.0000	5.222	0	0	0
31/12/2008	€ / R 2009/06/12	12.45	Call	Currency Future	1,720.0000	1,638.0000	(4.767)	0	0	0
31/12/2008	€ / R 2009/06/12	12.20	Call	Currency Future	1,899.0000	1,814.0000	(4.476)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	€ / R	2009/06/12	12.20	Put	Currency Future	312.0000	328.0000	5.128	0	0	0
31/12/2008	€ / R	2009/06/12	12.10	Put	Currency Future	286.0000	301.0000	5.245	0	0	0
31/12/2008	€ / R	2009/06/12	12.15	Put	Currency Future	298.0000	315.0000	5.705	0	0	0
31/12/2008	€ / R	2009/06/12	12.15	Call	Currency Future	1,936.0000	1,850.0000	(4.442)	0	0	0
31/12/2008	€ / R	2009/06/12	12.10	Call	Currency Future	1,973.0000	1,887.0000	(4.359)	0	0	0
31/12/2008	€ / R	2009/06/12	12.75	Call	Currency Future	1,520.0000	1,442.0000	(5.132)	0	0	0
31/12/2008	€ / R	2009/06/12	12.55	Put	Currency Future	414.0000	436.0000	5.314	0	0	0
31/12/2008	€ / R	2009/06/12	12.50	Call	Currency Future	1,686.0000	1,604.0000	(4.864)	0	0	0
31/12/2008	€ / R	2009/06/12	12.50	Put	Currency Future	398.0000	419.0000	5.276	0	0	0
31/12/2008	€ / R	2009/06/12	13.10	Call	Currency Future	1,305.0000	1,232.0000	(5.594)	0	0	0
31/12/2008	€ / R	2009/06/12	12.55	Call	Currency Future	1,652.0000	1,571.0000	(4.903)	0	0	0
31/12/2008	€ / R	2009/06/12	13.10	Put	Currency Future	617.0000	647.0000	4.862	0	0	0
31/12/2008	€ / R	2009/06/12	12.90	Call	Currency Future	1,425.0000	1,349.0000	(5.333)	0	0	0
31/12/2008	€ / R	2009/06/12	12.90	Put	Currency Future	537.0000	564.0000	5.028	0	0	0
31/12/2008	€ / R	2009/06/12	12.25	Put	Currency Future	325.0000	343.0000	5.538	0	0	0
31/12/2008	€ / R	2009/06/12	12.35	Call	Currency Future	1,791.0000	1,707.0000	(4.690)	0	0	0
31/12/2008	€ / R	2009/06/12	12.30	Put	Currency Future	339.0000	357.0000	5.310	0	0	0
31/12/2008	€ / R	2009/06/12	12.30	Call	Currency Future	1,826.0000	1,742.0000	(4.600)	0	0	0
31/12/2008	€ / R	2009/06/12	12.35	Call	Currency Future	1,791.0000	1,707.0000	(4.690)	0	0	0
31/12/2008	€ / R	2009/06/12	12.35	Put	Currency Future	353.0000	372.0000	5.382	0	0	0
31/12/2008	€ / R	2009/06/12	12.25	Call	Currency Future	1,862.0000	1,778.0000	(4.511)	0	0	0
31/12/2008	€ / R	2009/06/12	12.35	Put	Currency Future	353.0000	372.0000	5.382	0	0	0
31/12/2008	€ / R	2009/06/12	12.75	Put	Currency Future	482.0000	507.0000	5.187	0	0	0
31/12/2008	€ / R	2009/09/14			Currency Future	13.9973	13.8901	(0.766)	0.0000	0.0000	0
31/12/2008	€ / R	2009/09/14	14.00	Put	Currency Future	1,245.0000	1,303.0000	4.659	0	0	0
31/12/2008	€ / R	2009/09/14	13.80	Put	Currency Future	1,122.0000	1,177.0000	4.902	0	0	0
31/12/2008	€ / R	2009/09/14	14.00	Call	Currency Future	1,242.0000	1,193.0000	(3.945)	0	0	0
31/12/2008	€ / R	2009/09/14	13.80	Call	Currency Future	1,320.0000	1,267.0000	(4.015)	0	0	0
31/12/2008	€ / R	2009/09/14	13.90	Call	Currency Future	1,280.0000	1,230.0000	(3.906)	0	0	0
31/12/2008	€ / R	2009/09/14	14.50	Put	Currency Future	1,566.0000	1,624.0000	3.704	0	0	0
31/12/2008	€ / R	2009/09/14	13.90	Put	Currency Future	1,183.0000	1,240.0000	4.818	0	0	0
31/12/2008	€ / R	2009/09/14	14.10	Put	Currency Future	1,308.0000	1,368.0000	4.587	0	0	0
31/12/2008	€ / R	2009/09/14	14.60	Call	Currency Future	1,025.0000	977.0000	(4.683)	0	0	0
31/12/2008	€ / R	2009/09/14	14.60	Put	Currency Future	1,627.0000	1,687.0000	3.688	0	0	0
31/12/2008	€ / R	2009/09/14	14.10	Call	Currency Future	1,205.0000	1,159.0000	(3.817)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	€ / R	2009/09/14	14.40	Put	Currency Future	1,506.0000	1,563.0000	3.785	0	0	0
31/12/2008	€ / R	2009/09/14	14.20	Call	Currency Future	1,170.0000	1,125.0000	(3.846)	0	0	0
31/12/2008	€ / R	2009/09/14	14.30	Put	Currency Future	1,439.0000	1,503.0000	4.448	0	0	0
31/12/2008	€ / R	2009/09/14	14.30	Call	Currency Future	1,136.0000	1,093.0000	(3.785)	0	0	0
31/12/2008	€ / R	2009/09/14	14.20	Put	Currency Future	1,373.0000	1,435.0000	4.516	0	0	0
31/12/2008	€ / R	2009/09/14	14.40	Call	Currency Future	1,104.0000	1,053.0000	(4.620)	0	0	0
31/12/2008	€ / R	2009/09/14	14.50	Call	Currency Future	1,064.0000	1,014.0000	(4.699)	0	0	0
31/12/2008	€ / R	2009/09/14	14.30	Put	Currency Future	0.0000	1,503.0000	100.000	0	0	0
31/12/2008	€ / R	2009/09/14	14.40	Put	Currency Future	0.0000	1,563.0000	100.000	0	0	0
31/12/2008	€ / R	2009/09/14	14.40	Call	Currency Future	0.0000	1,053.0000	100.000	0	0	0
31/12/2008	€ / R	2009/09/14	14.30	Call	Currency Future	0.0000	1,093.0000	100.000	0	0	0
31/12/2008	€ / R	2009/09/14	13.80	Put	Currency Future	0.0000	1,177.0000	100.000	0	0	0
31/12/2008	€ / R	2009/09/14	13.90	Call	Currency Future	0.0000	1,230.0000	100.000	0	0	0
31/12/2008	€ / R	2009/09/14	13.60	Call	Currency Future	0.0000	1,348.0000	100.000	0	0	0
31/12/2008	€ / R	2009/09/14	13.90	Put	Currency Future	0.0000	1,240.0000	100.000	0	0	0
31/12/2008	€ / R	2009/09/14	13.60	Put	Currency Future	0.0000	1,058.0000	100.000	0	0	0
31/12/2008	€ / R	2009/09/14	13.80	Call	Currency Future	0.0000	1,267.0000	100.000	0	0	0
31/12/2008	€ / R	2009/09/14	13.70	Put	Currency Future	0.0000	1,117.0000	100.000	0	0	0
31/12/2008	€ / R	2009/09/14	13.70	Call	Currency Future	0.0000	1,307.0000	100.000	0	0	0
31/12/2008	€ / R	2009/09/14	14.85	Call	Currency Future	933.0000	888.0000	(4.823)	0	0	0
31/12/2008	€ / R	2009/09/14	14.85	Put	Currency Future	1,785.0000	1,848.0000	3.529	0	0	0
31/12/2008	ALBI	2009/02/05			Index Future	305.5270	305.1210	(0.133)	133.9200	133.9200	601
31/12/2008	ALBI	2009/05/07			Index Future	313.9240	313.5060	(0.133)	0.0000	0.0000	0
31/12/2008	ALBI	2009/08/06			Index Future	320.9050	320.6660	(0.074)	0.0000	0.0000	0
31/12/2008	CRD1	2009/02/05			Index Future	125.7390	125.6160	(0.098)	0.0000	0.0000	0
31/12/2008	CRD1	2009/05/07			Index Future	129.1540	129.0300	(0.096)	0.0000	0.0000	0
31/12/2008	CRD1	2009/08/06			Index Future	132.2620	132.1420	(0.091)	0.0000	0.0000	2
31/12/2008	GOVI	2009/02/05			jGovI	306.7430	306.3435	(0.130)	0.0000	0.0000	507

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	GOVI	2009/05/07			jGovi	315.0745	314.6700	(0.128)	0.0000	0.0000	0
31/12/2008	GOVI	2009/08/06			jGovi	322.6560	322.2575	(0.124)	0.0000	0.0000	0
31/12/2008	ILBI	2009/02/05			Index Future	338.0110	337.9880	(0.007)	0.0000	0.0000	2
31/12/2008	ILBI	2009/05/07			Index Future	347.9060	347.8840	(0.006)	0.0000	0.0000	0
31/12/2008	J153	2010/08/31			jSwap	9.1380	9.1420	0.044	0.0000	0.0000	0
31/12/2008	J157	2015/09/15			jSwap	8.1430	8.1190	(0.295)	0.0000	0.0000	0
31/12/2008	J186	2026/12/21			jSwap	7.1900	7.1520	(0.529)	0.0000	0.0000	0
31/12/2008	J201	2014/12/22			jSwap	7.9590	7.9370	(0.276)	0.0000	0.0000	0
31/12/2008	J203	2017/09/15			jSwap	8.0300	8.0080	(0.274)	0.0000	0.0000	0
31/12/2008	J204	2018/12/21			jSwap	7.7870	7.7830	(0.051)	0.0000	0.0000	0
31/12/2008	J207	2020/01/15			jSwap	7.9940	7.9970	0.038	0.0000	0.0000	0
31/12/2008	JBAR	2005/12/21			jBar	11.4250	11.4250	-	0.0000	0.0000	0
31/12/2008	JFRA	2009/02/05			jFra	10.8560	10.8370	(0.175)	0.0000	0.0000	0
31/12/2008	JFRA	2009/05/07			jFra	8.9050	8.9120	0.079	0.0000	0.0000	0
31/12/2008	JFRA	2009/08/06			jFra	7.3640	7.3810	0.231	0.0000	0.0000	0
31/12/2008	JFRA	2009/11/05			jFra	7.1000	7.1310	0.437	0.0000	0.0000	0
31/12/2008	JN02	2009/02/05			jNote	7.9810	7.9850	0.050	0.0000	0.0000	0
31/12/2008	JN02	2009/05/07			jNote	7.5420	7.5400	(0.027)	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
31/12/2008	JN02	2009/08/06			jNote	7.3670	7.3560	(0.149)	0.0000	0.0000	0
31/12/2008	JN05	2009/02/05			jNote	7.8170	7.7910	(0.333)	0.0000	0.0000	0
31/12/2008	JN05	2009/05/07			jNote	7.6250	7.5990	(0.341)	0.0000	0.0000	0
31/12/2008	JN05	2009/08/06			jNote	7.5470	7.5210	(0.345)	0.0000	0.0000	0
31/12/2008	JN10	2009/02/05			jNote	7.6410	7.6370	(0.052)	0.0000	0.0000	0
31/12/2008	JN10	2009/05/07			jNote	7.5120	7.5070	(0.067)	0.0000	0.0000	0
31/12/2008	JN10	2009/08/06			jNote	7.4490	7.4420	(0.094)	0.0000	0.0000	0
31/12/2008	JROD	2008/12/31			jRod	11.6850	11.1500	(4.579)	0.0000	0.0000	0
31/12/2008	JROD	2009/01/30			jRod	11.5590	11.5570	(0.017)	0.0000	0.0000	0
31/12/2008	JROD	2009/02/27			jRod	11.4850	11.4840	(0.009)	0.0000	0.0000	0
31/12/2008	JROD	2009/03/31			jRod	11.5570	11.4260	(1.134)	0.0000	0.0000	0
31/12/2008	JROD	2009/04/30			jRod	11.3700	11.3740	0.035	0.0000	0.0000	0
31/12/2008	JROD	2009/05/29			jRod	11.0910	11.0950	0.036	0.0000	0.0000	0
31/12/2008	JROD	2009/06/30			jRod	11.0650	10.7420	(2.919)	0.0000	0.0000	0
31/12/2008	OTH1	2009/02/05			Index Future	298.5070	298.0430	(0.155)	0.0000	0.0000	0
31/12/2008	OTH1	2009/05/07			Index Future	306.6150	306.1440	(0.154)	0.0000	0.0000	0
31/12/2008	OTH1	2009/08/06			Index Future	313.9920	313.5260	(0.148)	0.0000	0.0000	3

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	R153	2009/02/05			Bond Future	7.0010	7.0330	0.457	0.0000	0.0000	5,314
31/12/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/12/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	4,461.0000	4,412.0000	(1.098)	0	0	0
31/12/2008	R153	2009/05/07			Bond Future	6.3260	6.3600	0.537	0.0000	0.0000	0
31/12/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	3,923.0000	3,881.0000	(1.071)	0	0	0
31/12/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	198.0000	201.0000	1.515	0	0	0
31/12/2008	R153	2009/08/06			Bond Future	5.6050	5.6410	0.642	0.0000	0.0000	0
31/12/2008	R153	2009/08/06	10.00	Put	Option on Bond Future	527.0000	532.0000	0.949	0	0	0
31/12/2008	R153	2009/08/06	10.00	Call	Option on Bond Future	5,058.0000	5,025.0000	(0.652)	0	0	0
31/12/2008	R153	2009/08/06	9.75	Call	Option on Bond Future	4,859.0000	4,826.0000	(0.679)	0	0	0
31/12/2008	R153	2009/08/06	9.75	Put	Option on Bond Future	577.0000	582.0000	0.867	0	0	0
31/12/2008	R157	2009/02/05			Bond Future	7.1130	7.1300	0.239	0.0000	0.0000	16,509
31/12/2008	R157	2009/02/05	8.25	Put	Option on Bond Future	223.0000	221.0000	(0.897)	0	0	0
31/12/2008	R157	2009/02/05	8.25	Call	Option on Bond Future	7,086.0000	6,978.0000	(1.524)	0	0	850
31/12/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	16,552.0000	16,446.0000	(0.640)	0	0	0
31/12/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
31/12/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	9,797.0000	9,689.0000	(1.102)	0	0	600
31/12/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	61.0000	60.0000	(1.639)	0	0	0
31/12/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	12,537.0000	12,430.0000	(0.853)	0	0	0
31/12/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	14.0000	14.0000	-	0	0	850
31/12/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	13,892.0000	13,786.0000	(0.763)	0	0	600
31/12/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
31/12/2008	R157	2009/05/07			Bond Future	6.9410	6.9570	0.231	0.0000	0.0000	1,727
31/12/2008	R157	2009/05/07	6.50	Call	Option on Bond Future	2,556.0000	2,503.0000	(2.074)	0	0	0
31/12/2008	R157	2009/05/07	6.50	Put	Option on Bond Future	5,276.0000	5,321.0000	0.853	0	0	0
31/12/2008	R157	2009/05/07	7.25	Call	Option on Bond Future	4,751.0000	4,679.0000	(1.515)	0	0	386
31/12/2008	R157	2009/05/07	7.25	Put	Option on Bond Future	2,886.0000	2,912.0000	0.901	0	0	0
31/12/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	12,282.0000	12,188.0000	(0.765)	0	0	0
31/12/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	472.0000	475.0000	0.636	0	0	0
31/12/2008	R157	2009/08/06			Bond Future	6.8170	6.8330	0.235	0.0000	0.0000	5,000
31/12/2008	R157	2009/08/06	9.25	Call	Option on Bond Future	13,421.0000	13,327.0000	(0.700)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	R157	2009/08/06	9.25	Put	Option on Bond Future	7.0000	7.0000	-	0	0	0
31/12/2008	R186	2009/02/05			Bond Future	7.0990	7.1130	0.197	0.0000	0.0000	5,325
31/12/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	39.0000	37.0000	(5.128)	0	0	0
31/12/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	23,345.0000	23,168.0000	(0.758)	0	0	0
31/12/2008	R186	2009/05/07			Bond Future	6.9920	7.0050	0.186	0.0000	0.0000	0
31/12/2008	R186	2009/05/07	6.50	Put	Option on Bond Future	11,688.0000	11,755.0000	0.573	0	0	0
31/12/2008	R186	2009/05/07	6.50	Call	Option on Bond Future	5,312.0000	5,217.0000	(1.788)	0	0	97
31/12/2008	R186	2009/05/07	8.00	Call	Option on Bond Future	15,068.0000	14,921.0000	(0.976)	0	0	2,500
31/12/2008	R186	2009/05/07	8.00	Put	Option on Bond Future	3,250.0000	3,266.0000	0.492	0	0	0
31/12/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	1,211.0000	1,213.0000	0.165	0	0	0
31/12/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	23,299.0000	23,139.0000	(0.687)	0	0	0
31/12/2008	R186	2009/08/06			Bond Future	6.9250	6.9380	0.188	0.0000	0.0000	2,500
31/12/2008	R186	2009/08/06	9.00	Call	Option on Bond Future	25,670.0000	25,518.0000	(0.592)	0	0	0
31/12/2008	R186	2009/08/06	9.00	Put	Option on Bond Future	2,928.0000	2,938.0000	0.342	0	0	0
31/12/2008	R196	2009/02/05			Bond Future	11.3660	11.3770	0.097	0.0000	0.0000	0
31/12/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	648.0000	638.0000	(1.543)	0	0	0
31/12/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	679.0000	670.0000	(1.325)	0	0	0
31/12/2008	R196	2009/05/07			Bond Future	11.3480	11.4240	0.670	0.0000	0.0000	0
31/12/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	70.0000	62.0000	(11.429)	0	0	0
31/12/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	173.0000	187.0000	8.092	0	0	0
31/12/2008	R201	2009/02/05			Bond Future	7.1490	7.1670	0.252	0.0000	0.0000	2
31/12/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	9,784.0000	9,695.0000	(0.910)	0	0	0
31/12/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/12/2008	R201	2009/05/07			Bond Future	6.9280	6.9460	0.260	0.0000	0.0000	0
31/12/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/12/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	10,507.0000	10,420.0000	(0.828)	0	0	0
31/12/2008	R201	2009/08/06			Bond Future	6.7800	6.7980	0.265	0.0000	0.0000	0
31/12/2008	R201	2009/08/06	9.25	Call	Option on Bond Future	10,814.0000	10,730.0000	(0.777)	0	0	0

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31/12/2008	R201	2009/08/06	9.25	Put	Option on Bond Future	5.0000	5.0000	-	0	0	0
31/12/2008	R203	2009/02/05			Bond Future	7.2250	7.2410	0.221	0.0000	0.0000	38
31/12/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/12/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	12,319.0000	12,214.0000	(0.852)	0	0	0
31/12/2008	R203	2009/05/07			Bond Future	7.0660	7.0810	0.212	0.0000	0.0000	0
31/12/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	11,707.0000	11,610.0000	(0.829)	0	0	0
31/12/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/12/2008	R203	2009/08/06			Bond Future	6.9620	6.9770	0.215	0.0000	0.0000	0
31/12/2008	R203	2009/08/06	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/12/2008	R203	2009/08/06	9.25	Call	Option on Bond Future	13,481.0000	13,385.0000	(0.712)	0	0	0
31/12/2008	R204	2009/02/05			Bond Future	7.2330	7.2480	0.207	0.0000	0.0000	9
31/12/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	13,318.0000	13,210.0000	(0.811)	0	0	0
31/12/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/12/2008	R204	2009/05/07			Bond Future	7.0910	7.1060	0.212	0.0000	0.0000	0
31/12/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/12/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	12,603.0000	12,496.0000	(0.849)	0	0	0
31/12/2008	R204	2009/08/06			Bond Future	7.0010	7.0160	0.214	0.0000	0.0000	0
31/12/2008	R204	2009/08/06	9.25	Call	Option on Bond Future	14,495.0000	14,389.0000	(0.731)	0	0	0
31/12/2008	R204	2009/08/06	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/12/2008	R206	2009/02/05			Bond Future	7.1560	7.1760	0.279	0.0000	0.0000	1,730
31/12/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	8,213.0000	8,130.0000	(1.011)	0	0	0
31/12/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/12/2008	R206	2009/05/07			Bond Future	6.9090	6.9300	0.304	0.0000	0.0000	0
31/12/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
31/12/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	7,961.0000	7,877.0000	(1.055)	0	0	0
31/12/2008	R206	2009/08/06			Bond Future	6.7390	6.7580	0.282	0.0000	0.0000	0
31/12/2008	R206	2009/08/06	9.25	Call	Option on Bond Future	9,121.0000	9,049.0000	(0.789)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	R206	2009/08/06	9.25	Put	Option on Bond Future	11.0000	11.0000	-	0	0	0
31/12/2008	R207	2009/02/05			Bond Future	7.2790	7.2940	0.206	0.0000	0.0000	0
31/12/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	13,359.0000	13,247.0000	(0.838)	0	0	0
31/12/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/12/2008	R207	2009/05/07			Bond Future	7.1520	7.1670	0.210	0.0000	0.0000	0
31/12/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	12,575.0000	12,464.0000	(0.883)	0	0	0
31/12/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/12/2008	R207	2009/08/06			Bond Future	7.0730	7.0880	0.212	0.0000	0.0000	0
31/12/2008	R207	2009/08/06	9.25	Call	Option on Bond Future	14,490.0000	14,380.0000	(0.759)	0	0	0
31/12/2008	R207	2009/08/06	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/12/2008	R208	2009/02/05			Bond Future	7.3130	7.3240	0.150	0.0000	0.0000	0
31/12/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/12/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	10,296.0000	10,211.0000	(0.826)	0	0	0
31/12/2008	R208	2009/05/07			Bond Future	7.1960	7.2070	0.153	0.0000	0.0000	0
31/12/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/12/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	11,077.0000	10,992.0000	(0.767)	0	0	0
31/12/2008	R208	2009/08/06			Bond Future	7.1350	7.1440	0.126	0.0000	0.0000	0
31/12/2008	R208	2009/08/06	9.25	Call	Option on Bond Future	14,582.0000	14,514.0000	(0.466)	0	0	0
31/12/2008	R208	2009/08/06	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/12/2008	R209	2009/02/05			Bond Future	6.7190	6.7420	0.342	0.0000	0.0000	5,545
31/12/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	21,937.0000	21,665.0000	(1.240)	0	0	0
31/12/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/12/2008	R209	2009/05/07			Bond Future	6.6320	6.6550	0.347	0.0000	0.0000	0
31/12/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	22,930.0000	22,654.0000	(1.204)	0	0	0
31/12/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/12/2008	R209	2009/08/06			Bond Future	6.5760	6.5990	0.350	0.0000	0.0000	0
31/12/2008	R209	2009/08/06	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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31/12/2008	R209	2009/08/06	8.75	Call	Option on Bond Future	21,582.0000	21,305.0000	(1.283)	0	0	0
31/12/2008	TRT1	2009/02/05			Index Future	302.8760	302.4800	(0.131)	0.0000	0.0000	0
31/12/2008	TRT1	2009/05/07			Index Future	311.1020	310.7010	(0.129)	0.0000	0.0000	0
31/12/2008	TRT1	2009/08/06			Index Future	318.5880	318.1930	(0.124)	0.0000	0.0000	100
31/12/2008	ZAAD	2009/03/16			Currency Future	6.5891	6.5806	(0.129)	6.6100	6.6000	8,550
31/12/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	654.0000	651.0000	(0.459)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	230.0000	222.0000	(3.478)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.65	Call	Currency Future	49.0000	43.0000	(12.245)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	216.0000	202.0000	(6.481)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	290.0000	283.0000	(2.414)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	143.0000	132.0000	(7.692)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,339.0000	1,344.0000	0.373	0	0	0
31/12/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	502.0000	498.0000	(0.797)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.80	Put	Currency Future	1,247.0000	1,250.0000	0.241	0	0	0
31/12/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	280.0000	264.0000	(5.714)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	810.0000	809.0000	(0.123)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	356.0000	350.0000	(1.685)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	524.0000	508.0000	(3.053)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.65	Put	Currency Future	1,110.0000	1,113.0000	0.270	0	0	0
31/12/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	245.0000	230.0000	(6.122)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	541.0000	537.0000	(0.739)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	85.0000	77.0000	(9.412)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	180.0000	168.0000	(6.667)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	216.0000	202.0000	(6.481)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	262.0000	246.0000	(6.107)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	180.0000	168.0000	(6.667)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	427.0000	422.0000	(1.171)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	323.0000	316.0000	(2.167)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	892.0000	893.0000	0.112	0	0	0
31/12/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	191.0000	178.0000	(6.806)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	82.0000	74.0000	(9.756)	0	0	0

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31/12/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	464.0000	459.0000	(1.078)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	730.0000	729.0000	(0.137)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	427.0000	422.0000	(1.171)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	262.0000	246.0000	(6.107)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.85	Put	Currency Future	1,293.0000	1,297.0000	0.309	0	0	0
31/12/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	119.0000	109.0000	(8.403)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	130.0000	120.0000	(7.692)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	280.0000	264.0000	(5.714)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.85	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	202.0000	194.0000	(3.960)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	502.0000	498.0000	(0.797)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	691.0000	690.0000	(0.145)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	230.0000	216.0000	(6.087)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	851.0000	851.0000	-	0	0	0
31/12/2008	ZAAD	2009/03/16	7.95	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	341.0000	324.0000	(4.985)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	191.0000	178.0000	(6.806)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.80	Call	Currency Future	36.0000	31.0000	(13.889)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	617.0000	614.0000	(0.486)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	391.0000	385.0000	(1.535)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	323.0000	316.0000	(2.167)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	90.0000	81.0000	(10.000)	0	0	0
31/12/2008	ZAAD	2009/03/16	8.05	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	115.0000	106.0000	(7.826)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	541.0000	537.0000	(0.739)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	290.0000	283.0000	(2.414)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.95	Put	Currency Future	1,386.0000	1,391.0000	0.361	0	0	0
31/12/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	393.0000	376.0000	(4.326)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	156.0000	145.0000	(7.051)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	319.0000	302.0000	(5.329)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.75	Put	Currency Future	1,201.0000	1,204.0000	0.250	0	0	0
31/12/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	356.0000	350.0000	(1.685)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	73.0000	66.0000	(9.589)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.75	Call	Currency Future	40.0000	35.0000	(12.500)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.45	Put	Currency Future	935.0000	936.0000	0.107	0	0	0
31/12/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	99.0000	90.0000	(9.091)	0	0	0

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31/12/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	245.0000	230.0000	(6.122)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	99.0000	90.0000	(9.091)	0	0	0
31/12/2008	ZAAD	2009/03/16	8.20	Put	Currency Future	1,625.0000	1,631.0000	0.369	0	0	0
31/12/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	154.0000	145.0000	(5.844)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.50	Call	Currency Future	67.0000	60.0000	(10.448)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	581.0000	578.0000	(0.516)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	488.0000	471.0000	(3.484)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	691.0000	690.0000	(0.145)	0	0	0
31/12/2008	ZAAD	2009/03/16	8.00	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	454.0000	437.0000	(3.744)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.50	Put	Currency Future	978.0000	979.0000	0.102	0	0	0
31/12/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	130.0000	120.0000	(7.692)	0	0	0
31/12/2008	ZAAD	2009/03/16	8.00	Put	Currency Future	1,434.0000	1,439.0000	0.349	0	0	0
31/12/2008	ZAAD	2009/03/16	7.70	Put	Currency Future	1,155.0000	1,158.0000	0.260	0	0	0
31/12/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	170.0000	158.0000	(7.059)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	177.0000	168.0000	(5.085)	0	0	0
31/12/2008	ZAAD	2009/03/16	8.10	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	810.0000	809.0000	(0.123)	0	0	0
31/12/2008	ZAAD	2009/03/16	8.10	Put	Currency Future	1,529.0000	1,535.0000	0.392	0	0	0
31/12/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	99.0000	90.0000	(9.091)	0	0	0
31/12/2008	ZAAD	2009/03/16	8.20	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	109.0000	99.0000	(9.174)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	82.0000	74.0000	(9.756)	0	0	0
31/12/2008	ZAAD	2009/03/16	8.05	Put	Currency Future	1,481.0000	1,487.0000	0.405	0	0	0
31/12/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	563.0000	546.0000	(3.020)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	730.0000	729.0000	(0.137)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.55	Call	Currency Future	60.0000	54.0000	(10.000)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	298.0000	282.0000	(5.369)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	769.0000	769.0000	-	0	0	0
31/12/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	892.0000	893.0000	0.112	0	0	0
31/12/2008	ZAAD	2009/03/16	7.55	Put	Currency Future	1,021.0000	1,023.0000	0.196	0	0	0
31/12/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	259.0000	252.0000	(2.703)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	99.0000	90.0000	(9.091)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.70	Call	Currency Future	44.0000	39.0000	(11.364)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	133.0000	124.0000	(6.767)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	488.0000	471.0000	(3.484)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	ZAAD	2009/03/16	7.45	Call	Currency Future	74.0000	66.0000	(10.811)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	259.0000	252.0000	(2.703)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	366.0000	348.0000	(4.918)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	203.0000	190.0000	(6.404)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	422.0000	405.0000	(4.028)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	119.0000	109.0000	(8.403)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,339.0000	1,344.0000	0.373	0	0	0
31/12/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	298.0000	282.0000	(5.369)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	143.0000	132.0000	(7.692)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	654.0000	651.0000	(0.459)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.60	Call	Currency Future	55.0000	48.0000	(12.727)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.60	Put	Currency Future	1,065.0000	1,068.0000	0.282	0	0	0
31/12/2008	ZAAD	2009/03/16	5.95	Call	Currency Future	684.0000	670.0000	(2.047)	0	0	0
31/12/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	45.0000	39.0000	(13.333)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.05	Call	Currency Future	602.0000	586.0000	(2.658)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.05	Put	Currency Future	63.0000	56.0000	(11.111)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	524.0000	508.0000	(3.053)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	85.0000	77.0000	(9.412)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	642.0000	627.0000	(2.336)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	53.0000	47.0000	(11.321)	0	0	0
31/12/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	38.0000	32.0000	(15.789)	0	0	0
31/12/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	727.0000	713.0000	(1.926)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	177.0000	168.0000	(5.085)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	341.0000	324.0000	(4.985)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	366.0000	348.0000	(4.918)	0	0	0
31/12/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	202.0000	194.0000	(3.960)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	617.0000	614.0000	(0.486)	0	0	0
31/12/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	156.0000	145.0000	(7.051)	0	0	0
31/12/2008	ZAAD	2009/06/12			Currency Future	6.6865	6.6768	(0.145)	0.0000	0.0000	820
31/12/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,035.0000	1,037.0000	0.193	0	0	0
31/12/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	73.0000	68.0000	(6.849)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	563.0000	554.0000	(1.599)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	331.0000	326.0000	(1.511)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	411.0000	404.0000	(1.703)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	512.0000	504.0000	(1.563)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	186.0000	184.0000	(1.075)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	305.0000	300.0000	(1.639)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	360.0000	354.0000	(1.667)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	275.0000	277.0000	0.727	0	0	0
31/12/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,586.0000	1,591.0000	0.315	0	0	0
31/12/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	154.0000	152.0000	(1.299)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	305.0000	300.0000	(1.639)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	559.0000	563.0000	0.716	0	0	0
31/12/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	524.0000	527.0000	0.573	0	0	0
31/12/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	172.0000	164.0000	(4.651)	0	0	0
31/12/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	73.0000	68.0000	(6.849)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	669.0000	673.0000	0.598	0	0	0
31/12/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	424.0000	427.0000	0.708	0	0	0
31/12/2008	ZAAD	2009/06/12	8.10	Put	Currency Future	1,497.0000	1,502.0000	0.334	0	0	0
31/12/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	226.0000	227.0000	0.442	0	0	0
31/12/2008	ZAAD	2009/06/12	7.60	Put	Currency Future	1,075.0000	1,077.0000	0.186	0	0	0
31/12/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	345.0000	340.0000	(1.449)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	411.0000	404.0000	(1.703)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	489.0000	493.0000	0.818	0	0	0
31/12/2008	ZAAD	2009/06/12	8.10	Call	Currency Future	84.0000	79.0000	(5.952)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.60	Put	Currency Future	362.0000	365.0000	0.829	0	0	0
31/12/2008	ZAAD	2009/06/12	7.60	Call	Currency Future	161.0000	154.0000	(4.348)	0	0	0
31/12/2008	ZAAD	2009/06/12	8.30	Put	Currency Future	1,677.0000	1,682.0000	0.298	0	0	0
31/12/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	691.0000	679.0000	(1.737)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	247.0000	238.0000	(3.644)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	376.0000	370.0000	(1.596)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,238.0000	1,242.0000	0.323	0	0	0
31/12/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	707.0000	707.0000	-	0	0	0
31/12/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	595.0000	599.0000	0.672	0	0	0
31/12/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	393.0000	386.0000	(1.781)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	958.0000	959.0000	0.104	0	0	0
31/12/2008	ZAAD	2009/06/12	8.30	Call	Currency Future	63.0000	59.0000	(6.349)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	449.0000	441.0000	(1.782)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	125.0000	118.0000	(5.600)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	524.0000	527.0000	0.573	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	883.0000	884.0000	0.113	0	0	0
31/12/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,586.0000	1,591.0000	0.315	0	0	0
31/12/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	318.0000	313.0000	(1.572)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	206.0000	198.0000	(3.883)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	360.0000	354.0000	(1.667)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	219.0000	211.0000	(3.653)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	631.0000	636.0000	0.792	0	0	0
31/12/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	740.0000	741.0000	0.135	0	0	0
31/12/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	194.0000	186.0000	(4.124)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	277.0000	267.0000	(3.610)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,323.0000	1,327.0000	0.302	0	0	0
31/12/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	810.0000	811.0000	0.123	0	0	0
31/12/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	489.0000	493.0000	0.818	0	0	0
31/12/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	261.0000	252.0000	(3.448)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	142.0000	135.0000	(4.930)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	740.0000	741.0000	0.135	0	0	0
31/12/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	376.0000	370.0000	(1.596)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	233.0000	224.0000	(3.863)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.55	Call	Currency Future	468.0000	461.0000	(1.496)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,156.0000	1,158.0000	0.173	0	0	0
31/12/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	109.0000	104.0000	(4.587)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	595.0000	599.0000	0.672	0	0	0
31/12/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	559.0000	563.0000	0.716	0	0	0
31/12/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	332.0000	334.0000	0.602	0	0	0
31/12/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	669.0000	673.0000	0.598	0	0	0
31/12/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	345.0000	340.0000	(1.449)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	846.0000	847.0000	0.118	0	0	0
31/12/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	691.0000	679.0000	(1.737)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	424.0000	427.0000	0.708	0	0	0
31/12/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	233.0000	224.0000	(3.863)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	293.0000	283.0000	(3.413)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	140.0000	138.0000	(1.429)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	846.0000	847.0000	0.118	0	0	0
31/12/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	536.0000	528.0000	(1.493)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	261.0000	252.0000	(3.448)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	726.0000	714.0000	(1.653)	0	0	0

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31/12/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	456.0000	460.0000	0.877	0	0	0
31/12/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	775.0000	775.0000	-	0	0	0
31/12/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	275.0000	277.0000	0.727	0	0	0
31/12/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	920.0000	921.0000	0.109	0	0	0
31/12/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	512.0000	504.0000	(1.563)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	206.0000	198.0000	(3.883)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	250.0000	251.0000	0.400	0	0	0
31/12/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	429.0000	423.0000	(1.399)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.50	Put	Currency Future	996.0000	998.0000	0.201	0	0	0
31/12/2008	ZAAD	2009/06/12	7.50	Call	Currency Future	183.0000	175.0000	(4.372)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	775.0000	775.0000	-	0	0	0
31/12/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,323.0000	1,327.0000	0.302	0	0	0
31/12/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	331.0000	326.0000	(1.511)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	536.0000	528.0000	(1.493)	0	0	0
31/12/2008	ZAAD	2009/06/12	8.00	Put	Currency Future	1,409.0000	1,413.0000	0.284	0	0	0
31/12/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,035.0000	1,037.0000	0.193	0	0	0
31/12/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	429.0000	423.0000	(1.399)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	172.0000	164.0000	(4.651)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	250.0000	251.0000	0.400	0	0	0
31/12/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	109.0000	104.0000	(4.587)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	393.0000	396.0000	0.763	0	0	0
31/12/2008	ZAAD	2009/06/12	7.65	Call	Currency Future	151.0000	144.0000	(4.636)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	393.0000	396.0000	0.763	0	0	0
31/12/2008	ZAAD	2009/06/12	8.00	Call	Currency Future	96.0000	90.0000	(6.250)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.65	Put	Currency Future	1,115.0000	1,117.0000	0.179	0	0	0
31/12/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	277.0000	267.0000	(3.610)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	125.0000	118.0000	(5.600)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	920.0000	921.0000	0.109	0	0	0
31/12/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	142.0000	135.0000	(4.930)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	656.0000	644.0000	(1.829)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,156.0000	1,158.0000	0.173	0	0	0
31/12/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	126.0000	124.0000	(1.587)	0	0	0
31/12/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,238.0000	1,242.0000	0.323	0	0	0
31/12/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	113.0000	111.0000	(1.770)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	800.0000	788.0000	(1.500)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	170.0000	168.0000	(1.176)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	204.0000	205.0000	0.490	0	0	0
31/12/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	590.0000	582.0000	(1.356)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	763.0000	751.0000	(1.573)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	154.0000	152.0000	(1.299)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	623.0000	611.0000	(1.926)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	170.0000	168.0000	(1.176)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	656.0000	644.0000	(1.829)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	590.0000	582.0000	(1.356)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	204.0000	205.0000	0.490	0	0	0
31/12/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	489.0000	482.0000	(1.431)	0	0	0
31/12/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	302.0000	305.0000	0.993	0	0	0
31/12/2008	ZAAD	2009/09/14			Currency Future	6.7728	6.7556	(0.254)	0.0000	0.0000	0
31/12/2008	ZAAD	2009/09/14	6.90	Put	Currency Future	613.0000	622.0000	1.468	0	0	0
31/12/2008	ZAAD	2009/09/14	7.20	Put	Currency Future	823.0000	833.0000	1.215	0	0	0
31/12/2008	ZAAD	2009/09/14	7.30	Call	Currency Future	362.0000	356.0000	(1.657)	0	0	0
31/12/2008	ZAAD	2009/09/14	7.10	Put	Currency Future	754.0000	764.0000	1.326	0	0	0
31/12/2008	ZAAD	2009/09/14	6.80	Put	Currency Future	547.0000	556.0000	1.645	0	0	0
31/12/2008	ZAAD	2009/09/14	7.25	Put	Currency Future	856.0000	866.0000	1.168	0	0	0
31/12/2008	ZAAD	2009/09/14	6.60	Call	Currency Future	596.0000	586.0000	(1.678)	0	0	0
31/12/2008	ZAAD	2009/09/14	7.25	Call	Currency Future	379.0000	372.0000	(1.847)	0	0	0
31/12/2008	ZAAD	2009/09/14	6.90	Call	Currency Future	486.0000	478.0000	(1.646)	0	0	0
31/12/2008	ZAAD	2009/09/14	6.80	Call	Currency Future	520.0000	511.0000	(1.731)	0	0	0
31/12/2008	ZAAD	2009/09/14	6.65	Call	Currency Future	577.0000	568.0000	(1.560)	0	0	0
31/12/2008	ZAAD	2009/09/14	7.10	Call	Currency Future	427.0000	419.0000	(1.874)	0	0	0
31/12/2008	ZAAD	2009/09/14	6.70	Call	Currency Future	558.0000	548.0000	(1.792)	0	0	0
31/12/2008	ZAAD	2009/09/14	7.15	Call	Currency Future	413.0000	406.0000	(1.695)	0	0	0
31/12/2008	ZAAD	2009/09/14	6.50	Call	Currency Future	637.0000	626.0000	(1.727)	0	0	0
31/12/2008	ZAAD	2009/09/14	6.35	Put	Currency Future	0.0000	291.0000	100.000	0	0	0
31/12/2008	ZAAD	2009/09/14	6.85	Put	Currency Future	580.0000	589.0000	1.552	0	0	0
31/12/2008	ZAAD	2009/09/14	6.70	Put	Currency Future	485.0000	493.0000	1.649	0	0	0
31/12/2008	ZAAD	2009/09/14	6.35	Call	Currency Future	0.0000	697.0000	100.000	0	0	0
31/12/2008	ZAAD	2009/09/14	6.50	Put	Currency Future	364.0000	371.0000	1.923	0	0	0
31/12/2008	ZAAD	2009/09/14	7.15	Put	Currency Future	790.0000	801.0000	1.392	0	0	0
31/12/2008	ZAAD	2009/09/14	6.75	Put	Currency Future	516.0000	524.0000	1.550	0	0	0
31/12/2008	ZAAD	2009/09/14	6.60	Put	Currency Future	423.0000	431.0000	1.891	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/12/2008	ZAAD 2009/09/14	6.45	Call	Currency Future	0.0000	648.0000	100.000	0	0	0
31/12/2008	ZAAD 2009/09/14	6.75	Call	Currency Future	539.0000	529.0000	(1.855)	0	0	0
31/12/2008	ZAAD 2009/09/14	7.20	Call	Currency Future	396.0000	389.0000	(1.768)	0	0	0
31/12/2008	ZAAD 2009/09/14	6.45	Put	Currency Future	0.0000	343.0000	100.000	0	0	0
31/12/2008	ZAAD 2009/09/14	7.00	Call	Currency Future	455.0000	447.0000	(1.758)	0	0	0
31/12/2008	ZAAD 2009/09/14	6.65	Call	Currency Future	0.0000	568.0000	100.000	0	0	0
31/12/2008	ZAAD 2009/09/14	7.30	Put	Currency Future	890.0000	900.0000	1.124	0	0	0
31/12/2008	ZAAD 2009/09/14	6.65	Put	Currency Future	0.0000	462.0000	100.000	0	0	0
31/12/2008	ZAAD 2009/09/14	7.00	Put	Currency Future	682.0000	692.0000	1.466	0	0	0
31/12/2008	ZAAD 2009/09/14	7.15	Put	Currency Future	0.0000	801.0000	100.000	0	0	0
31/12/2008	ZAAD 2009/09/14	7.10	Put	Currency Future	754.0000	764.0000	1.326	0	0	0
31/12/2008	ZAAD 2009/09/14	6.45	Put	Currency Future	336.0000	343.0000	2.083	0	0	0
31/12/2008	ZAAD 2009/09/14	7.10	Call	Currency Future	427.0000	419.0000	(1.874)	0	0	0
31/12/2008	ZAAD 2009/09/14	7.15	Call	Currency Future	0.0000	406.0000	100.000	0	0	0
31/12/2008	ZAAD 2009/09/14	6.95	Call	Currency Future	0.0000	462.0000	100.000	0	0	0
31/12/2008	ZAAD 2009/09/14	6.85	Call	Currency Future	503.0000	494.0000	(1.789)	0	0	0
31/12/2008	ZAAD 2009/09/14	6.95	Put	Currency Future	0.0000	657.0000	100.000	0	0	0
31/12/2008	ZAAD 2009/09/14	6.55	Call	Currency Future	615.0000	606.0000	(1.463)	0	0	0
31/12/2008	ZAAD 2009/09/14	6.45	Call	Currency Future	659.0000	648.0000	(1.669)	0	0	0
31/12/2008	ZAAD 2009/09/14	7.05	Call	Currency Future	440.0000	433.0000	(1.591)	0	0	0
31/12/2008	ZAAD 2009/09/14	6.95	Call	Currency Future	470.0000	462.0000	(1.702)	0	0	0
31/12/2008	ZAAD 2009/09/14	6.55	Put	Currency Future	392.0000	400.0000	2.041	0	0	0
31/12/2008	ZAAD 2009/09/14	7.05	Put	Currency Future	718.0000	727.0000	1.253	0	0	0
31/12/2008	ZAAD 2009/09/14	6.65	Put	Currency Future	455.0000	462.0000	1.538	0	0	0
31/12/2008	ZAAD 2009/09/14	6.95	Put	Currency Future	647.0000	657.0000	1.546	0	0	0

**Grand Total:**

**346,026**