



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 17/11/2008

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
17/11/2008	\$ / R 2008/12/12			Currency Future	10.1013	10.2098	1.074	10.2500	1.0000	154,642
17/11/2008	\$ / R 2008/12/12	10.60	Call	Currency Future	371.0000	379.0000	2.156	0	0	0
17/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	698.0000	603.0000	(13.610)	0	0	0
17/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,234.0000	2,338.0000	4.655	0	0	0
17/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,381.0000	1,473.0000	6.662	0	0	0
17/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	33.0000	28.0000	(15.152)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	52.0000	47.0000	(9.615)	0	0	0
17/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	542.0000	456.0000	(15.867)	0	0	0
17/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	449.0000	463.0000	3.118	0	0	0
17/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	213.0000	163.0000	(23.474)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,845.0000	1,949.0000	5.637	0	0	0
17/11/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	60.0000	51.0000	(15.000)	0	0	0
17/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	381.0000	308.0000	(19.160)	0	0	0
17/11/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	27.0000	23.0000	(14.815)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	80.0000	63.0000	(21.250)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	44.0000	39.0000	(11.364)	0	0	0
17/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	543.0000	566.0000	4.236	0	0	0
17/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,234.0000	2,338.0000	4.655	0	0	0
17/11/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	1,604.0000	1,707.0000	6.421	0	0	0
17/11/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	30.0000	25.0000	(16.667)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	39.0000	35.0000	(10.256)	0	0	0
17/11/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	1,020.0000	1,091.0000	6.961	0	0	0
17/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	609.0000	638.0000	4.762	0	0	0
17/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	914.0000	973.0000	6.455	0	0	0
17/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	33.0000	28.0000	(15.152)	0	0	0
17/11/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	2,332.0000	2,435.0000	4.417	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	1,991.0000	2,094.0000	5.173	0	0	0
17/11/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	145.0000	112.0000	(22.759)	0	0	0
17/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	698.0000	603.0000	(13.610)	0	0	0
17/11/2008	\$ / R 2008/12/12	10.25	Put	Currency Future	633.0000	542.0000	(14.376)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	50.0000	45.0000	(10.000)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	37.0000	32.0000	(13.514)	0	0	0
17/11/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	169.0000	131.0000	(22.485)	0	0	0
17/11/2008	\$ / R 2008/12/12	10.60	Put	Currency Future	870.0000	769.0000	(11.609)	0	0	0
17/11/2008	\$ / R 2008/12/12	9.85	Put	Currency Future	406.0000	331.0000	(18.473)	0	0	1,000
17/11/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	290.0000	227.0000	(21.724)	0	0	20,000
17/11/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	1,652.0000	1,755.0000	6.235	0	0	0
17/11/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	32.0000	27.0000	(15.625)	0	0	0
17/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	196.0000	152.0000	(22.449)	0	0	0
17/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	449.0000	463.0000	3.118	0	0	0
17/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	458.0000	378.0000	(17.467)	0	0	0
17/11/2008	\$ / R 2008/12/12	10.85	Put	Currency Future	1,056.0000	950.0000	(10.038)	0	0	0
17/11/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	791.0000	837.0000	5.815	0	0	0
17/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,039.0000	2,143.0000	5.101	0	0	0
17/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	947.0000	1,012.0000	6.864	0	0	0
17/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	458.0000	378.0000	(17.467)	0	0	0
17/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,058.0000	1,131.0000	6.900	0	0	0
17/11/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,186.0000	2,290.0000	4.758	0	0	0
17/11/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	1,096.0000	1,172.0000	6.934	0	0	0
17/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	609.0000	638.0000	4.762	0	0	0
17/11/2008	\$ / R 2008/12/12	11.20	Put	Currency Future	1,335.0000	1,225.0000	(8.240)	0	0	0
17/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	157.0000	121.0000	(22.930)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,942.0000	2,046.0000	5.355	0	0	0
17/11/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	2,088.0000	2,192.0000	4.981	0	0	0
17/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	104.0000	81.0000	(22.115)	0	0	0
17/11/2008	\$ / R 2008/12/12	11.10	Put	Currency Future	1,253.0000	1,144.0000	(8.699)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	45.0000	40.0000	(11.111)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	38.0000	33.0000	(13.158)	0	0	0
17/11/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	34.0000	30.0000	(11.765)	0	0	0
17/11/2008	\$ / R 2008/12/12	10.45	Put	Currency Future	765.0000	668.0000	(12.680)	0	0	0
17/11/2008	\$ / R 2008/12/12	11.10	Call	Currency Future	254.0000	254.0000	-	0	0	0
17/11/2008	\$ / R 2008/12/12	10.80	Call	Currency Future	319.0000	323.0000	1.254	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	1,893.0000	1,997.0000	5.494	0	0	0
17/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,556.0000	1,659.0000	6.620	0	0	0
17/11/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	2,283.0000	2,387.0000	4.555	0	0	0
17/11/2008	\$ / R 2008/12/12	10.30	Put	Currency Future	665.0000	572.0000	(13.985)	0	0	1,000
17/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	54.0000	49.0000	(9.259)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	1,424.0000	1,518.0000	6.601	0	0	0
17/11/2008	\$ / R 2008/12/12	10.25	Call	Currency Future	484.0000	502.0000	3.719	0	0	0
17/11/2008	\$ / R 2008/12/12	10.30	Call	Currency Future	466.0000	482.0000	3.433	0	0	0
17/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,942.0000	2,046.0000	5.355	0	0	0
17/11/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	73.0000	58.0000	(20.548)	0	0	0
17/11/2008	\$ / R 2008/12/12	10.80	Put	Currency Future	1,018.0000	913.0000	(10.314)	0	0	0
17/11/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	1,215.0000	1,298.0000	6.831	0	0	0
17/11/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	1,796.0000	1,900.0000	5.791	0	0	0
17/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	41.0000	36.0000	(12.195)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,338.0000	1,429.0000	6.801	0	0	0
17/11/2008	\$ / R 2008/12/12	9.55	Call	Currency Future	821.0000	869.0000	5.847	0	0	0
17/11/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	1,174.0000	1,256.0000	6.985	0	0	0
17/11/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	42.0000	37.0000	(11.905)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	66.0000	53.0000	(19.697)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	87.0000	69.0000	(20.690)	0	0	0
17/11/2008	\$ / R 2008/12/12	11.20	Call	Currency Future	236.0000	234.0000	(0.847)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,467.0000	1,563.0000	6.544	0	0	0
17/11/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	882.0000	935.0000	6.009	0	0	0
17/11/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	2,429.0000	2,533.0000	4.282	0	0	0
17/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	87.0000	69.0000	(20.690)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	41.0000	36.0000	(12.195)	0	0	0
17/11/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	231.0000	175.0000	(24.242)	0	0	0
17/11/2008	\$ / R 2008/12/12	10.85	Call	Currency Future	307.0000	310.0000	0.977	0	0	0
17/11/2008	\$ / R 2008/12/12	10.75	Call	Currency Future	331.0000	336.0000	1.511	0	0	0
17/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	44.0000	39.0000	(11.364)	0	0	0
17/11/2008	\$ / R 2008/12/12	9.90	Put	Currency Future	431.0000	354.0000	(17.865)	0	0	0
17/11/2008	\$ / R 2008/12/12	10.45	Call	Currency Future	416.0000	427.0000	2.644	0	0	0
17/11/2008	\$ / R 2008/12/12	9.85	Call	Currency Future	657.0000	690.0000	5.023	0	0	0
17/11/2008	\$ / R 2008/12/12	9.55	Put	Currency Future	270.0000	209.0000	(22.593)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,845.0000	1,949.0000	5.637	0	0	0
17/11/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	586.0000	613.0000	4.608	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	381.0000	308.0000	(19.160)	0	0	0
17/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	157.0000	121.0000	(22.930)	0	0	0
17/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,135.0000	1,214.0000	6.960	0	0	0
17/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,338.0000	1,429.0000	6.801	0	0	20,000
17/11/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	485.0000	403.0000	(16.907)	0	0	0
17/11/2008	\$ / R 2008/12/12	10.50	Call	Currency Future	400.0000	411.0000	2.750	0	0	0
17/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	134.0000	104.0000	(22.388)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	54.0000	49.0000	(9.259)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,748.0000	1,852.0000	5.950	0	0	20
17/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	682.0000	718.0000	5.279	0	0	0
17/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	182.0000	141.0000	(22.527)	0	0	0
17/11/2008	\$ / R 2008/12/12	11.50	Call	Currency Future	189.0000	185.0000	(2.116)	0	0	3,000
17/11/2008	\$ / R 2008/12/12	10.75	Put	Currency Future	980.0000	876.0000	(10.612)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,556.0000	1,659.0000	6.620	0	0	0
17/11/2008	\$ / R 2008/12/12	9.75	Call	Currency Future	708.0000	746.0000	5.367	0	0	0
17/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	542.0000	456.0000	(15.867)	0	0	0
17/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	213.0000	163.0000	(23.474)	0	0	0
17/11/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	123.0000	96.0000	(21.951)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	1,700.0000	1,803.0000	6.059	0	0	0
17/11/2008	\$ / R 2008/12/12	9.75	Put	Currency Future	357.0000	286.0000	(19.888)	0	0	0
17/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	914.0000	973.0000	6.455	0	0	0
17/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,058.0000	1,131.0000	6.900	0	0	0
17/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	983.0000	1,051.0000	6.918	0	0	0
17/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	543.0000	566.0000	4.236	0	0	0
17/11/2008	\$ / R 2008/12/12	11.30	Put	Currency Future	1,418.0000	1,307.0000	(7.828)	0	0	0
17/11/2008	\$ / R 2008/12/12	11.50	Put	Currency Future	1,588.0000	1,475.0000	(7.116)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	38.0000	33.0000	(13.158)	0	0	0
17/11/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	503.0000	522.0000	3.777	0	0	0
17/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,039.0000	2,143.0000	5.101	0	0	0
17/11/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	602.0000	512.0000	(14.950)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	1,511.0000	1,611.0000	6.618	0	0	0
17/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	134.0000	104.0000	(22.388)	0	0	0
17/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	682.0000	718.0000	5.279	0	0	0
17/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,748.0000	1,852.0000	5.950	0	0	0
17/11/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	113.0000	88.0000	(22.124)	0	0	0
17/11/2008	\$ / R 2008/12/12	11.75	Call	Currency Future	156.0000	152.0000	(2.564)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	\$ / R 2008/12/12	11.30	Call	Currency Future	219.0000	216.0000	(1.370)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	35.0000	31.0000	(11.429)	0	0	0
17/11/2008	\$ / R 2008/12/12	10.50	Put	Currency Future	799.0000	701.0000	(12.265)	0	0	2,000
17/11/2008	\$ / R 2008/12/12	12.75	Call	Currency Future	68.0000	60.0000	(11.765)	0	0	0
17/11/2008	\$ / R 2008/12/12	10.15	Call	Currency Future	523.0000	544.0000	4.015	0	0	0
17/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	182.0000	141.0000	(22.527)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	2,137.0000	2,241.0000	4.867	0	0	0
17/11/2008	\$ / R 2008/12/12	10.15	Put	Currency Future	571.0000	484.0000	(15.236)	0	0	0
17/11/2008	\$ / R 2008/12/12	12.80	Call	Currency Future	65.0000	57.0000	(12.308)	0	0	0
17/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	983.0000	1,051.0000	6.918	0	0	0
17/11/2008	\$ / R 2008/12/12	12.80	Put	Currency Future	2,764.0000	2,647.0000	(4.233)	0	0	0
17/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,135.0000	1,214.0000	6.960	0	0	0
17/11/2008	\$ / R 2008/12/12	12.05	Put	Currency Future	2,073.0000	1,958.0000	(5.548)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	47.0000	42.0000	(10.638)	0	0	0
17/11/2008	\$ / R 2008/12/12	12.25	Call	Currency Future	107.0000	100.0000	(6.542)	0	0	0
17/11/2008	\$ / R 2008/12/12	10.55	Put	Currency Future	834.0000	735.0000	(11.871)	0	0	0
17/11/2008	\$ / R 2008/12/12	12.75	Put	Currency Future	2,717.0000	2,601.0000	(4.269)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	47.0000	42.0000	(10.638)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,255.0000	1,341.0000	6.853	0	0	0
17/11/2008	\$ / R 2008/12/12	12.05	Call	Currency Future	124.0000	118.0000	(4.839)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	49.0000	43.0000	(12.245)	0	0	0
17/11/2008	\$ / R 2008/12/12	13.55	Call	Currency Future	31.0000	24.0000	(22.581)	0	0	0
17/11/2008	\$ / R 2008/12/12	9.90	Call	Currency Future	633.0000	664.0000	4.897	0	0	0
17/11/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	1,297.0000	1,385.0000	6.785	0	0	0
17/11/2008	\$ / R 2008/12/12	13.55	Put	Currency Future	3,479.0000	3,364.0000	(3.306)	0	0	0
17/11/2008	\$ / R 2008/12/12	11.00	Call	Currency Future	274.0000	275.0000	0.365	0	0	0
17/11/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	95.0000	75.0000	(21.053)	0	0	0
17/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	334.0000	266.0000	(20.359)	0	0	0
17/11/2008	\$ / R 2008/12/12	14.30	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0
17/11/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	250.0000	192.0000	(23.200)	0	0	0
17/11/2008	\$ / R 2008/12/12	11.00	Put	Currency Future	1,173.0000	1,065.0000	(9.207)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,467.0000	1,563.0000	6.544	0	0	0
17/11/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	851.0000	901.0000	5.875	0	0	0
17/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	735.0000	775.0000	5.442	0	0	0
17/11/2008	\$ / R 2008/12/12	12.00	Call	Currency Future	129.0000	123.0000	(4.651)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	66.0000	53.0000	(19.697)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	334.0000	266.0000	(20.359)	0	0	0
17/11/2008	\$ / R 2008/12/12	12.00	Put	Currency Future	2,028.0000	1,913.0000	(5.671)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,381.0000	1,473.0000	6.662	0	0	0
17/11/2008	\$ / R 2008/12/12	12.25	Put	Currency Future	2,255.0000	2,140.0000	(5.100)	0	0	0
17/11/2008	\$ / R 2008/12/12	11.25	Call	Currency Future	227.0000	225.0000	(0.881)	0	0	0
17/11/2008	\$ / R 2008/12/12	12.50	Call	Currency Future	86.0000	80.0000	(6.977)	0	0	0
17/11/2008	\$ / R 2008/12/12	11.25	Put	Currency Future	1,376.0000	1,265.0000	(8.067)	0	0	0
17/11/2008	\$ / R 2008/12/12	14.30	Put	Currency Future	4,212.0000	4,100.0000	(2.659)	0	0	0
17/11/2008	\$ / R 2008/12/12	13.30	Put	Currency Future	3,239.0000	3,122.0000	(3.612)	0	0	0
17/11/2008	\$ / R 2008/12/12	10.55	Call	Currency Future	385.0000	394.0000	2.338	0	0	0
17/11/2008	\$ / R 2008/12/12	13.30	Call	Currency Future	40.0000	32.0000	(20.000)	0	0	0
17/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	735.0000	775.0000	5.442	0	0	0
17/11/2008	\$ / R 2008/12/12	13.00	Put	Currency Future	2,953.0000	2,835.0000	(3.996)	0	0	0
17/11/2008	\$ / R 2008/12/12	12.50	Put	Currency Future	2,485.0000	2,370.0000	(4.628)	0	0	0
17/11/2008	\$ / R 2008/12/12	12.55	Put	Currency Future	2,531.0000	2,416.0000	(4.544)	0	0	0
17/11/2008	\$ / R 2008/12/12	12.55	Call	Currency Future	82.0000	76.0000	(7.317)	0	0	0
17/11/2008	\$ / R 2008/12/12	11.60	Call	Currency Future	176.0000	171.0000	(2.841)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	80.0000	63.0000	(21.250)	0	0	0
17/11/2008	\$ / R 2008/12/12	11.75	Put	Currency Future	1,805.0000	1,692.0000	(6.260)	0	0	0
17/11/2008	\$ / R 2008/12/12	11.85	Call	Currency Future	145.0000	140.0000	(3.448)	0	0	0
17/11/2008	\$ / R 2008/12/12	11.35	Put	Currency Future	1,460.0000	1,348.0000	(7.671)	0	0	0
17/11/2008	\$ / R 2008/12/12	11.80	Put	Currency Future	1,849.0000	1,736.0000	(6.111)	0	0	0
17/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	196.0000	152.0000	(22.449)	0	0	0
17/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	947.0000	1,012.0000	6.864	0	0	0
17/11/2008	\$ / R 2008/12/12	13.00	Call	Currency Future	54.0000	45.0000	(16.667)	0	0	0
17/11/2008	\$ / R 2008/12/12	7.75	Put	Currency Future	29.0000	24.0000	(17.241)	0	0	0
17/11/2008	\$ / R 2008/12/12	11.85	Put	Currency Future	1,893.0000	1,780.0000	(5.969)	0	0	0
17/11/2008	\$ / R 2008/12/12	11.60	Put	Currency Future	1,674.0000	1,561.0000	(6.750)	0	0	0
17/11/2008	\$ / R 2008/12/12	12.35	Call	Currency Future	99.0000	92.0000	(7.071)	0	0	0
17/11/2008	\$ / R 2008/12/12	13.10	Call	Currency Future	49.0000	40.0000	(18.367)	0	0	0
17/11/2008	\$ / R 2008/12/12	11.35	Call	Currency Future	211.0000	208.0000	(1.422)	0	0	0
17/11/2008	\$ / R 2008/12/12	13.10	Put	Currency Future	3,048.0000	2,930.0000	(3.871)	0	0	0
17/11/2008	\$ / R 2008/12/12	12.35	Put	Currency Future	2,348.0000	2,232.0000	(4.940)	0	0	0
17/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,255.0000	1,341.0000	6.853	0	0	0
17/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	104.0000	81.0000	(22.115)	0	0	0
17/11/2008	\$ / R 2008/12/12	12.70	Call	Currency Future	72.0000	64.0000	(11.111)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	\$ / R 2008/12/12	7.10	Put	Currency Future	14.0000	10.0000	(28.571)	0	0	0
17/11/2008	\$ / R 2008/12/12	11.95	Put	Currency Future	1,983.0000	1,869.0000	(5.749)	0	0	0
17/11/2008	\$ / R 2008/12/12	7.10	Call	Currency Future	3,015.0000	3,120.0000	3.483	0	0	0
17/11/2008	\$ / R 2008/12/12	11.95	Call	Currency Future	134.0000	128.0000	(4.478)	0	0	0
17/11/2008	\$ / R 2008/12/12	13.85	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
17/11/2008	\$ / R 2008/12/12	13.85	Put	Currency Future	3,771.0000	3,657.0000	(3.023)	0	0	0
17/11/2008	\$ / R 2008/12/12	7.75	Call	Currency Future	2,380.0000	2,484.0000	4.370	0	0	0
17/11/2008	\$ / R 2008/12/12	12.70	Put	Currency Future	2,670.0000	2,554.0000	(4.345)	0	0	0
17/11/2008	\$ / R 2008/12/12	6.80	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
17/11/2008	\$ / R 2008/12/12	13.35	Call	Currency Future	38.0000	30.0000	(21.053)	0	0	0
17/11/2008	\$ / R 2008/12/12	7.55	Call	Currency Future	2,574.0000	2,679.0000	4.079	0	0	0
17/11/2008	\$ / R 2008/12/12	12.60	Put	Currency Future	2,577.0000	2,462.0000	(4.463)	0	0	0
17/11/2008	\$ / R 2008/12/12	7.55	Put	Currency Future	23.0000	19.0000	(17.391)	0	0	0
17/11/2008	\$ / R 2008/12/12	13.45	Call	Currency Future	34.0000	27.0000	(20.588)	0	0	0
17/11/2008	\$ / R 2008/12/12	13.35	Put	Currency Future	3,287.0000	3,170.0000	(3.559)	0	0	0
17/11/2008	\$ / R 2008/12/12	12.60	Call	Currency Future	79.0000	72.0000	(8.861)	0	0	0
17/11/2008	\$ / R 2008/12/12	11.80	Call	Currency Future	150.0000	146.0000	(2.667)	0	0	0
17/11/2008	\$ / R 2008/12/12	14.20	Put	Currency Future	4,114.0000	4,001.0000	(2.747)	0	0	0
17/11/2008	\$ / R 2008/12/12	7.00	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
17/11/2008	\$ / R 2008/12/12	14.20	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
17/11/2008	\$ / R 2008/12/12	7.00	Call	Currency Future	3,113.0000	3,218.0000	3.373	0	0	0
17/11/2008	\$ / R 2008/12/12	6.80	Call	Currency Future	3,308.0000	3,415.0000	3.235	0	0	0
17/11/2008	\$ / R 2008/12/12	11.05	Put	Currency Future	1,213.0000	1,105.0000	(8.904)	0	0	0
17/11/2008	\$ / R 2008/12/12	13.45	Put	Currency Future	3,383.0000	3,267.0000	(3.429)	0	0	0
17/11/2008	\$ / R 2008/12/12	7.20	Call	Currency Future	2,917.0000	3,023.0000	3.634	0	0	0
17/11/2008	\$ / R 2008/12/12	14.10	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
17/11/2008	\$ / R 2008/12/12	12.45	Call	Currency Future	90.0000	85.0000	(5.556)	0	0	0
17/11/2008	\$ / R 2008/12/12	14.10	Put	Currency Future	4,016.0000	3,902.0000	(2.839)	0	0	0
17/11/2008	\$ / R 2008/12/12	12.45	Put	Currency Future	2,439.0000	2,325.0000	(4.674)	0	0	0
17/11/2008	\$ / R 2008/12/12	11.70	Put	Currency Future	1,761.0000	1,649.0000	(6.360)	0	0	0
17/11/2008	\$ / R 2008/12/12	13.20	Call	Currency Future	44.0000	35.0000	(20.455)	0	0	0
17/11/2008	\$ / R 2008/12/12	13.20	Put	Currency Future	3,143.0000	3,026.0000	(3.723)	0	0	0
17/11/2008	\$ / R 2008/12/12	11.70	Call	Currency Future	163.0000	158.0000	(3.067)	0	0	0
17/11/2008	\$ / R 2008/12/12	10.95	Put	Currency Future	1,133.0000	1,027.0000	(9.356)	0	0	0
17/11/2008	\$ / R 2008/12/12	10.95	Call	Currency Future	285.0000	287.0000	0.702	0	0	0
17/11/2008	\$ / R 2008/12/12	7.20	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	\$ / R	2008/12/12	7.95	Call	Currency Future	2,186.0000	2,290.0000	4.758	0	0	0
17/11/2008	\$ / R	2008/12/12	7.95	Put	Currency Future	34.0000	30.0000	(11.765)	0	0	0
17/11/2008	\$ / R	2008/12/12	9.45	Call	Currency Future	882.0000	935.0000	6.009	0	0	0
17/11/2008	\$ / R	2008/12/12	9.45	Put	Currency Future	231.0000	175.0000	(24.242)	0	0	0
17/11/2008	\$ / R	2008/12/12	11.05	Call	Currency Future	264.0000	264.0000	-	0	0	0
17/11/2008	\$ / R	2008/12/12	10.20	Put	Currency Future	602.0000	512.0000	(14.950)	0	0	0
17/11/2008	\$ / R	2008/12/12	10.20	Call	Currency Future	503.0000	522.0000	3.777	0	0	0
17/11/2008	\$ / R	2008/12/12	7.30	Call	Currency Future	2,819.0000	2,924.0000	3.725	0	0	0
17/11/2008	\$ / R	2008/12/12	7.30	Put	Currency Future	18.0000	14.0000	(22.222)	0	0	0
17/11/2008	\$ / R	2008/12/12	12.95	Call	Currency Future	57.0000	48.0000	(15.789)	0	0	0
17/11/2008	\$ / R	2008/12/12	12.20	Put	Currency Future	2,209.0000	2,094.0000	(5.206)	0	0	0
17/11/2008	\$ / R	2008/12/12	12.20	Call	Currency Future	111.0000	104.0000	(6.306)	0	0	0
17/11/2008	\$ / R	2008/12/12	12.95	Put	Currency Future	2,905.0000	2,788.0000	(4.028)	0	0	0
17/11/2008	\$ / R	2008/12/12	7.50	Call	Currency Future	2,623.0000	2,728.0000	4.003	0	0	0
17/11/2008	\$ / R	2008/12/12	7.50	Put	Currency Future	22.0000	18.0000	(18.182)	0	0	0
17/11/2008	\$ / R	2008/12/12	13.50	Put	Currency Future	3,431.0000	3,315.0000	(3.381)	0	0	0
17/11/2008	\$ / R	2008/12/12	13.50	Call	Currency Future	32.0000	25.0000	(21.875)	0	0	0
17/11/2008	\$ / R	2008/12/12	11.45	Put	Currency Future	1,545.0000	1,433.0000	(7.249)	0	0	0
17/11/2008	\$ / R	2008/12/12	11.45	Call	Currency Future	196.0000	192.0000	(2.041)	0	0	0
17/11/2008	\$ / R	2008/12/12	10.70	Call	Currency Future	344.0000	350.0000	1.744	0	0	0
17/11/2008	\$ / R	2008/12/12	10.70	Put	Currency Future	943.0000	840.0000	(10.923)	0	0	0
17/11/2008	\$ / R	2008/12/12	6.95	Put	Currency Future	10.0000	7.0000	(30.000)	0	0	0
17/11/2008	\$ / R	2008/12/12	6.95	Call	Currency Future	3,161.0000	3,267.0000	3.353	0	0	0
17/11/2008	\$ / R	2008/12/12	12.10	Put	Currency Future	2,118.0000	2,003.0000	(5.430)	0	0	0
17/11/2008	\$ / R	2008/12/12	12.85	Call	Currency Future	62.0000	54.0000	(12.903)	0	0	0
17/11/2008	\$ / R	2008/12/12	12.85	Put	Currency Future	2,811.0000	2,694.0000	(4.162)	0	0	0
17/11/2008	\$ / R	2008/12/12	13.60	Call	Currency Future	29.0000	22.0000	(24.138)	0	0	0
17/11/2008	\$ / R	2008/12/12	13.60	Put	Currency Future	3,528.0000	3,412.0000	(3.288)	0	0	0
17/11/2008	\$ / R	2008/12/12	12.10	Call	Currency Future	119.0000	113.0000	(5.042)	0	0	0
17/11/2008	\$ / R	2008/12/12	7.60	Call	Currency Future	2,526.0000	2,630.0000	4.117	0	0	0
17/11/2008	\$ / R	2008/12/12	7.60	Put	Currency Future	24.0000	20.0000	(16.667)	0	0	0
17/11/2008	\$ / R	2009/03/16			Currency Future	10.3503	10.4633	1.092	10.4700	10.4700	15,723
17/11/2008	\$ / R	2009/03/16	9.50	Call	Currency Future	1,343.0000	1,415.0000	5.361	0	0	0
17/11/2008	\$ / R	2009/03/16	8.05	Put	Currency Future	118.0000	103.0000	(12.712)	0	0	0
17/11/2008	\$ / R	2009/03/16	8.15	Call	Currency Future	2,333.0000	2,430.0000	4.158	0	0	0



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17/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	125.0000	110.0000	(12.000)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,291.0000	2,387.0000	4.190	0	0	0
17/11/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	916.0000	850.0000	(7.205)	0	0	0
17/11/2008	\$ / R 2009/03/16	11.60	Put	Currency Future	1,749.0000	1,668.0000	(4.631)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,969.0000	2,059.0000	4.571	0	0	0
17/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	187.0000	166.0000	(11.230)	0	0	0
17/11/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	916.0000	964.0000	5.240	0	0	0
17/11/2008	\$ / R 2009/03/16	11.40	Put	Currency Future	1,606.0000	1,528.0000	(4.857)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	2,008.0000	2,099.0000	4.532	0	0	0
17/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,418.0000	2,516.0000	4.053	0	0	0
17/11/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	1,074.0000	1,003.0000	(6.611)	0	0	0
17/11/2008	\$ / R 2009/03/16	11.40	Call	Currency Future	556.0000	591.0000	6.295	0	0	0
17/11/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,535.0000	1,614.0000	5.147	0	0	0
17/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,087.0000	2,179.0000	4.408	0	0	0
17/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,418.0000	2,516.0000	4.053	0	0	0
17/11/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	977.0000	1,026.0000	5.015	0	0	0
17/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	158.0000	140.0000	(11.392)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	308.0000	278.0000	(9.740)	0	0	0
17/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	936.0000	984.0000	5.128	0	0	0
17/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	385.0000	350.0000	(9.091)	0	0	0
17/11/2008	\$ / R 2009/03/16	11.60	Call	Currency Future	499.0000	531.0000	6.413	0	0	0
17/11/2008	\$ / R 2009/03/16	9.75	Put	Currency Future	595.0000	548.0000	(7.899)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	208.0000	185.0000	(11.058)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	1,708.0000	1,792.0000	4.918	0	0	0
17/11/2008	\$ / R 2009/03/16	11.45	Put	Currency Future	1,641.0000	1,562.0000	(4.814)	0	0	0
17/11/2008	\$ / R 2009/03/16	9.75	Call	Currency Future	1,195.0000	1,262.0000	5.607	0	0	0
17/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	885.0000	821.0000	(7.232)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	208.0000	185.0000	(11.058)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	118.0000	103.0000	(12.712)	0	0	0
17/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	936.0000	984.0000	5.128	0	0	0
17/11/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	2,461.0000	2,560.0000	4.023	0	0	0
17/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	885.0000	821.0000	(7.232)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,208.0000	2,303.0000	4.303	0	0	0
17/11/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	110.0000	97.0000	(11.818)	0	0	0
17/11/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	977.0000	1,026.0000	5.015	0	0	0
17/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,282.0000	1,352.0000	5.460	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,375.0000	2,473.0000	4.126	0	0	0
17/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	532.0000	489.0000	(8.083)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	125.0000	110.0000	(12.000)	0	0	0
17/11/2008	\$ / R 2009/03/16	10.75	Call	Currency Future	774.0000	814.0000	5.168	0	0	0
17/11/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	97.0000	85.0000	(12.371)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	280.0000	253.0000	(9.643)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,333.0000	2,430.0000	4.158	0	0	0
17/11/2008	\$ / R 2009/03/16	10.75	Put	Currency Future	1,174.0000	1,100.0000	(6.303)	0	0	0
17/11/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	2,548.0000	2,648.0000	3.925	0	0	0
17/11/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,930.0000	2,019.0000	4.611	0	0	0
17/11/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	826.0000	763.0000	(7.627)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	187.0000	166.0000	(11.230)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	158.0000	140.0000	(11.392)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	167.0000	148.0000	(11.377)	0	0	0
17/11/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	1,673.0000	1,755.0000	4.901	0	0	0
17/11/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	824.0000	866.0000	5.097	0	0	0
17/11/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,817.0000	1,904.0000	4.788	0	0	0
17/11/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	2,127.0000	2,220.0000	4.372	0	0	0
17/11/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,167.0000	2,261.0000	4.338	0	0	0
17/11/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	322.0000	292.0000	(9.317)	0	0	0
17/11/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,038.0000	1,093.0000	5.299	0	0	0
17/11/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	177.0000	157.0000	(11.299)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	149.0000	132.0000	(11.409)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,208.0000	2,303.0000	4.303	0	0	0
17/11/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	738.0000	680.0000	(7.859)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	267.0000	240.0000	(10.112)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,930.0000	2,019.0000	4.611	0	0	0
17/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	242.0000	217.0000	(10.331)	0	0	0
17/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,405.0000	1,479.0000	5.267	0	0	0
17/11/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	230.0000	206.0000	(10.435)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,291.0000	2,387.0000	4.190	0	0	0
17/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	455.0000	416.0000	(8.571)	0	0	0
17/11/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	740.0000	781.0000	5.541	0	0	0
17/11/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	826.0000	763.0000	(7.627)	0	0	0
17/11/2008	\$ / R 2009/03/16	11.45	Call	Currency Future	541.0000	576.0000	6.470	0	0	0
17/11/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,167.0000	2,261.0000	4.338	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	141.0000	124.0000	(12.057)	0	0	0
17/11/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	1,239.0000	1,167.0000	(5.811)	0	0	0
17/11/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	651.0000	691.0000	6.144	0	0	0
17/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	2,008.0000	2,099.0000	4.532	0	0	0
17/11/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,781.0000	1,866.0000	4.773	0	0	0
17/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,892.0000	1,980.0000	4.651	0	0	0
17/11/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	230.0000	206.0000	(10.435)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,744.0000	1,829.0000	4.874	0	0	0
17/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,112.0000	1,175.0000	5.665	0	0	0
17/11/2008	\$ / R 2009/03/16	10.45	Call	Currency Future	878.0000	923.0000	5.125	0	0	0
17/11/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,781.0000	1,866.0000	4.773	0	0	0
17/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	133.0000	117.0000	(12.030)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	294.0000	265.0000	(9.864)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,969.0000	2,059.0000	4.571	0	0	0
17/11/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	280.0000	253.0000	(9.643)	0	0	0
17/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,469.0000	1,545.0000	5.174	0	0	0
17/11/2008	\$ / R 2009/03/16	11.00	Put	Currency Future	1,335.0000	1,264.0000	(5.318)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	2,250.0000	2,345.0000	4.222	0	0	0
17/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,375.0000	2,473.0000	4.126	0	0	0
17/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	419.0000	382.0000	(8.831)	0	0	0
17/11/2008	\$ / R 2009/03/16	11.00	Call	Currency Future	685.0000	727.0000	6.131	0	0	0
17/11/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	1,855.0000	1,942.0000	4.690	0	0	0
17/11/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	2,047.0000	2,139.0000	4.494	0	0	0
17/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,167.0000	1,232.0000	5.570	0	0	0
17/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	133.0000	117.0000	(12.030)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	254.0000	229.0000	(9.843)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	167.0000	148.0000	(11.377)	0	0	0
17/11/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,038.0000	1,093.0000	5.299	0	0	0
17/11/2008	\$ / R 2009/03/16	10.45	Put	Currency Future	978.0000	910.0000	(6.953)	0	0	0
17/11/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,401.0000	1,328.0000	(5.211)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,087.0000	2,179.0000	4.408	0	0	0
17/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	419.0000	382.0000	(8.831)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	219.0000	195.0000	(10.959)	0	0	0
17/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	997.0000	1,046.0000	4.915	0	0	0
17/11/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	141.0000	124.0000	(12.057)	0	0	0
17/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,469.0000	1,545.0000	5.174	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	709.0000	657.0000	(7.334)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,892.0000	1,980.0000	4.651	0	0	0
17/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,282.0000	1,352.0000	5.460	0	0	0
17/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	455.0000	416.0000	(8.571)	0	0	0
17/11/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	1,059.0000	1,120.0000	5.760	0	0	0
17/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	294.0000	265.0000	(9.864)	0	0	0
17/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	532.0000	489.0000	(8.083)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	219.0000	195.0000	(10.959)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	197.0000	175.0000	(11.168)	0	0	0
17/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	662.0000	612.0000	(7.553)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	267.0000	240.0000	(10.112)	0	0	0
17/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,223.0000	1,291.0000	5.560	0	0	0
17/11/2008	\$ / R 2009/03/16	11.20	Call	Currency Future	618.0000	656.0000	6.149	0	0	0
17/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,112.0000	1,175.0000	5.665	0	0	0
17/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	448.0000	477.0000	6.473	0	0	0
17/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,744.0000	1,829.0000	4.874	0	0	0
17/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	573.0000	528.0000	(7.853)	0	0	0
17/11/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	1,271.0000	1,201.0000	(5.507)	0	0	0
17/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	616.0000	569.0000	(7.630)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,817.0000	1,904.0000	4.788	0	0	0
17/11/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	1,437.0000	1,512.0000	5.219	0	0	0
17/11/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	721.0000	765.0000	6.103	0	0	0
17/11/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	492.0000	451.0000	(8.333)	0	0	0
17/11/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	437.0000	399.0000	(8.696)	0	0	0
17/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	1,208.0000	1,134.0000	(6.126)	0	0	0
17/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	573.0000	528.0000	(7.853)	0	0	0
17/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	242.0000	217.0000	(10.331)	0	0	0
17/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	353.0000	320.0000	(9.348)	0	0	0
17/11/2008	\$ / R 2009/03/16	9.85	Put	Currency Future	639.0000	590.0000	(7.668)	0	0	0
17/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,167.0000	1,232.0000	5.570	0	0	0
17/11/2008	\$ / R 2009/03/16	9.95	Call	Currency Future	1,085.0000	1,148.0000	5.806	0	0	0
17/11/2008	\$ / R 2009/03/16	11.75	Call	Currency Future	460.0000	490.0000	6.522	0	0	0
17/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	385.0000	350.0000	(9.091)	0	0	0
17/11/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	685.0000	634.0000	(7.445)	0	0	0
17/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	759.0000	797.0000	5.007	0	0	0
17/11/2008	\$ / R 2009/03/16	11.75	Put	Currency Future	1,860.0000	1,777.0000	(4.462)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	\$ / R 2009/03/16	9.85	Call	Currency Future	1,139.0000	1,204.0000	5.707	0	0	0
17/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,405.0000	1,479.0000	5.267	0	0	0
17/11/2008	\$ / R 2009/03/16	11.85	Call	Currency Future	435.0000	464.0000	6.667	0	0	0
17/11/2008	\$ / R 2009/03/16	11.20	Put	Currency Future	1,467.0000	1,393.0000	(5.044)	0	0	0
17/11/2008	\$ / R 2009/03/16	11.65	Put	Currency Future	1,786.0000	1,704.0000	(4.591)	0	0	0
17/11/2008	\$ / R 2009/03/16	9.65	Put	Currency Future	552.0000	508.0000	(7.971)	0	0	0
17/11/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	1,107.0000	1,035.0000	(6.504)	0	0	0
17/11/2008	\$ / R 2009/03/16	11.50	Put	Currency Future	1,677.0000	1,597.0000	(4.770)	0	0	0
17/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	586.0000	623.0000	6.314	0	0	0
17/11/2008	\$ / R 2009/03/16	11.65	Call	Currency Future	486.0000	517.0000	6.379	0	0	0
17/11/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	512.0000	470.0000	(8.203)	0	0	0
17/11/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	807.0000	848.0000	5.081	0	0	0
17/11/2008	\$ / R 2009/03/16	11.50	Call	Currency Future	527.0000	560.0000	6.262	0	0	0
17/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	759.0000	797.0000	5.007	0	0	0
17/11/2008	\$ / R 2009/03/16	11.55	Put	Currency Future	1,713.0000	1,632.0000	(4.729)	0	0	0
17/11/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	1,374.0000	1,447.0000	5.313	0	0	0
17/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,536.0000	1,460.0000	(4.948)	0	0	0
17/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,536.0000	1,460.0000	(4.948)	0	0	0
17/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,223.0000	1,291.0000	5.560	0	0	0
17/11/2008	\$ / R 2009/03/16	11.90	Put	Currency Future	1,973.0000	1,888.0000	(4.308)	0	0	0
17/11/2008	\$ / R 2009/03/16	11.35	Call	Currency Future	571.0000	607.0000	6.305	0	0	0
17/11/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	473.0000	433.0000	(8.457)	0	0	0
17/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	586.0000	623.0000	6.314	0	0	0
17/11/2008	\$ / R 2009/03/16	11.90	Call	Currency Future	423.0000	451.0000	6.619	0	0	0
17/11/2008	\$ / R 2009/03/16	11.35	Put	Currency Future	1,571.0000	1,493.0000	(4.965)	0	0	0
17/11/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	1,312.0000	1,383.0000	5.412	0	0	0
17/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	616.0000	569.0000	(7.630)	0	0	0
17/11/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,897.0000	1,813.0000	(4.428)	0	0	0
17/11/2008	\$ / R 2009/03/16	11.55	Call	Currency Future	513.0000	546.0000	6.433	0	0	0
17/11/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	1,253.0000	1,321.0000	5.427	0	0	0
17/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	997.0000	1,046.0000	4.915	0	0	0
17/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	797.0000	733.0000	(8.030)	0	0	0
17/11/2008	\$ / R 2009/03/16	11.70	Call	Currency Future	473.0000	503.0000	6.342	0	0	0
17/11/2008	\$ / R 2009/03/16	10.70	Put	Currency Future	1,140.0000	1,068.0000	(6.316)	0	0	0
17/11/2008	\$ / R 2009/03/16	12.00	Call	Currency Future	400.0000	427.0000	6.750	0	0	0
17/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	448.0000	477.0000	6.473	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	738.0000	680.0000	(7.859)	0	0	0
17/11/2008	\$ / R 2009/03/16	10.25	Call	Currency Future	956.0000	1,005.0000	5.126	0	0	0
17/11/2008	\$ / R 2009/03/16	11.70	Put	Currency Future	1,822.0000	1,740.0000	(4.501)	0	0	0
17/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	1,208.0000	1,134.0000	(6.126)	0	0	0
17/11/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,897.0000	1,813.0000	(4.428)	0	0	0
17/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,603.0000	1,683.0000	4.991	0	0	0
17/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	1,041.0000	972.0000	(6.628)	0	0	0
17/11/2008	\$ / R 2009/03/16	10.50	Put	Currency Future	1,009.0000	941.0000	(6.739)	0	0	0
17/11/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	1,018.0000	1,067.0000	4.813	0	0	0
17/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	1,041.0000	972.0000	(6.628)	0	0	0
17/11/2008	\$ / R 2009/03/16	12.00	Put	Currency Future	2,050.0000	1,964.0000	(4.195)	0	0	0
17/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,434.0000	1,360.0000	(5.160)	0	0	0
17/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	797.0000	733.0000	(8.030)	0	0	0
17/11/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	842.0000	885.0000	5.107	0	0	0
17/11/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	842.0000	885.0000	5.107	0	0	0
17/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	662.0000	612.0000	(7.553)	0	0	0
17/11/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,368.0000	1,295.0000	(5.336)	0	0	0
17/11/2008	\$ / R 2009/03/16	10.25	Put	Currency Future	855.0000	792.0000	(7.368)	0	0	0
17/11/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	1,018.0000	1,067.0000	4.813	0	0	0
17/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	634.0000	673.0000	6.151	0	0	0
17/11/2008	\$ / R 2009/03/16	11.25	Put	Currency Future	1,501.0000	1,426.0000	(4.997)	0	0	0
17/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,603.0000	1,683.0000	4.991	0	0	0
17/11/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	768.0000	704.0000	(8.333)	0	0	0
17/11/2008	\$ / R 2009/03/16	10.95	Put	Currency Future	1,303.0000	1,232.0000	(5.449)	0	0	0
17/11/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	668.0000	709.0000	6.138	0	0	0
17/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	353.0000	320.0000	(9.348)	0	0	0
17/11/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	1,107.0000	1,035.0000	(6.504)	0	0	0
17/11/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,535.0000	1,614.0000	5.147	0	0	0
17/11/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	807.0000	848.0000	5.081	0	0	0
17/11/2008	\$ / R 2009/03/16	10.95	Call	Currency Future	703.0000	746.0000	6.117	0	0	0
17/11/2008	\$ / R 2009/03/16	11.25	Call	Currency Future	602.0000	639.0000	6.146	0	0	0
17/11/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	824.0000	866.0000	5.097	0	0	0
17/11/2008	\$ / R 2009/03/16	11.85	Put	Currency Future	1,935.0000	1,851.0000	(4.341)	0	0	0
17/11/2008	\$ / R 2009/03/16	10.70	Call	Currency Future	791.0000	831.0000	5.057	0	0	0
17/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	634.0000	673.0000	6.151	0	0	0
17/11/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	897.0000	943.0000	5.128	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	\$ / R	2009/03/16	10.40	Put	Currency Future	946.0000	880.0000	(6.977)	0	0	0
17/11/2008	\$ / R	2009/03/16	11.15	Put	Currency Future	1,434.0000	1,360.0000	(5.160)	0	0	0
17/11/2008	\$ / R	2009/03/16	10.50	Call	Currency Future	860.0000	904.0000	5.116	0	0	0
17/11/2008	\$ / R	2009/03/16	10.10	Put	Currency Future	768.0000	704.0000	(8.333)	0	0	0
17/11/2008	\$ / R	2009/03/16	10.60	Put	Currency Future	1,074.0000	1,003.0000	(6.611)	0	0	0
17/11/2008	\$ / R	2009/03/16	11.05	Put	Currency Future	1,368.0000	1,295.0000	(5.336)	0	0	0
17/11/2008	\$ / R	2009/03/16	11.05	Call	Currency Future	668.0000	709.0000	6.138	0	0	0
17/11/2008	\$ / R	2009/03/16	10.90	Call	Currency Future	721.0000	765.0000	6.103	0	0	0
17/11/2008	\$ / R	2009/03/16	10.40	Call	Currency Future	897.0000	943.0000	5.128	0	0	0
17/11/2008	\$ / R	2009/03/16	10.90	Put	Currency Future	1,271.0000	1,201.0000	(5.507)	0	0	0
17/11/2008	\$ / R	2009/03/16	10.40	Put	Currency Future	946.0000	880.0000	(6.977)	0	0	0
17/11/2008	\$ / R	2009/03/16	11.10	Put	Currency Future	1,401.0000	1,328.0000	(5.211)	0	0	0
17/11/2008	\$ / R	2009/03/16	11.10	Call	Currency Future	651.0000	691.0000	6.144	0	0	0
17/11/2008	\$ / R	2009/06/12			Currency Future	10.5658	10.6773	1.055	10.7200	1.0000	2,578
17/11/2008	\$ / R	2009/06/12	10.50	Call	Currency Future	1,130.0000	1,182.0000	4.602	0	0	0
17/11/2008	\$ / R	2009/06/12	11.20	Call	Currency Future	881.0000	929.0000	5.448	0	0	0
17/11/2008	\$ / R	2009/06/12	11.20	Put	Currency Future	1,515.0000	1,451.0000	(4.224)	0	0	0
17/11/2008	\$ / R	2009/06/12	8.65	Call	Currency Future	2,219.0000	2,308.0000	4.011	0	0	0
17/11/2008	\$ / R	2009/06/12	10.55	Call	Currency Future	1,111.0000	1,162.0000	4.590	0	0	0
17/11/2008	\$ / R	2009/06/12	10.40	Put	Currency Future	1,004.0000	947.0000	(5.677)	0	0	0
17/11/2008	\$ / R	2009/06/12	10.40	Call	Currency Future	1,170.0000	1,224.0000	4.615	0	0	0
17/11/2008	\$ / R	2009/06/12	9.15	Put	Currency Future	450.0000	420.0000	(6.667)	0	0	0
17/11/2008	\$ / R	2009/06/12	8.65	Call	Currency Future	2,219.0000	2,308.0000	4.011	0	0	0
17/11/2008	\$ / R	2009/06/12	11.85	Call	Currency Future	670.0000	709.0000	5.821	0	0	0
17/11/2008	\$ / R	2009/06/12	9.95	Put	Currency Future	766.0000	723.0000	(5.614)	0	0	0
17/11/2008	\$ / R	2009/06/12	9.40	Call	Currency Future	1,704.0000	1,781.0000	4.519	0	0	0
17/11/2008	\$ / R	2009/06/12	8.85	Call	Currency Future	2,073.0000	2,159.0000	4.149	0	0	0
17/11/2008	\$ / R	2009/06/12	9.70	Put	Currency Future	656.0000	617.0000	(5.945)	0	0	0
17/11/2008	\$ / R	2009/06/12	10.80	Call	Currency Future	1,021.0000	1,068.0000	4.603	0	0	0
17/11/2008	\$ / R	2009/06/12	11.85	Put	Currency Future	1,954.0000	1,881.0000	(3.736)	0	0	0
17/11/2008	\$ / R	2009/06/12	10.85	Put	Currency Future	1,288.0000	1,223.0000	(5.047)	0	0	0
17/11/2008	\$ / R	2009/06/12	8.70	Put	Currency Future	316.0000	293.0000	(7.278)	0	0	0
17/11/2008	\$ / R	2009/06/12	8.85	Put	Currency Future	357.0000	332.0000	(7.003)	0	0	0
17/11/2008	\$ / R	2009/06/12	8.25	Put	Currency Future	211.0000	194.0000	(8.057)	0	0	0
17/11/2008	\$ / R	2009/06/12	10.80	Put	Currency Future	1,255.0000	1,191.0000	(5.100)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	699.0000	658.0000	(5.866)	0	0	0
17/11/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,182.0000	2,270.0000	4.033	0	0	0
17/11/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	1,866.0000	1,947.0000	4.341	0	0	0
17/11/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	402.0000	374.0000	(6.965)	0	0	0
17/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,465.0000	1,536.0000	4.846	0	0	0
17/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	290.0000	268.0000	(7.586)	0	0	0
17/11/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	1,933.0000	2,016.0000	4.294	0	0	0
17/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,899.0000	1,982.0000	4.371	0	0	0
17/11/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	615.0000	578.0000	(6.016)	0	0	0
17/11/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	2,448.0000	2,541.0000	3.799	0	0	0
17/11/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	434.0000	404.0000	(6.912)	0	0	0
17/11/2008	\$ / R 2009/06/12	11.65	Call	Currency Future	729.0000	771.0000	5.761	0	0	0
17/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	1,158.0000	1,096.0000	(5.354)	0	0	0
17/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,370.0000	2,462.0000	3.882	0	0	0
17/11/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	303.0000	280.0000	(7.591)	0	0	0
17/11/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	418.0000	389.0000	(6.938)	0	0	0
17/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	1,074.0000	1,123.0000	4.562	0	0	0
17/11/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	232.0000	214.0000	(7.759)	0	0	0
17/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	1,095.0000	1,035.0000	(5.479)	0	0	0
17/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	1,004.0000	1,050.0000	4.582	0	0	0
17/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	278.0000	257.0000	(7.554)	0	0	0
17/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,522.0000	1,595.0000	4.796	0	0	0
17/11/2008	\$ / R 2009/06/12	10.25	Call	Currency Future	1,231.0000	1,289.0000	4.712	0	0	0
17/11/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,294.0000	2,384.0000	3.923	0	0	0
17/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	502.0000	469.0000	(6.574)	0	0	0
17/11/2008	\$ / R 2009/06/12	10.25	Put	Currency Future	915.0000	862.0000	(5.792)	0	0	0
17/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	538.0000	504.0000	(6.320)	0	0	0
17/11/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	303.0000	280.0000	(7.591)	0	0	0
17/11/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	192.0000	176.0000	(8.333)	0	0	0
17/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,581.0000	1,655.0000	4.681	0	0	0
17/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,256.0000	2,346.0000	3.989	0	0	0
17/11/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	2,527.0000	2,622.0000	3.759	0	0	0
17/11/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,294.0000	2,384.0000	3.923	0	0	0
17/11/2008	\$ / R 2009/06/12	10.95	Call	Currency Future	971.0000	1,016.0000	4.634	0	0	0
17/11/2008	\$ / R 2009/06/12	11.70	Call	Currency Future	714.0000	755.0000	5.742	0	0	0
17/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	278.0000	257.0000	(7.554)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	936.0000	983.0000	5.021	0	0	0
17/11/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	1,004.0000	947.0000	(5.677)	0	0	0
17/11/2008	\$ / R 2009/06/12	11.65	Put	Currency Future	1,814.0000	1,744.0000	(3.859)	0	0	0
17/11/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	2,608.0000	2,703.0000	3.643	0	0	0
17/11/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	1,170.0000	1,224.0000	4.615	0	0	0
17/11/2008	\$ / R 2009/06/12	9.95	Call	Currency Future	1,382.0000	1,450.0000	4.920	0	0	0
17/11/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	1,968.0000	2,051.0000	4.217	0	0	0
17/11/2008	\$ / R 2009/06/12	10.95	Put	Currency Future	1,356.0000	1,289.0000	(4.941)	0	0	0
17/11/2008	\$ / R 2009/06/12	11.70	Put	Currency Future	1,848.0000	1,778.0000	(3.788)	0	0	0
17/11/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	174.0000	159.0000	(8.621)	0	0	0
17/11/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	1,421.0000	1,356.0000	(4.574)	0	0	0
17/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	372.0000	346.0000	(6.989)	0	0	0
17/11/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	1,111.0000	1,162.0000	4.590	0	0	0
17/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	387.0000	360.0000	(6.977)	0	0	0
17/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	2,038.0000	2,123.0000	4.171	0	0	0
17/11/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	576.0000	540.0000	(6.250)	0	0	0
17/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	2,002.0000	2,087.0000	4.246	0	0	0
17/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	254.0000	235.0000	(7.480)	0	0	0
17/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	243.0000	224.0000	(7.819)	0	0	0
17/11/2008	\$ / R 2009/06/12	10.70	Put	Currency Future	1,190.0000	1,127.0000	(5.294)	0	0	0
17/11/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	2,690.0000	2,786.0000	3.569	0	0	0
17/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	1,095.0000	1,035.0000	(5.479)	0	0	0
17/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,581.0000	1,655.0000	4.681	0	0	0
17/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	372.0000	346.0000	(6.989)	0	0	0
17/11/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	2,567.0000	2,662.0000	3.701	0	0	0
17/11/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	615.0000	578.0000	(6.016)	0	0	0
17/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,409.0000	2,501.0000	3.819	0	0	0
17/11/2008	\$ / R 2009/06/12	10.50	Put	Currency Future	1,064.0000	1,005.0000	(5.545)	0	0	0
17/11/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	266.0000	246.0000	(7.519)	0	0	0
17/11/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	202.0000	185.0000	(8.416)	0	0	0
17/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	2,038.0000	2,123.0000	4.171	0	0	0
17/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	254.0000	235.0000	(7.480)	0	0	0
17/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,767.0000	1,846.0000	4.471	0	0	0
17/11/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	1,642.0000	1,717.0000	4.568	0	0	0
17/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	2,002.0000	2,087.0000	4.246	0	0	0
17/11/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	222.0000	204.0000	(8.108)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	743.0000	701.0000	(5.653)	0	0	0
17/11/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,612.0000	1,546.0000	(4.094)	0	0	0
17/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	387.0000	360.0000	(6.977)	0	0	0
17/11/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	2,487.0000	2,581.0000	3.780	0	0	0
17/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	467.0000	436.0000	(6.638)	0	0	0
17/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,704.0000	1,781.0000	4.519	0	0	0
17/11/2008	\$ / R 2009/06/12	10.70	Call	Currency Future	1,056.0000	1,104.0000	4.545	0	0	0
17/11/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	827.0000	873.0000	5.562	0	0	0
17/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,109.0000	2,196.0000	4.125	0	0	0
17/11/2008	\$ / R 2009/06/12	9.75	Put	Currency Future	678.0000	638.0000	(5.900)	0	0	0
17/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	243.0000	224.0000	(7.819)	0	0	0
17/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	538.0000	504.0000	(6.320)	0	0	0
17/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	1,126.0000	1,065.0000	(5.417)	0	0	0
17/11/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	1,493.0000	1,565.0000	4.823	0	0	0
17/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,409.0000	2,501.0000	3.819	0	0	0
17/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,409.0000	1,478.0000	4.897	0	0	0
17/11/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,021.0000	1,068.0000	4.603	0	0	0
17/11/2008	\$ / R 2009/06/12	9.85	Call	Currency Future	1,437.0000	1,507.0000	4.871	0	0	0
17/11/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	2,332.0000	2,423.0000	3.902	0	0	0
17/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	1,126.0000	1,065.0000	(5.417)	0	0	0
17/11/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	845.0000	892.0000	5.562	0	0	0
17/11/2008	\$ / R 2009/06/12	9.65	Put	Currency Future	636.0000	597.0000	(6.132)	0	0	0
17/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,092.0000	1,143.0000	4.670	0	0	0
17/11/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	329.0000	305.0000	(7.295)	0	0	0
17/11/2008	\$ / R 2009/06/12	9.55	Put	Currency Future	595.0000	559.0000	(6.050)	0	0	0
17/11/2008	\$ / R 2009/06/12	11.75	Put	Currency Future	1,883.0000	1,812.0000	(3.771)	0	0	0
17/11/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,833.0000	1,913.0000	4.364	0	0	0
17/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	945.0000	886.0000	(6.243)	0	0	0
17/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	343.0000	318.0000	(7.289)	0	0	0
17/11/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	1,355.0000	1,422.0000	4.945	0	0	0
17/11/2008	\$ / R 2009/06/12	9.55	Call	Currency Future	1,611.0000	1,686.0000	4.655	0	0	0
17/11/2008	\$ / R 2009/06/12	11.75	Call	Currency Future	699.0000	739.0000	5.722	0	0	0
17/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,370.0000	2,462.0000	3.882	0	0	0
17/11/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,255.0000	1,191.0000	(5.100)	0	0	0
17/11/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	2,145.0000	2,233.0000	4.103	0	0	0
17/11/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	1,551.0000	1,625.0000	4.771	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	\$ / R 2009/06/12	11.95	Call	Currency Future	641.0000	679.0000	5.928	0	0	0
17/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	656.0000	617.0000	(5.945)	0	0	0
17/11/2008	\$ / R 2009/06/12	9.85	Put	Currency Future	721.0000	679.0000	(5.825)	0	0	0
17/11/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,745.0000	1,677.0000	(3.897)	0	0	0
17/11/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	614.0000	651.0000	6.026	0	0	0
17/11/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	988.0000	1,033.0000	4.555	0	0	0
17/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,092.0000	1,143.0000	4.670	0	0	0
17/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,522.0000	1,595.0000	4.796	0	0	0
17/11/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	789.0000	745.0000	(5.577)	0	0	0
17/11/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	1,328.0000	1,395.0000	5.045	0	0	0
17/11/2008	\$ / R 2009/06/12	11.45	Put	Currency Future	1,678.0000	1,611.0000	(3.993)	0	0	0
17/11/2008	\$ / R 2009/06/12	11.00	Put	Currency Future	1,390.0000	1,322.0000	(4.892)	0	0	0
17/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,409.0000	1,478.0000	4.897	0	0	0
17/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	1,074.0000	1,123.0000	4.562	0	0	0
17/11/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	812.0000	768.0000	(5.419)	0	0	0
17/11/2008	\$ / R 2009/06/12	11.45	Call	Currency Future	794.0000	838.0000	5.542	0	0	0
17/11/2008	\$ / R 2009/06/12	11.00	Call	Currency Future	956.0000	999.0000	4.498	0	0	0
17/11/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	988.0000	1,033.0000	4.555	0	0	0
17/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	861.0000	814.0000	(5.459)	0	0	0
17/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	836.0000	791.0000	(5.383)	0	0	0
17/11/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	761.0000	804.0000	5.650	0	0	0
17/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,211.0000	1,264.0000	4.377	0	0	0
17/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,190.0000	1,244.0000	4.538	0	0	0
17/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	699.0000	658.0000	(5.866)	0	0	0
17/11/2008	\$ / R 2009/06/12	11.95	Put	Currency Future	2,026.0000	1,952.0000	(3.653)	0	0	0
17/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	974.0000	916.0000	(5.955)	0	0	0
17/11/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	614.0000	651.0000	6.026	0	0	0
17/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	743.0000	701.0000	(5.653)	0	0	0
17/11/2008	\$ / R 2009/06/12	10.45	Call	Currency Future	1,150.0000	1,203.0000	4.609	0	0	0
17/11/2008	\$ / R 2009/06/12	12.25	Put	Currency Future	2,247.0000	2,170.0000	(3.427)	0	0	0
17/11/2008	\$ / R 2009/06/12	10.45	Put	Currency Future	1,034.0000	976.0000	(5.609)	0	0	0
17/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,302.0000	1,368.0000	5.069	0	0	0
17/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	974.0000	916.0000	(5.955)	0	0	0
17/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	467.0000	436.0000	(6.638)	0	0	0
17/11/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	917.0000	967.0000	5.453	0	0	0
17/11/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,579.0000	1,514.0000	(4.117)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,276.0000	1,341.0000	5.094	0	0	0
17/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,465.0000	1,536.0000	4.846	0	0	0
17/11/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	434.0000	404.0000	(6.912)	0	0	0
17/11/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,322.0000	1,256.0000	(4.992)	0	0	0
17/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	1,004.0000	1,050.0000	4.582	0	0	0
17/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	861.0000	814.0000	(5.459)	0	0	0
17/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,899.0000	1,982.0000	4.371	0	0	0
17/11/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,452.0000	1,390.0000	(4.270)	0	0	0
17/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,288.0000	1,223.0000	(5.047)	0	0	0
17/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	502.0000	469.0000	(6.574)	0	0	0
17/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,190.0000	1,244.0000	4.538	0	0	0
17/11/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	2,098.0000	2,023.0000	(3.575)	0	0	0
17/11/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,745.0000	1,677.0000	(3.897)	0	0	0
17/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	343.0000	318.0000	(7.289)	0	0	0
17/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	1,158.0000	1,096.0000	(5.354)	0	0	0
17/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,767.0000	1,846.0000	4.471	0	0	0
17/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,256.0000	2,346.0000	3.989	0	0	0
17/11/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,483.0000	1,420.0000	(4.248)	0	0	0
17/11/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	1,251.0000	1,315.0000	5.116	0	0	0
17/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,276.0000	1,341.0000	5.094	0	0	0
17/11/2008	\$ / R 2009/06/12	12.25	Call	Currency Future	563.0000	597.0000	6.039	0	0	0
17/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	836.0000	791.0000	(5.383)	0	0	0
17/11/2008	\$ / R 2009/06/12	11.60	Put	Currency Future	1,779.0000	1,710.0000	(3.879)	0	0	0
17/11/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	885.0000	838.0000	(5.311)	0	0	0
17/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,302.0000	1,368.0000	5.069	0	0	0
17/11/2008	\$ / R 2009/06/12	12.15	Call	Currency Future	588.0000	623.0000	5.952	0	0	0
17/11/2008	\$ / R 2009/06/12	12.10	Call	Currency Future	601.0000	637.0000	5.990	0	0	0
17/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	290.0000	268.0000	(7.586)	0	0	0
17/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,211.0000	1,264.0000	4.377	0	0	0
17/11/2008	\$ / R 2009/06/12	12.15	Put	Currency Future	2,172.0000	2,096.0000	(3.499)	0	0	0
17/11/2008	\$ / R 2009/06/12	12.10	Put	Currency Future	2,135.0000	2,060.0000	(3.513)	0	0	0
17/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	316.0000	293.0000	(7.278)	0	0	0
17/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	945.0000	886.0000	(6.243)	0	0	0
17/11/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	761.0000	804.0000	5.650	0	0	0
17/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,109.0000	2,196.0000	4.125	0	0	0
17/11/2008	\$ / R 2009/06/12	12.00	Put	Currency Future	2,062.0000	1,988.0000	(3.589)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	\$ / R	2009/06/12	8.70	Call	Currency Future	2,182.0000	2,270.0000	4.033	0	0	0
17/11/2008	\$ / R	2009/06/12	11.10	Call	Currency Future	917.0000	967.0000	5.453	0	0	0
17/11/2008	\$ / R	2009/06/12	11.10	Put	Currency Future	1,452.0000	1,390.0000	(4.270)	0	0	0
17/11/2008	\$ / R	2009/06/12	12.00	Call	Currency Future	628.0000	665.0000	5.892	0	0	0
17/11/2008	\$ / R	2009/06/12	9.20	Call	Currency Future	1,833.0000	1,913.0000	4.364	0	0	0
17/11/2008	\$ / R	2009/06/12	11.40	Put	Currency Future	1,645.0000	1,578.0000	(4.073)	0	0	0
17/11/2008	\$ / R	2009/06/12	10.90	Put	Currency Future	1,322.0000	1,256.0000	(4.992)	0	0	0
17/11/2008	\$ / R	2009/06/12	11.90	Call	Currency Future	655.0000	694.0000	5.954	0	0	0
17/11/2008	\$ / R	2009/06/12	11.40	Call	Currency Future	810.0000	856.0000	5.679	0	0	0
17/11/2008	\$ / R	2009/06/12	12.05	Put	Currency Future	2,098.0000	2,023.0000	(3.575)	0	0	0
17/11/2008	\$ / R	2009/06/12	11.30	Put	Currency Future	1,579.0000	1,514.0000	(4.117)	0	0	0
17/11/2008	\$ / R	2009/06/12	11.25	Call	Currency Future	863.0000	910.0000	5.446	0	0	0
17/11/2008	\$ / R	2009/06/12	11.80	Call	Currency Future	684.0000	724.0000	5.848	0	0	0
17/11/2008	\$ / R	2009/06/12	11.50	Call	Currency Future	777.0000	821.0000	5.663	0	0	0
17/11/2008	\$ / R	2009/06/12	11.15	Put	Currency Future	1,483.0000	1,420.0000	(4.248)	0	0	0
17/11/2008	\$ / R	2009/06/12	11.80	Put	Currency Future	1,918.0000	1,847.0000	(3.702)	0	0	0
17/11/2008	\$ / R	2009/06/12	11.50	Put	Currency Future	1,711.0000	1,644.0000	(3.916)	0	0	0
17/11/2008	\$ / R	2009/06/12	11.25	Put	Currency Future	1,547.0000	1,483.0000	(4.137)	0	0	0
17/11/2008	\$ / R	2009/06/12	11.90	Put	Currency Future	1,990.0000	1,917.0000	(3.668)	0	0	0
17/11/2008	\$ / R	2009/06/12	11.60	Call	Currency Future	745.0000	787.0000	5.638	0	0	0
17/11/2008	\$ / R	2009/06/12	11.30	Call	Currency Future	845.0000	892.0000	5.562	0	0	0
17/11/2008	\$ / R	2009/06/12	10.75	Put	Currency Future	1,222.0000	1,159.0000	(5.155)	0	0	0
17/11/2008	\$ / R	2009/06/12	11.15	Call	Currency Future	899.0000	948.0000	5.451	0	0	0
17/11/2008	\$ / R	2009/06/12	11.15	Call	Currency Future	899.0000	948.0000	5.451	0	0	0
17/11/2008	\$ / R	2009/06/12	10.75	Call	Currency Future	1,038.0000	1,086.0000	4.624	0	0	0
17/11/2008	\$ / R	2009/06/12	10.05	Call	Currency Future	1,328.0000	1,395.0000	5.045	0	0	0
17/11/2008	\$ / R	2009/06/12	10.05	Put	Currency Future	812.0000	768.0000	(5.419)	0	0	0
17/11/2008	\$ / R	2009/06/12	10.20	Call	Currency Future	1,251.0000	1,315.0000	5.116	0	0	0
17/11/2008	\$ / R	2009/06/12	10.20	Put	Currency Future	885.0000	838.0000	(5.311)	0	0	0
17/11/2008	\$ / R	2009/06/12	11.40	Call	Currency Future	810.0000	856.0000	5.679	0	0	0
17/11/2008	\$ / R	2009/06/12	11.40	Put	Currency Future	1,645.0000	1,578.0000	(4.073)	0	0	0
17/11/2008	£ / R	2008/12/12			Currency Future	14.9315	15.3321	2.683	15.3100	15.0800	2,735
17/11/2008	£ / R	2008/12/12	16.35	Put	Currency Future	1,772.0000	1,457.0000	(17.777)	0	0	0
17/11/2008	£ / R	2008/12/12	14.70	Put	Currency Future	700.0000	490.0000	(30.000)	0	0	0
17/11/2008	£ / R	2008/12/12	17.05	Call	Currency Future	216.0000	269.0000	24.537	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	761.0000	906.0000	19.054	0	0	0
17/11/2008	£ / R 2008/12/12	14.70	Call	Currency Future	932.0000	1,122.0000	20.386	0	0	0
17/11/2008	£ / R 2008/12/12	14.85	Put	Currency Future	783.0000	552.0000	(29.502)	0	0	0
17/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	309.0000	383.0000	23.948	0	0	0
17/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	761.0000	906.0000	19.054	0	0	0
17/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,901.0000	2,532.0000	(12.720)	0	0	0
17/11/2008	£ / R 2008/12/12	16.35	Call	Currency Future	354.0000	439.0000	24.011	0	0	0
17/11/2008	£ / R 2008/12/12	15.00	Put	Currency Future	870.0000	621.0000	(28.621)	0	0	0
17/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	930.0000	674.0000	(27.527)	0	0	0
17/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	132.0000	164.0000	24.242	0	0	0
17/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	781.0000	929.0000	18.950	0	0	0
17/11/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,927.0000	1,601.0000	(16.917)	0	0	0
17/11/2008	£ / R 2008/12/12	16.90	Call	Currency Future	241.0000	300.0000	24.481	0	0	0
17/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	648.0000	775.0000	19.599	0	0	0
17/11/2008	£ / R 2008/12/12	18.65	Call	Currency Future	61.0000	75.0000	22.951	0	0	0
17/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	688.0000	817.0000	18.750	0	0	0
17/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,901.0000	2,532.0000	(12.720)	0	0	0
17/11/2008	£ / R 2008/12/12	14.85	Call	Currency Future	865.0000	1,034.0000	19.538	0	0	0
17/11/2008	£ / R 2008/12/12	16.85	Call	Currency Future	250.0000	311.0000	24.400	0	0	0
17/11/2008	£ / R 2008/12/12	18.25	Put	Currency Future	3,403.0000	3,023.0000	(11.167)	0	0	0
17/11/2008	£ / R 2008/12/12	18.65	Put	Currency Future	3,779.0000	3,393.0000	(10.214)	0	0	0
17/11/2008	£ / R 2008/12/12	16.95	Call	Currency Future	232.0000	289.0000	24.569	0	0	0
17/11/2008	£ / R 2008/12/12	18.25	Call	Currency Future	85.0000	105.0000	23.529	0	0	0
17/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	843.0000	1,005.0000	19.217	0	0	0
17/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	391.0000	485.0000	24.041	0	0	0
17/11/2008	£ / R 2008/12/12	16.65	Put	Currency Future	2,006.0000	1,676.0000	(16.451)	0	0	0
17/11/2008	£ / R 2008/12/12	16.75	Call	Currency Future	268.0000	333.0000	24.254	0	0	0
17/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	811.0000	573.0000	(29.346)	0	0	0
17/11/2008	£ / R 2008/12/12	15.20	Put	Currency Future	992.0000	729.0000	(26.512)	0	0	0
17/11/2008	£ / R 2008/12/12	18.55	Call	Currency Future	66.0000	82.0000	24.242	0	0	0
17/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	688.0000	817.0000	18.750	0	0	0
17/11/2008	£ / R 2008/12/12	15.05	Put	Currency Future	900.0000	647.0000	(28.111)	0	0	0
17/11/2008	£ / R 2008/12/12	16.95	Put	Currency Future	2,251.0000	1,907.0000	(15.282)	0	0	0
17/11/2008	£ / R 2008/12/12	15.20	Call	Currency Future	724.0000	861.0000	18.923	0	0	0
17/11/2008	£ / R 2008/12/12	18.55	Put	Currency Future	3,685.0000	3,299.0000	(10.475)	0	0	0
17/11/2008	£ / R 2008/12/12	14.65	Put	Currency Future	673.0000	471.0000	(30.015)	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
17/11/2008	£ / R 2008/12/12	16.75	Put	Currency Future	2,087.0000	1,751.0000	(16.100)	0	0	0
17/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	476.0000	587.0000	23.319	0	0	0
17/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	1,056.0000	785.0000	(25.663)	0	0	0
17/11/2008	£ / R 2008/12/12	16.85	Put	Currency Future	2,168.0000	1,828.0000	(15.683)	0	0	0
17/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,660.0000	1,353.0000	(18.494)	0	0	0
17/11/2008	£ / R 2008/12/12	18.35	Put	Currency Future	3,497.0000	3,115.0000	(10.924)	0	0	0
17/11/2008	£ / R 2008/12/12	16.65	Call	Currency Future	288.0000	358.0000	24.306	0	0	0
17/11/2008	£ / R 2008/12/12	14.35	Call	Currency Future	1,113.0000	1,346.0000	20.934	0	0	0
17/11/2008	£ / R 2008/12/12	17.05	Put	Currency Future	2,335.0000	1,987.0000	(14.904)	0	0	0
17/11/2008	£ / R 2008/12/12	16.45	Put	Currency Future	1,849.0000	1,528.0000	(17.361)	0	0	0
17/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	391.0000	485.0000	24.041	0	0	0
17/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	132.0000	164.0000	24.242	0	0	0
17/11/2008	£ / R 2008/12/12	14.35	Put	Currency Future	532.0000	364.0000	(31.579)	0	0	0
17/11/2008	£ / R 2008/12/12	16.45	Call	Currency Future	331.0000	410.0000	23.867	0	0	0
17/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	1,117.0000	843.0000	(24.530)	0	0	0
17/11/2008	£ / R 2008/12/12	16.30	Call	Currency Future	366.0000	454.0000	24.044	0	0	0
17/11/2008	£ / R 2008/12/12	18.15	Call	Currency Future	92.0000	114.0000	23.913	0	0	0
17/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	954.0000	1,153.0000	20.860	0	0	0
17/11/2008	£ / R 2008/12/12	15.45	Call	Currency Future	629.0000	755.0000	20.032	0	0	0
17/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	1,056.0000	785.0000	(25.663)	0	0	0
17/11/2008	£ / R 2008/12/12	14.45	Call	Currency Future	1,055.0000	1,280.0000	21.327	0	0	0
17/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,002.0000	1,215.0000	21.257	0	0	0
17/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	78.0000	97.0000	24.359	0	0	0
17/11/2008	£ / R 2008/12/12	15.95	Put	Currency Future	1,479.0000	1,187.0000	(19.743)	0	0	0
17/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	887.0000	1,063.0000	19.842	0	0	0
17/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	621.0000	433.0000	(30.274)	0	0	0
17/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	3,544.0000	3,161.0000	(10.807)	0	0	0
17/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	1,444.0000	1,155.0000	(20.014)	0	0	0
17/11/2008	£ / R 2008/12/12	18.15	Put	Currency Future	3,311.0000	2,932.0000	(11.447)	0	0	0
17/11/2008	£ / R 2008/12/12	14.45	Put	Currency Future	574.0000	398.0000	(30.662)	0	0	0
17/11/2008	£ / R 2008/12/12	16.90	Put	Currency Future	2,209.0000	1,868.0000	(15.437)	0	0	0
17/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	887.0000	1,063.0000	19.842	0	0	0
17/11/2008	£ / R 2008/12/12	16.10	Call	Currency Future	418.0000	517.0000	23.684	0	0	0
17/11/2008	£ / R 2008/12/12	14.50	Call	Currency Future	1,027.0000	1,247.0000	21.422	0	0	0
17/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	930.0000	674.0000	(27.527)	0	0	0
17/11/2008	£ / R 2008/12/12	16.25	Put	Currency Future	1,697.0000	1,387.0000	(18.268)	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
17/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	75.0000	93.0000	24.000	0	0	0
17/11/2008	£ / R 2008/12/12	15.25	Put	Currency Future	1,024.0000	757.0000	(26.074)	0	0	0
17/11/2008	£ / R 2008/12/12	15.60	Put	Currency Future	1,243.0000	966.0000	(22.285)	0	0	0
17/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	755.0000	531.0000	(29.669)	0	0	0
17/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	755.0000	531.0000	(29.669)	0	0	0
17/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,660.0000	1,353.0000	(18.494)	0	0	0
17/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	1,587.0000	1,285.0000	(19.030)	0	0	0
17/11/2008	£ / R 2008/12/12	14.40	Call	Currency Future	1,084.0000	1,313.0000	21.125	0	0	0
17/11/2008	£ / R 2008/12/12	15.35	Put	Currency Future	1,086.0000	814.0000	(25.046)	0	0	0
17/11/2008	£ / R 2008/12/12	15.95	Call	Currency Future	461.0000	569.0000	23.427	0	0	0
17/11/2008	£ / R 2008/12/12	16.30	Put	Currency Future	1,735.0000	1,422.0000	(18.040)	0	0	0
17/11/2008	£ / R 2008/12/12	15.35	Call	Currency Future	668.0000	796.0000	19.162	0	0	0
17/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	978.0000	1,184.0000	21.063	0	0	0
17/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	742.0000	883.0000	19.003	0	0	0
17/11/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,811.0000	1,492.0000	(17.615)	0	0	0
17/11/2008	£ / R 2008/12/12	14.40	Put	Currency Future	552.0000	381.0000	(30.978)	0	0	0
17/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	646.0000	452.0000	(30.031)	0	0	0
17/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	961.0000	701.0000	(27.055)	0	0	0
17/11/2008	£ / R 2008/12/12	16.40	Call	Currency Future	342.0000	424.0000	23.977	0	0	0
17/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	574.0000	698.0000	21.603	0	0	0
17/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	3,218.0000	2,842.0000	(11.684)	0	0	0
17/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	208.0000	259.0000	24.519	0	0	0
17/11/2008	£ / R 2008/12/12	18.10	Call	Currency Future	96.0000	119.0000	23.958	0	0	0
17/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	646.0000	452.0000	(30.031)	0	0	0
17/11/2008	£ / R 2008/12/12	18.20	Put	Currency Future	3,357.0000	2,977.0000	(11.320)	0	0	0
17/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	3,265.0000	2,887.0000	(11.577)	0	0	0
17/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	954.0000	1,153.0000	20.860	0	0	0
17/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	3,265.0000	2,887.0000	(11.577)	0	0	0
17/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	592.0000	716.0000	20.946	0	0	0
17/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	3,036.0000	2,664.0000	(12.253)	0	0	0
17/11/2008	£ / R 2008/12/12	16.25	Call	Currency Future	379.0000	469.0000	23.747	0	0	0
17/11/2008	£ / R 2008/12/12	14.65	Put	Currency Future	673.0000	471.0000	(30.015)	0	0	0
17/11/2008	£ / R 2008/12/12	17.90	Put	Currency Future	3,081.0000	2,708.0000	(12.106)	0	0	0
17/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	75.0000	93.0000	24.000	0	0	0
17/11/2008	£ / R 2008/12/12	18.10	Call	Currency Future	96.0000	119.0000	23.958	0	0	0
17/11/2008	£ / R 2008/12/12	14.75	Put	Currency Future	727.0000	510.0000	(29.849)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	£ / R 2008/12/12	15.75	Call	Currency Future	523.0000	645.0000	23.327	0	0	0
17/11/2008	£ / R 2008/12/12	17.65	Call	Currency Future	137.0000	171.0000	24.818	0	0	0
17/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	781.0000	929.0000	18.950	0	0	0
17/11/2008	£ / R 2008/12/12	17.40	Call	Currency Future	166.0000	207.0000	24.699	0	0	0
17/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	3,544.0000	3,161.0000	(10.807)	0	0	0
17/11/2008	£ / R 2008/12/12	16.05	Call	Currency Future	432.0000	534.0000	23.611	0	0	0
17/11/2008	£ / R 2008/12/12	17.10	Put	Currency Future	2,377.0000	2,027.0000	(14.724)	0	0	0
17/11/2008	£ / R 2008/12/12	15.25	Call	Currency Future	706.0000	839.0000	18.839	0	0	0
17/11/2008	£ / R 2008/12/12	17.60	Put	Currency Future	2,811.0000	2,445.0000	(13.020)	0	0	0
17/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	3,450.0000	3,069.0000	(11.043)	0	0	0
17/11/2008	£ / R 2008/12/12	14.75	Call	Currency Future	909.0000	1,092.0000	20.132	0	0	0
17/11/2008	£ / R 2008/12/12	16.40	Call	Currency Future	342.0000	424.0000	23.977	0	0	0
17/11/2008	£ / R 2008/12/12	17.60	Call	Currency Future	143.0000	177.0000	23.776	0	0	0
17/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	100.0000	124.0000	24.000	0	0	0
17/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	574.0000	698.0000	21.603	0	0	0
17/11/2008	£ / R 2008/12/12	18.30	Call	Currency Future	82.0000	101.0000	23.171	0	0	0
17/11/2008	£ / R 2008/12/12	17.65	Put	Currency Future	2,856.0000	2,488.0000	(12.885)	0	0	0
17/11/2008	£ / R 2008/12/12	15.00	Call	Currency Future	801.0000	953.0000	18.976	0	0	0
17/11/2008	£ / R 2008/12/12	15.60	Put	Currency Future	1,243.0000	966.0000	(22.285)	0	0	0
17/11/2008	£ / R 2008/12/12	18.60	Call	Currency Future	63.0000	78.0000	23.810	0	0	0
17/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	1,276.0000	997.0000	(21.865)	0	0	0
17/11/2008	£ / R 2008/12/12	16.15	Put	Currency Future	1,623.0000	1,319.0000	(18.731)	0	0	0
17/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	476.0000	587.0000	23.319	0	0	0
17/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	89.0000	110.0000	23.596	0	0	0
17/11/2008	£ / R 2008/12/12	18.70	Call	Currency Future	58.0000	72.0000	24.138	0	0	0
17/11/2008	£ / R 2008/12/12	18.50	Put	Currency Future	3,638.0000	3,253.0000	(10.583)	0	0	0
17/11/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,811.0000	1,492.0000	(17.615)	0	0	0
17/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	742.0000	883.0000	19.003	0	0	0
17/11/2008	£ / R 2008/12/12	18.60	Put	Currency Future	3,732.0000	3,346.0000	(10.343)	0	0	0
17/11/2008	£ / R 2008/12/12	18.20	Put	Currency Future	3,357.0000	2,977.0000	(11.320)	0	0	0
17/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	961.0000	701.0000	(27.055)	0	0	0
17/11/2008	£ / R 2008/12/12	17.40	Put	Currency Future	2,635.0000	2,275.0000	(13.662)	0	0	0
17/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	978.0000	1,184.0000	21.063	0	0	0
17/11/2008	£ / R 2008/12/12	18.80	Put	Currency Future	3,922.0000	3,534.0000	(9.893)	0	0	0
17/11/2008	£ / R 2008/12/12	16.05	Call	Currency Future	432.0000	534.0000	23.611	0	0	0
17/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	621.0000	433.0000	(30.274)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	117.0000	146.0000	24.786	0	0	0
17/11/2008	£ / R 2008/12/12	18.30	Call	Currency Future	82.0000	101.0000	23.171	0	0	0
17/11/2008	£ / R 2008/12/12	14.95	Call	Currency Future	822.0000	977.0000	18.856	0	0	0
17/11/2008	£ / R 2008/12/12	17.90	Call	Currency Future	113.0000	140.0000	23.894	0	0	0
17/11/2008	£ / R 2008/12/12	18.70	Put	Currency Future	3,827.0000	3,440.0000	(10.112)	0	0	0
17/11/2008	£ / R 2008/12/12	18.50	Call	Currency Future	69.0000	85.0000	23.188	0	0	0
17/11/2008	£ / R 2008/12/12	18.80	Call	Currency Future	54.0000	66.0000	22.222	0	0	0
17/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	3,450.0000	3,069.0000	(11.043)	0	0	0
17/11/2008	£ / R 2008/12/12	16.50	Call	Currency Future	319.0000	397.0000	24.451	0	0	0
17/11/2008	£ / R 2008/12/12	15.05	Put	Currency Future	900.0000	647.0000	(28.111)	0	0	0
17/11/2008	£ / R 2008/12/12	14.95	Put	Currency Future	840.0000	595.0000	(29.167)	0	0	0
17/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	298.0000	370.0000	24.161	0	0	0
17/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,002.0000	1,215.0000	21.257	0	0	0
17/11/2008	£ / R 2008/12/12	15.50	Call	Currency Future	611.0000	736.0000	20.458	0	0	0
17/11/2008	£ / R 2008/12/12	15.85	Put	Currency Future	1,410.0000	1,124.0000	(20.284)	0	0	0
17/11/2008	£ / R 2008/12/12	17.20	Put	Currency Future	2,462.0000	2,108.0000	(14.379)	0	0	0
17/11/2008	£ / R 2008/12/12	16.05	Put	Currency Future	1,551.0000	1,252.0000	(19.278)	0	0	0
17/11/2008	£ / R 2008/12/12	15.75	Call	Currency Future	523.0000	645.0000	23.327	0	0	0
17/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	179.0000	223.0000	24.581	0	0	0
17/11/2008	£ / R 2008/12/12	15.65	Call	Currency Future	557.0000	680.0000	22.083	0	0	0
17/11/2008	£ / R 2008/12/12	16.15	Call	Currency Future	405.0000	501.0000	23.704	0	0	0
17/11/2008	£ / R 2008/12/12	15.75	Put	Currency Future	1,342.0000	1,062.0000	(20.864)	0	0	0
17/11/2008	£ / R 2008/12/12	17.30	Put	Currency Future	2,548.0000	2,191.0000	(14.011)	0	0	0
17/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	491.0000	606.0000	23.422	0	0	0
17/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	507.0000	625.0000	23.274	0	0	0
17/11/2008	£ / R 2008/12/12	17.40	Call	Currency Future	166.0000	207.0000	24.699	0	0	0
17/11/2008	£ / R 2008/12/12	15.50	Put	Currency Future	1,179.0000	903.0000	(23.410)	0	0	0
17/11/2008	£ / R 2008/12/12	16.80	Call	Currency Future	259.0000	322.0000	24.324	0	0	0
17/11/2008	£ / R 2008/12/12	17.00	Put	Currency Future	2,293.0000	1,947.0000	(15.089)	0	0	0
17/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	1,444.0000	1,155.0000	(20.014)	0	0	0
17/11/2008	£ / R 2008/12/12	16.50	Put	Currency Future	1,888.0000	1,564.0000	(17.161)	0	0	0
17/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	1,376.0000	1,093.0000	(20.567)	0	0	0
17/11/2008	£ / R 2008/12/12	17.20	Call	Currency Future	193.0000	241.0000	24.870	0	0	0
17/11/2008	£ / R 2008/12/12	16.70	Put	Currency Future	2,046.0000	1,713.0000	(16.276)	0	0	0
17/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	89.0000	110.0000	23.596	0	0	0
17/11/2008	£ / R 2008/12/12	16.00	Call	Currency Future	446.0000	551.0000	23.543	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	1,211.0000	934.0000	(22.874)	0	0	0
17/11/2008	£ / R 2008/12/12	16.70	Call	Currency Future	278.0000	345.0000	24.101	0	0	0
17/11/2008	£ / R 2008/12/12	15.65	Call	Currency Future	557.0000	680.0000	22.083	0	0	0
17/11/2008	£ / R 2008/12/12	14.50	Put	Currency Future	595.0000	415.0000	(30.252)	0	0	0
17/11/2008	£ / R 2008/12/12	16.80	Put	Currency Future	2,127.0000	1,790.0000	(15.844)	0	0	0
17/11/2008	£ / R 2008/12/12	16.05	Put	Currency Future	1,551.0000	1,252.0000	(19.278)	0	0	0
17/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,967.0000	1,638.0000	(16.726)	0	0	0
17/11/2008	£ / R 2008/12/12	15.45	Put	Currency Future	1,148.0000	873.0000	(23.955)	0	0	0
17/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	1,376.0000	1,093.0000	(20.567)	0	0	0
17/11/2008	£ / R 2008/12/12	17.10	Put	Currency Future	2,377.0000	2,027.0000	(14.724)	0	0	0
17/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	507.0000	625.0000	23.274	0	0	0
17/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,967.0000	1,638.0000	(16.726)	0	0	0
17/11/2008	£ / R 2008/12/12	17.40	Put	Currency Future	2,635.0000	2,275.0000	(13.662)	0	0	0
17/11/2008	£ / R 2008/12/12	17.25	Put	Currency Future	2,505.0000	2,150.0000	(14.172)	0	0	0
17/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	1,587.0000	1,285.0000	(19.030)	0	0	0
17/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	592.0000	716.0000	20.946	0	0	0
17/11/2008	£ / R 2008/12/12	16.80	Put	Currency Future	2,127.0000	1,790.0000	(15.844)	0	0	0
17/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	1,276.0000	997.0000	(21.865)	0	0	0
17/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	1,211.0000	934.0000	(22.874)	0	0	0
17/11/2008	£ / R 2008/12/12	17.50	Put	Currency Future	2,723.0000	2,360.0000	(13.331)	0	0	0
17/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	298.0000	370.0000	24.161	0	0	0
17/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	1,117.0000	843.0000	(24.530)	0	0	0
17/11/2008	£ / R 2008/12/12	16.90	Call	Currency Future	241.0000	300.0000	24.481	0	0	0
17/11/2008	£ / R 2008/12/12	18.00	Put	Currency Future	3,173.0000	2,797.0000	(11.850)	0	0	0
17/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	476.0000	587.0000	23.319	0	0	0
17/11/2008	£ / R 2008/12/12	15.85	Put	Currency Future	1,410.0000	1,124.0000	(20.284)	0	0	0
17/11/2008	£ / R 2008/12/12	17.00	Call	Currency Future	224.0000	279.0000	24.554	0	0	0
17/11/2008	£ / R 2008/12/12	17.90	Call	Currency Future	113.0000	140.0000	23.894	0	0	0
17/11/2008	£ / R 2008/12/12	16.90	Put	Currency Future	2,209.0000	1,868.0000	(15.437)	0	0	0
17/11/2008	£ / R 2008/12/12	17.90	Put	Currency Future	3,081.0000	2,708.0000	(12.106)	0	0	0
17/11/2008	£ / R 2008/12/12	16.70	Put	Currency Future	2,046.0000	1,713.0000	(16.276)	0	0	0
17/11/2008	£ / R 2008/12/12	18.00	Call	Currency Future	104.0000	129.0000	24.038	0	0	0
17/11/2008	£ / R 2008/12/12	16.70	Call	Currency Future	278.0000	345.0000	24.101	0	0	0
17/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	491.0000	606.0000	23.422	0	0	0
17/11/2008	£ / R 2008/12/12	17.20	Call	Currency Future	193.0000	241.0000	24.870	0	0	0
17/11/2008	£ / R 2008/12/12	17.55	Put	Currency Future	2,767.0000	2,402.0000	(13.191)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	£ / R 2008/12/12	15.75	Put	Currency Future	1,342.0000	1,062.0000	(20.864)	0	0	0
17/11/2008	£ / R 2008/12/12	15.70	Call	Currency Future	540.0000	662.0000	22.593	0	0	0
17/11/2008	£ / R 2008/12/12	17.20	Put	Currency Future	2,462.0000	2,108.0000	(14.379)	0	0	0
17/11/2008	£ / R 2008/12/12	17.35	Call	Currency Future	173.0000	215.0000	24.277	0	0	0
17/11/2008	£ / R 2008/12/12	15.70	Put	Currency Future	1,309.0000	1,030.0000	(21.314)	0	0	0
17/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	179.0000	223.0000	24.581	0	0	0
17/11/2008	£ / R 2008/12/12	17.35	Put	Currency Future	2,591.0000	2,233.0000	(13.817)	0	0	0
17/11/2008	£ / R 2008/12/12	17.95	Call	Currency Future	108.0000	134.0000	24.074	0	0	0
17/11/2008	£ / R 2008/12/12	17.30	Put	Currency Future	2,548.0000	2,191.0000	(14.011)	0	0	0
17/11/2008	£ / R 2008/12/12	17.45	Call	Currency Future	160.0000	199.0000	24.375	0	0	0
17/11/2008	£ / R 2008/12/12	17.45	Put	Currency Future	2,679.0000	2,317.0000	(13.513)	0	0	0
17/11/2008	£ / R 2008/12/12	16.10	Call	Currency Future	418.0000	517.0000	23.684	0	0	0
17/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	208.0000	259.0000	24.519	0	0	0
17/11/2008	£ / R 2008/12/12	17.55	Call	Currency Future	148.0000	184.0000	24.324	0	0	0
17/11/2008	£ / R 2008/12/12	17.25	Call	Currency Future	186.0000	232.0000	24.731	0	0	0
17/11/2008	£ / R 2008/12/12	16.80	Call	Currency Future	259.0000	322.0000	24.324	0	0	0
17/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	309.0000	383.0000	23.948	0	0	0
17/11/2008	£ / R 2008/12/12	17.80	Put	Currency Future	2,991.0000	2,619.0000	(12.437)	0	0	0
17/11/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,927.0000	1,601.0000	(16.917)	0	0	0
17/11/2008	£ / R 2008/12/12	17.80	Call	Currency Future	122.0000	152.0000	24.590	0	0	0
17/11/2008	£ / R 2008/12/12	16.00	Put	Currency Future	1,515.0000	1,219.0000	(19.538)	0	0	0
17/11/2008	£ / R 2008/12/12	17.75	Call	Currency Future	127.0000	158.0000	24.409	0	0	0
17/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	1,444.0000	1,155.0000	(20.014)	0	0	0
17/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	117.0000	146.0000	24.786	0	0	0
17/11/2008	£ / R 2008/12/12	18.35	Put	Currency Future	3,497.0000	3,115.0000	(10.924)	0	0	0
17/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	648.0000	775.0000	19.599	0	0	0
17/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	78.0000	97.0000	24.359	0	0	0
17/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	811.0000	573.0000	(29.346)	0	0	0
17/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	3,218.0000	2,842.0000	(11.684)	0	0	0
17/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	843.0000	1,005.0000	19.217	0	0	0
17/11/2008	£ / R 2008/12/12	18.45	Call	Currency Future	72.0000	89.0000	23.611	0	0	0
17/11/2008	£ / R 2008/12/12	18.45	Put	Currency Future	3,590.0000	3,207.0000	(10.669)	0	0	0
17/11/2008	£ / R 2008/12/12	18.55	Call	Currency Future	66.0000	82.0000	24.242	0	0	0
17/11/2008	£ / R 2008/12/12	17.60	Call	Currency Future	143.0000	177.0000	23.776	0	0	0
17/11/2008	£ / R 2008/12/12	17.60	Put	Currency Future	2,811.0000	2,445.0000	(13.020)	0	0	0
17/11/2008	£ / R 2008/12/12	18.55	Put	Currency Future	3,685.0000	3,299.0000	(10.475)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	100.0000	124.0000	24.000	0	0	0
17/11/2008	£ / R 2008/12/12	17.75	Put	Currency Future	2,945.0000	2,576.0000	(12.530)	0	0	0
17/11/2008	£ / R 2008/12/12	17.50	Call	Currency Future	154.0000	192.0000	24.675	0	0	0
17/11/2008	£ / R 2008/12/12	17.95	Put	Currency Future	3,127.0000	2,752.0000	(11.992)	0	0	0
17/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	3,036.0000	2,664.0000	(12.253)	0	0	0
17/11/2008	£ / R 2009/03/16			Currency Future	15.3015	15.7115	2.679	15.5100	15.5100	7,489
17/11/2008	£ / R 2009/03/16	15.20	Put	Currency Future	1,154.0000	938.0000	(18.718)	0	0	0
17/11/2008	£ / R 2009/03/16	14.65	Call	Currency Future	1,513.0000	1,763.0000	16.523	0	0	0
17/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	264.0000	328.0000	24.242	0	0	0
17/11/2008	£ / R 2009/03/16	15.05	Put	Currency Future	1,066.0000	870.0000	(18.386)	0	0	0
17/11/2008	£ / R 2009/03/16	14.60	Put	Currency Future	839.0000	682.0000	(18.713)	0	0	0
17/11/2008	£ / R 2009/03/16	18.80	Call	Currency Future	283.0000	351.0000	24.028	0	0	0
17/11/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,318.0000	1,531.0000	16.161	0	0	0
17/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	277.0000	343.0000	23.827	0	0	0
17/11/2008	£ / R 2009/03/16	16.95	Put	Currency Future	2,297.0000	2,019.0000	(12.103)	0	0	0
17/11/2008	£ / R 2009/03/16	18.80	Put	Currency Future	3,782.0000	3,440.0000	(9.043)	0	0	0
17/11/2008	£ / R 2009/03/16	15.05	Put	Currency Future	1,066.0000	870.0000	(18.386)	0	0	0
17/11/2008	£ / R 2009/03/16	15.20	Call	Currency Future	1,255.0000	1,450.0000	15.538	0	0	0
17/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,825.0000	3,482.0000	(8.967)	0	0	0
17/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,276.0000	1,477.0000	15.752	0	0	0
17/11/2008	£ / R 2009/03/16	14.70	Put	Currency Future	884.0000	721.0000	(18.439)	0	0	0
17/11/2008	£ / R 2009/03/16	18.05	Call	Currency Future	401.0000	491.0000	22.444	0	0	0
17/11/2008	£ / R 2009/03/16	18.45	Put	Currency Future	3,482.0000	3,150.0000	(9.535)	0	0	0
17/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	1,214.0000	986.0000	(18.781)	0	0	0
17/11/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,197.0000	1,377.0000	15.038	0	0	0
17/11/2008	£ / R 2009/03/16	16.70	Call	Currency Future	719.0000	863.0000	20.028	0	0	0
17/11/2008	£ / R 2009/03/16	15.15	Put	Currency Future	1,124.0000	915.0000	(18.594)	0	0	0
17/11/2008	£ / R 2009/03/16	15.35	Put	Currency Future	1,245.0000	1,016.0000	(18.394)	0	0	0
17/11/2008	£ / R 2009/03/16	14.60	Call	Currency Future	1,541.0000	1,793.0000	16.353	0	0	0
17/11/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,912.0000	3,566.0000	(8.845)	0	0	0
17/11/2008	£ / R 2009/03/16	15.55	Call	Currency Future	1,123.0000	1,295.0000	15.316	0	0	0
17/11/2008	£ / R 2009/03/16	14.70	Call	Currency Future	1,486.0000	1,733.0000	16.622	0	0	0
17/11/2008	£ / R 2009/03/16	16.70	Put	Currency Future	2,118.0000	1,852.0000	(12.559)	0	0	0
17/11/2008	£ / R 2009/03/16	16.95	Call	Currency Future	648.0000	781.0000	20.525	0	0	0
17/11/2008	£ / R 2009/03/16	18.05	Put	Currency Future	3,149.0000	2,830.0000	(10.130)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,318.0000	1,531.0000	16.161	0	0	0
17/11/2008	£ / R 2009/03/16	17.20	Put	Currency Future	2,481.0000	2,194.0000	(11.568)	0	0	0
17/11/2008	£ / R 2009/03/16	15.60	Put	Currency Future	1,404.0000	1,163.0000	(17.165)	0	0	0
17/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,178.0000	1,357.0000	15.195	0	0	0
17/11/2008	£ / R 2009/03/16	18.45	Call	Currency Future	334.0000	412.0000	23.353	0	0	0
17/11/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,432.0000	1,673.0000	16.830	0	0	0
17/11/2008	£ / R 2009/03/16	15.15	Put	Currency Future	1,124.0000	915.0000	(18.594)	0	0	0
17/11/2008	£ / R 2009/03/16	15.65	Put	Currency Future	1,437.0000	1,193.0000	(16.980)	0	0	0
17/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	1,276.0000	1,046.0000	(18.025)	0	0	0
17/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	264.0000	328.0000	24.242	0	0	0
17/11/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,089.0000	1,255.0000	15.243	0	0	0
17/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	992.0000	1,160.0000	16.935	0	0	0
17/11/2008	£ / R 2009/03/16	19.05	Put	Currency Future	4,000.0000	3,652.0000	(8.700)	0	0	0
17/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,216.0000	1,398.0000	14.967	0	0	0
17/11/2008	£ / R 2009/03/16	17.35	Put	Currency Future	2,595.0000	2,301.0000	(11.329)	0	0	0
17/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,276.0000	1,477.0000	15.752	0	0	0
17/11/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,716.0000	1,478.0000	(13.869)	0	0	0
17/11/2008	£ / R 2009/03/16	15.50	Call	Currency Future	1,141.0000	1,316.0000	15.337	0	0	0
17/11/2008	£ / R 2009/03/16	19.05	Call	Currency Future	252.0000	313.0000	24.206	0	0	0
17/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	882.0000	1,049.0000	18.934	0	0	0
17/11/2008	£ / R 2009/03/16	17.05	Call	Currency Future	621.0000	750.0000	20.773	0	0	0
17/11/2008	£ / R 2009/03/16	18.50	Put	Currency Future	3,525.0000	3,191.0000	(9.475)	0	0	0
17/11/2008	£ / R 2009/03/16	15.60	Call	Currency Future	1,106.0000	1,275.0000	15.280	0	0	0
17/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	2,189.0000	1,918.0000	(12.380)	0	0	0
17/11/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,716.0000	1,478.0000	(13.869)	0	0	0
17/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,530.0000	1,285.0000	(16.013)	0	0	0
17/11/2008	£ / R 2009/03/16	19.05	Put	Currency Future	4,000.0000	3,652.0000	(8.700)	0	0	0
17/11/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,432.0000	1,673.0000	16.830	0	0	0
17/11/2008	£ / R 2009/03/16	18.50	Call	Currency Future	326.0000	402.0000	23.313	0	0	0
17/11/2008	£ / R 2009/03/16	16.80	Call	Currency Future	690.0000	830.0000	20.290	0	0	0
17/11/2008	£ / R 2009/03/16	16.10	Call	Currency Future	917.0000	1,090.0000	18.866	0	0	0
17/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	992.0000	1,160.0000	16.935	0	0	0
17/11/2008	£ / R 2009/03/16	14.80	Put	Currency Future	931.0000	762.0000	(18.153)	0	0	0
17/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,178.0000	1,357.0000	15.195	0	0	0
17/11/2008	£ / R 2009/03/16	16.60	Call	Currency Future	750.0000	898.0000	19.733	0	0	0
17/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,591.0000	1,348.0000	(15.273)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	£ / R	2009/03/16	18.95	Put	Currency Future	3,912.0000	3,566.0000	(8.845)	0	0	0
17/11/2008	£ / R	2009/03/16	14.90	Call	Currency Future	1,380.0000	1,615.0000	17.029	0	0	0
17/11/2008	£ / R	2009/03/16	16.60	Put	Currency Future	2,048.0000	1,787.0000	(12.744)	0	0	0
17/11/2008	£ / R	2009/03/16	16.00	Call	Currency Future	954.0000	1,124.0000	17.820	0	0	0
17/11/2008	£ / R	2009/03/16	15.80	Call	Currency Future	1,031.0000	1,197.0000	16.101	0	0	0
17/11/2008	£ / R	2009/03/16	19.05	Call	Currency Future	252.0000	313.0000	24.206	0	0	0
17/11/2008	£ / R	2009/03/16	14.90	Put	Currency Future	978.0000	804.0000	(17.791)	0	0	0
17/11/2008	£ / R	2009/03/16	14.80	Put	Currency Future	931.0000	762.0000	(18.153)	0	0	0
17/11/2008	£ / R	2009/03/16	17.20	Call	Currency Future	583.0000	705.0000	20.926	0	0	0
17/11/2008	£ / R	2009/03/16	15.40	Put	Currency Future	1,276.0000	1,046.0000	(18.025)	0	0	0
17/11/2008	£ / R	2009/03/16	16.10	Call	Currency Future	917.0000	1,090.0000	18.866	0	0	0
17/11/2008	£ / R	2009/03/16	18.55	Put	Currency Future	3,567.0000	3,232.0000	(9.392)	0	0	0
17/11/2008	£ / R	2009/03/16	18.45	Put	Currency Future	3,482.0000	3,150.0000	(9.535)	0	0	0
17/11/2008	£ / R	2009/03/16	14.90	Put	Currency Future	978.0000	804.0000	(17.791)	0	0	0
17/11/2008	£ / R	2009/03/16	16.00	Call	Currency Future	954.0000	1,124.0000	17.820	0	0	0
17/11/2008	£ / R	2009/03/16	16.00	Put	Currency Future	1,653.0000	1,412.0000	(14.580)	0	0	0
17/11/2008	£ / R	2009/03/16	19.25	Put	Currency Future	4,177.0000	3,824.0000	(8.451)	0	0	0
17/11/2008	£ / R	2009/03/16	18.45	Call	Currency Future	334.0000	412.0000	23.353	0	0	0
17/11/2008	£ / R	2009/03/16	17.35	Call	Currency Future	546.0000	662.0000	21.245	0	0	0
17/11/2008	£ / R	2009/03/16	19.15	Call	Currency Future	240.0000	299.0000	24.583	0	0	0
17/11/2008	£ / R	2009/03/16	17.25	Put	Currency Future	2,519.0000	2,229.0000	(11.513)	0	0	0
17/11/2008	£ / R	2009/03/16	15.35	Put	Currency Future	1,245.0000	1,016.0000	(18.394)	0	0	0
17/11/2008	£ / R	2009/03/16	16.00	Put	Currency Future	1,653.0000	1,412.0000	(14.580)	0	0	0
17/11/2008	£ / R	2009/03/16	16.60	Put	Currency Future	2,048.0000	1,787.0000	(12.744)	0	0	0
17/11/2008	£ / R	2009/03/16	19.15	Put	Currency Future	4,088.0000	3,737.0000	(8.586)	0	0	0
17/11/2008	£ / R	2009/03/16	14.90	Call	Currency Future	1,380.0000	1,615.0000	17.029	0	0	0
17/11/2008	£ / R	2009/03/16	17.05	Put	Currency Future	2,370.0000	2,088.0000	(11.899)	0	0	0
17/11/2008	£ / R	2009/03/16	15.35	Call	Currency Future	1,197.0000	1,377.0000	15.038	0	0	0
17/11/2008	£ / R	2009/03/16	15.50	Put	Currency Future	1,340.0000	1,105.0000	(17.537)	0	0	0
17/11/2008	£ / R	2009/03/16	19.25	Call	Currency Future	229.0000	285.0000	24.454	0	0	0
17/11/2008	£ / R	2009/03/16	15.85	Put	Currency Future	1,560.0000	1,316.0000	(15.641)	0	0	0
17/11/2008	£ / R	2009/03/16	15.90	Put	Currency Future	1,591.0000	1,348.0000	(15.273)	0	0	0
17/11/2008	£ / R	2009/03/16	18.65	Put	Currency Future	3,653.0000	3,315.0000	(9.253)	0	0	0
17/11/2008	£ / R	2009/03/16	18.55	Call	Currency Future	319.0000	393.0000	23.197	0	0	0
17/11/2008	£ / R	2009/03/16	16.20	Put	Currency Future	1,780.0000	1,537.0000	(13.652)	0	0	0
17/11/2008	£ / R	2009/03/16	15.85	Call	Currency Future	1,012.0000	1,178.0000	16.403	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	£ / R 2009/03/16	17.15	Call	Currency Future	595.0000	720.0000	21.008	0	0	0
17/11/2008	£ / R 2009/03/16	17.95	Call	Currency Future	419.0000	513.0000	22.434	0	0	0
17/11/2008	£ / R 2009/03/16	15.00	Put	Currency Future	1,038.0000	847.0000	(18.401)	0	0	0
17/11/2008	£ / R 2009/03/16	17.25	Call	Currency Future	570.0000	691.0000	21.228	0	0	0
17/11/2008	£ / R 2009/03/16	16.60	Call	Currency Future	750.0000	898.0000	19.733	0	0	0
17/11/2008	£ / R 2009/03/16	15.55	Put	Currency Future	1,372.0000	1,134.0000	(17.347)	0	0	0
17/11/2008	£ / R 2009/03/16	15.00	Call	Currency Future	1,339.0000	1,559.0000	16.430	0	0	0
17/11/2008	£ / R 2009/03/16	17.15	Put	Currency Future	2,444.0000	2,158.0000	(11.702)	0	0	0
17/11/2008	£ / R 2009/03/16	17.95	Put	Currency Future	3,068.0000	2,752.0000	(10.300)	0	0	0
17/11/2008	£ / R 2009/03/16	15.10	Put	Currency Future	1,095.0000	892.0000	(18.539)	0	0	0
17/11/2008	£ / R 2009/03/16	18.65	Call	Currency Future	304.0000	376.0000	23.684	0	0	0
17/11/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,089.0000	1,255.0000	15.243	0	0	0
17/11/2008	£ / R 2009/03/16	18.25	Put	Currency Future	3,314.0000	2,988.0000	(9.837)	0	0	0
17/11/2008	£ / R 2009/03/16	15.75	Call	Currency Future	1,051.0000	1,216.0000	15.699	0	0	0
17/11/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,297.0000	1,504.0000	15.960	0	0	0
17/11/2008	£ / R 2009/03/16	18.35	Call	Currency Future	349.0000	430.0000	23.209	0	0	0
17/11/2008	£ / R 2009/03/16	15.75	Put	Currency Future	1,500.0000	1,254.0000	(16.400)	0	0	0
17/11/2008	£ / R 2009/03/16	18.35	Put	Currency Future	3,398.0000	3,069.0000	(9.682)	0	0	0
17/11/2008	£ / R 2009/03/16	15.65	Put	Currency Future	1,437.0000	1,193.0000	(16.980)	0	0	0
17/11/2008	£ / R 2009/03/16	17.50	Put	Currency Future	2,710.0000	2,411.0000	(11.033)	0	0	0
17/11/2008	£ / R 2009/03/16	14.85	Put	Currency Future	954.0000	783.0000	(17.925)	0	0	0
17/11/2008	£ / R 2009/03/16	18.25	Call	Currency Future	366.0000	450.0000	22.951	0	0	0
17/11/2008	£ / R 2009/03/16	16.75	Put	Currency Future	2,153.0000	1,885.0000	(12.448)	0	0	0
17/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	3,231.0000	2,909.0000	(9.966)	0	0	0
17/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	383.0000	470.0000	22.715	0	0	0
17/11/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,912.0000	1,660.0000	(13.180)	0	0	0
17/11/2008	£ / R 2009/03/16	16.75	Call	Currency Future	705.0000	846.0000	20.000	0	0	0
17/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,591.0000	1,348.0000	(15.273)	0	0	0
17/11/2008	£ / R 2009/03/16	14.95	Call	Currency Future	1,359.0000	1,587.0000	16.777	0	0	0
17/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	676.0000	813.0000	20.266	0	0	0
17/11/2008	£ / R 2009/03/16	17.50	Call	Currency Future	512.0000	622.0000	21.484	0	0	0
17/11/2008	£ / R 2009/03/16	15.45	Call	Currency Future	1,159.0000	1,337.0000	15.358	0	0	0
17/11/2008	£ / R 2009/03/16	15.25	Put	Currency Future	1,184.0000	962.0000	(18.750)	0	0	0
17/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	2,224.0000	1,952.0000	(12.230)	0	0	0
17/11/2008	£ / R 2009/03/16	18.60	Call	Currency Future	311.0000	385.0000	23.794	0	0	0
17/11/2008	£ / R 2009/03/16	15.45	Put	Currency Future	1,308.0000	1,075.0000	(17.813)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	£ / R 2009/03/16	18.55	Call	Currency Future	319.0000	393.0000	23.197	0	0	0
17/11/2008	£ / R 2009/03/16	18.40	Put	Currency Future	3,440.0000	3,109.0000	(9.622)	0	0	0
17/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,530.0000	1,285.0000	(16.013)	0	0	0
17/11/2008	£ / R 2009/03/16	16.50	Call	Currency Future	781.0000	934.0000	19.590	0	0	0
17/11/2008	£ / R 2009/03/16	18.40	Call	Currency Future	341.0000	421.0000	23.460	0	0	0
17/11/2008	£ / R 2009/03/16	14.95	Put	Currency Future	1,008.0000	825.0000	(18.155)	0	0	0
17/11/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,684.0000	1,445.0000	(14.192)	0	0	0
17/11/2008	£ / R 2009/03/16	16.65	Put	Currency Future	2,083.0000	1,819.0000	(12.674)	0	0	0
17/11/2008	£ / R 2009/03/16	18.70	Call	Currency Future	297.0000	368.0000	23.906	0	0	0
17/11/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,031.0000	1,197.0000	16.101	0	0	0
17/11/2008	£ / R 2009/03/16	16.05	Call	Currency Future	936.0000	1,107.0000	18.269	0	0	0
17/11/2008	£ / R 2009/03/16	16.55	Put	Currency Future	2,014.0000	1,755.0000	(12.860)	0	0	0
17/11/2008	£ / R 2009/03/16	18.90	Call	Currency Future	270.0000	336.0000	24.444	0	0	0
17/11/2008	£ / R 2009/03/16	15.70	Call	Currency Future	1,072.0000	1,235.0000	15.205	0	0	0
17/11/2008	£ / R 2009/03/16	16.50	Put	Currency Future	1,980.0000	1,723.0000	(12.980)	0	0	0
17/11/2008	£ / R 2009/03/16	16.25	Call	Currency Future	864.0000	1,029.0000	19.097	0	0	0
17/11/2008	£ / R 2009/03/16	18.70	Put	Currency Future	3,696.0000	3,356.0000	(9.199)	0	0	0
17/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,987.0000	2,674.0000	(10.479)	0	0	0
17/11/2008	£ / R 2009/03/16	18.55	Put	Currency Future	3,567.0000	3,232.0000	(9.392)	0	0	0
17/11/2008	£ / R 2009/03/16	16.25	Put	Currency Future	1,813.0000	1,568.0000	(13.514)	0	0	0
17/11/2008	£ / R 2009/03/16	18.60	Put	Currency Future	3,610.0000	3,273.0000	(9.335)	0	0	0
17/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	882.0000	1,049.0000	18.934	0	0	0
17/11/2008	£ / R 2009/03/16	14.75	Call	Currency Future	1,459.0000	1,703.0000	16.724	0	0	0
17/11/2008	£ / R 2009/03/16	17.80	Call	Currency Future	448.0000	547.0000	22.098	0	0	0
17/11/2008	£ / R 2009/03/16	18.65	Put	Currency Future	3,653.0000	3,315.0000	(9.253)	0	0	0
17/11/2008	£ / R 2009/03/16	16.35	Call	Currency Future	830.0000	990.0000	19.277	0	0	0
17/11/2008	£ / R 2009/03/16	18.90	Put	Currency Future	3,869.0000	3,524.0000	(8.917)	0	0	0
17/11/2008	£ / R 2009/03/16	14.65	Put	Currency Future	862.0000	701.0000	(18.677)	0	0	0
17/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,216.0000	1,398.0000	14.967	0	0	0
17/11/2008	£ / R 2009/03/16	17.70	Put	Currency Future	2,867.0000	2,560.0000	(10.708)	0	0	0
17/11/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,879.0000	1,629.0000	(13.305)	0	0	0
17/11/2008	£ / R 2009/03/16	17.85	Call	Currency Future	438.0000	536.0000	22.374	0	0	0
17/11/2008	£ / R 2009/03/16	14.75	Put	Currency Future	907.0000	741.0000	(18.302)	0	0	0
17/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	1,214.0000	986.0000	(18.781)	0	0	0
17/11/2008	£ / R 2009/03/16	17.80	Put	Currency Future	2,947.0000	2,636.0000	(10.553)	0	0	0
17/11/2008	£ / R 2009/03/16	16.45	Call	Currency Future	797.0000	953.0000	19.573	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
17/11/2008	£ / R 2009/03/16	16.65	Call	Currency Future	735.0000	881.0000	19.864	0	0	0
17/11/2008	£ / R 2009/03/16	14.85	Call	Currency Future	1,406.0000	1,644.0000	16.927	0	0	0
17/11/2008	£ / R 2009/03/16	17.90	Put	Currency Future	3,027.0000	2,713.0000	(10.373)	0	0	0
17/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	814.0000	971.0000	19.287	0	0	0
17/11/2008	£ / R 2009/03/16	16.55	Call	Currency Future	765.0000	916.0000	19.739	0	0	0
17/11/2008	£ / R 2009/03/16	17.70	Call	Currency Future	469.0000	571.0000	21.748	0	0	0
17/11/2008	£ / R 2009/03/16	18.65	Call	Currency Future	304.0000	376.0000	23.684	0	0	0
17/11/2008	£ / R 2009/03/16	16.45	Put	Currency Future	1,946.0000	1,691.0000	(13.104)	0	0	0
17/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,846.0000	1,598.0000	(13.434)	0	0	0
17/11/2008	£ / R 2009/03/16	17.65	Call	Currency Future	479.0000	584.0000	21.921	0	0	0
17/11/2008	£ / R 2009/03/16	17.90	Call	Currency Future	429.0000	524.0000	22.145	0	0	0
17/11/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,684.0000	1,445.0000	(14.192)	0	0	0
17/11/2008	£ / R 2009/03/16	16.15	Put	Currency Future	1,748.0000	1,508.0000	(13.730)	0	0	0
17/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	662.0000	797.0000	20.393	0	0	0
17/11/2008	£ / R 2009/03/16	17.60	Call	Currency Future	490.0000	596.0000	21.633	0	0	0
17/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,825.0000	3,482.0000	(8.967)	0	0	0
17/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	662.0000	797.0000	20.393	0	0	0
17/11/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,780.0000	1,537.0000	(13.652)	0	0	0
17/11/2008	£ / R 2009/03/16	15.70	Put	Currency Future	1,470.0000	1,223.0000	(16.803)	0	0	0
17/11/2008	£ / R 2009/03/16	18.00	Call	Currency Future	410.0000	502.0000	22.439	0	0	0
17/11/2008	£ / R 2009/03/16	18.75	Call	Currency Future	290.0000	359.0000	23.793	0	0	0
17/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	2,260.0000	1,985.0000	(12.168)	0	0	0
17/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	847.0000	1,010.0000	19.244	0	0	0
17/11/2008	£ / R 2009/03/16	15.25	Call	Currency Future	1,236.0000	1,424.0000	15.210	0	0	0
17/11/2008	£ / R 2009/03/16	17.10	Call	Currency Future	608.0000	735.0000	20.888	0	0	0
17/11/2008	£ / R 2009/03/16	18.75	Put	Currency Future	3,739.0000	3,398.0000	(9.120)	0	0	0
17/11/2008	£ / R 2009/03/16	16.05	Call	Currency Future	936.0000	1,107.0000	18.269	0	0	0
17/11/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,828.0000	2,522.0000	(10.820)	0	0	0
17/11/2008	£ / R 2009/03/16	15.60	Put	Currency Future	0.0000	1,163.0000	100.000	0	0	0
17/11/2008	£ / R 2009/03/16	17.00	Put	Currency Future	2,333.0000	2,054.0000	(11.959)	0	0	0
17/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	277.0000	343.0000	23.827	0	0	0
17/11/2008	£ / R 2009/03/16	15.60	Call	Currency Future	0.0000	1,275.0000	100.000	0	0	0
17/11/2008	£ / R 2009/03/16	17.10	Put	Currency Future	2,407.0000	2,123.0000	(11.799)	0	0	0
17/11/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,788.0000	2,485.0000	(10.868)	0	0	0
17/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	847.0000	1,010.0000	19.244	0	0	0
17/11/2008	£ / R 2009/03/16	17.55	Call	Currency Future	501.0000	609.0000	21.557	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	£ / R 2009/03/16	15.10	Put	Currency Future	0.0000	892.0000	100.000	0	0	0
17/11/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,788.0000	2,485.0000	(10.868)	0	0	0
17/11/2008	£ / R 2009/03/16	18.30	Put	Currency Future	3,356.0000	3,029.0000	(9.744)	0	0	0
17/11/2008	£ / R 2009/03/16	17.55	Put	Currency Future	2,749.0000	2,448.0000	(10.949)	0	0	0
17/11/2008	£ / R 2009/03/16	15.10	Call	Currency Future	0.0000	1,504.0000	100.000	0	0	0
17/11/2008	£ / R 2009/03/16	17.60	Call	Currency Future	490.0000	596.0000	21.633	0	0	0
17/11/2008	£ / R 2009/03/16	17.00	Call	Currency Future	635.0000	765.0000	20.472	0	0	0
17/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,846.0000	1,598.0000	(13.434)	0	0	0
17/11/2008	£ / R 2009/03/16	15.95	Call	Currency Future	973.0000	1,142.0000	17.369	0	0	0
17/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	2,260.0000	1,985.0000	(12.168)	0	0	0
17/11/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,912.0000	1,660.0000	(13.180)	0	0	0
17/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	2,189.0000	1,918.0000	(12.380)	0	0	0
17/11/2008	£ / R 2009/03/16	18.30	Call	Currency Future	358.0000	440.0000	22.905	0	0	0
17/11/2008	£ / R 2009/03/16	15.95	Put	Currency Future	1,622.0000	1,380.0000	(14.920)	0	0	0
17/11/2008	£ / R 2009/03/16	18.20	Call	Currency Future	374.0000	460.0000	22.995	0	0	0
17/11/2008	£ / R 2009/03/16	16.80	Call	Currency Future	690.0000	830.0000	20.290	0	0	0
17/11/2008	£ / R 2009/03/16	17.10	Call	Currency Future	608.0000	735.0000	20.888	0	0	0
17/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	814.0000	971.0000	19.287	0	0	0
17/11/2008	£ / R 2009/03/16	18.20	Put	Currency Future	3,273.0000	2,948.0000	(9.930)	0	0	0
17/11/2008	£ / R 2009/03/16	16.15	Call	Currency Future	899.0000	1,069.0000	18.910	0	0	0
17/11/2008	£ / R 2009/03/16	18.00	Put	Currency Future	3,108.0000	2,791.0000	(10.199)	0	0	0
17/11/2008	£ / R 2009/03/16	18.35	Put	Currency Future	3,398.0000	3,069.0000	(9.682)	0	0	0
17/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,987.0000	2,674.0000	(10.479)	0	0	0
17/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	383.0000	470.0000	22.715	0	0	0
17/11/2008	£ / R 2009/03/16	18.35	Call	Currency Future	349.0000	430.0000	23.209	0	0	0
17/11/2008	£ / R 2009/03/16	16.35	Call	Currency Future	830.0000	990.0000	19.277	0	0	0
17/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	3,231.0000	2,909.0000	(9.966)	0	0	0
17/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	676.0000	813.0000	20.266	0	0	0
17/11/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,879.0000	1,629.0000	(13.305)	0	0	0
17/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	992.0000	1,160.0000	16.935	0	0	0
17/11/2008	£ / R 2009/03/16	17.40	Put	Currency Future	2,633.0000	2,337.0000	(11.242)	0	0	0
17/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	2,224.0000	1,952.0000	(12.230)	0	0	0
17/11/2008	£ / R 2009/03/16	17.30	Put	Currency Future	2,557.0000	2,265.0000	(11.420)	0	0	0
17/11/2008	£ / R 2009/03/16	17.30	Call	Currency Future	558.0000	676.0000	21.147	0	0	0
17/11/2008	£ / R 2009/03/16	17.65	Call	Currency Future	479.0000	584.0000	21.921	0	0	0
17/11/2008	£ / R 2009/03/16	17.10	Put	Currency Future	2,407.0000	2,123.0000	(11.799)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	£ / R	2009/03/16	17.65	Put	Currency Future	2,828.0000	2,522.0000	(10.820)	0	0	0
17/11/2008	£ / R	2009/03/16	18.10	Put	Currency Future	3,190.0000	2,869.0000	(10.063)	0	0	0
17/11/2008	£ / R	2009/03/16	18.10	Call	Currency Future	392.0000	481.0000	22.704	0	0	0
17/11/2008	£ / R	2009/03/16	17.85	Call	Currency Future	438.0000	536.0000	22.374	0	0	0
17/11/2008	£ / R	2009/03/16	17.75	Put	Currency Future	2,907.0000	2,598.0000	(10.630)	0	0	0
17/11/2008	£ / R	2009/03/16	17.75	Call	Currency Future	458.0000	559.0000	22.052	0	0	0
17/11/2008	£ / R	2009/03/16	17.40	Call	Currency Future	535.0000	649.0000	21.308	0	0	0
17/11/2008	£ / R	2009/03/16	16.55	Put	Currency Future	2,014.0000	1,755.0000	(12.860)	0	0	0
17/11/2008	£ / R	2009/03/16	15.75	Call	Currency Future	1,051.0000	1,216.0000	15.699	0	0	0
17/11/2008	£ / R	2009/03/16	15.75	Put	Currency Future	1,500.0000	1,254.0000	(16.400)	0	0	0
17/11/2008	£ / R	2009/03/16	15.85	Call	Currency Future	1,012.0000	1,178.0000	16.403	0	0	0
17/11/2008	£ / R	2009/03/16	15.85	Put	Currency Future	1,560.0000	1,316.0000	(15.641)	0	0	0
17/11/2008	£ / R	2009/03/16	16.55	Call	Currency Future	765.0000	916.0000	19.739	0	0	0
17/11/2008	£ / R	2009/06/12			Currency Future	15.6148	16.0223	2.610	0.0000	0.0000	2
17/11/2008	£ / R	2009/06/12	17.50	Call	Currency Future	795.0000	935.0000	17.610	0	0	0
17/11/2008	£ / R	2009/06/12	15.80	Call	Currency Future	1,374.0000	1,552.0000	12.955	0	0	0
17/11/2008	£ / R	2009/06/12	16.70	Put	Currency Future	2,126.0000	1,890.0000	(11.101)	0	0	0
17/11/2008	£ / R	2009/06/12	18.35	Call	Currency Future	589.0000	700.0000	18.846	0	0	0
17/11/2008	£ / R	2009/06/12	16.70	Call	Currency Future	1,041.0000	1,212.0000	16.427	0	0	0
17/11/2008	£ / R	2009/06/12	15.15	Call	Currency Future	1,632.0000	1,870.0000	14.583	0	0	0
17/11/2008	£ / R	2009/06/12	16.05	Call	Currency Future	1,285.0000	1,455.0000	13.230	0	0	0
17/11/2008	£ / R	2009/06/12	16.90	Call	Currency Future	974.0000	1,137.0000	16.735	0	0	0
17/11/2008	£ / R	2009/06/12	15.15	Put	Currency Future	1,168.0000	998.0000	(14.555)	0	0	0
17/11/2008	£ / R	2009/06/12	16.90	Put	Currency Future	2,260.0000	2,015.0000	(10.841)	0	0	0
17/11/2008	£ / R	2009/06/12	15.55	Call	Currency Future	1,465.0000	1,657.0000	13.106	0	0	0
17/11/2008	£ / R	2009/06/12	15.75	Call	Currency Future	1,391.0000	1,573.0000	13.084	0	0	0
17/11/2008	£ / R	2009/06/12	15.05	Put	Currency Future	1,119.0000	954.0000	(14.745)	0	0	0
17/11/2008	£ / R	2009/06/12	15.35	Put	Currency Future	1,280.0000	1,089.0000	(14.922)	0	0	0
17/11/2008	£ / R	2009/06/12	17.00	Put	Currency Future	2,327.0000	2,079.0000	(10.657)	0	0	0
17/11/2008	£ / R	2009/06/12	15.75	Put	Currency Future	1,527.0000	1,300.0000	(14.866)	0	0	0
17/11/2008	£ / R	2009/06/12	15.05	Call	Currency Future	1,684.0000	1,926.0000	14.371	0	0	0
17/11/2008	£ / R	2009/06/12	15.15	Put	Currency Future	1,168.0000	998.0000	(14.555)	0	0	0
17/11/2008	£ / R	2009/06/12	18.35	Put	Currency Future	3,324.0000	3,028.0000	(8.905)	0	0	0
17/11/2008	£ / R	2009/06/12	17.00	Call	Currency Future	942.0000	1,101.0000	16.879	0	0	0
17/11/2008	£ / R	2009/06/12	14.95	Put	Currency Future	1,072.0000	911.0000	(15.019)	0	0	0

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17/11/2008	£ / R 2009/06/12	15.15	Call	Currency Future	1,632.0000	1,870.0000	14.583	0	0	0
17/11/2008	£ / R 2009/06/12	17.50	Put	Currency Future	2,680.0000	2,412.0000	(10.000)	0	0	0
17/11/2008	£ / R 2009/06/12	14.85	Call	Currency Future	1,790.0000	2,042.0000	14.078	0	0	0
17/11/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,465.0000	1,657.0000	13.106	0	0	0
17/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,559.0000	1,330.0000	(14.689)	0	0	0
17/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,225.0000	1,401.0000	14.367	0	0	0
17/11/2008	£ / R 2009/06/12	14.85	Put	Currency Future	1,025.0000	869.0000	(15.220)	0	0	0
17/11/2008	£ / R 2009/06/12	15.85	Put	Currency Future	1,591.0000	1,360.0000	(14.519)	0	0	0
17/11/2008	£ / R 2009/06/12	17.25	Put	Currency Future	2,501.0000	2,243.0000	(10.316)	0	0	0
17/11/2008	£ / R 2009/06/12	14.95	Call	Currency Future	1,736.0000	1,983.0000	14.228	0	0	0
17/11/2008	£ / R 2009/06/12	15.85	Call	Currency Future	1,356.0000	1,532.0000	12.979	0	0	0
17/11/2008	£ / R 2009/06/12	17.25	Call	Currency Future	866.0000	1,015.0000	17.206	0	0	0
17/11/2008	£ / R 2009/06/12	19.15	Put	Currency Future	3,975.0000	3,655.0000	(8.050)	0	0	0
17/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,810.0000	1,578.0000	(12.818)	0	0	0
17/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,401.0000	1,185.0000	(15.418)	0	0	0
17/11/2008	£ / R 2009/06/12	15.05	Put	Currency Future	1,119.0000	954.0000	(14.745)	0	0	0
17/11/2008	£ / R 2009/06/12	15.35	Call	Currency Future	1,545.0000	1,761.0000	13.981	0	0	0
17/11/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,428.0000	1,612.0000	12.885	0	0	0
17/11/2008	£ / R 2009/06/12	15.05	Call	Currency Future	1,684.0000	1,926.0000	14.371	0	0	0
17/11/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,872.0000	1,643.0000	(12.233)	0	0	0
17/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,463.0000	1,240.0000	(15.243)	0	0	0
17/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,750.0000	1,514.0000	(13.486)	0	0	0
17/11/2008	£ / R 2009/06/12	18.80	Call	Currency Future	500.0000	598.0000	19.600	0	0	0
17/11/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,265.0000	1,437.0000	13.597	0	0	0
17/11/2008	£ / R 2009/06/12	18.75	Call	Currency Future	509.0000	608.0000	19.450	0	0	0
17/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,624.0000	1,390.0000	(14.409)	0	0	0
17/11/2008	£ / R 2009/06/12	17.10	Call	Currency Future	911.0000	1,066.0000	17.014	0	0	0
17/11/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,428.0000	1,612.0000	12.885	0	0	0
17/11/2008	£ / R 2009/06/12	16.90	Put	Currency Future	2,260.0000	2,015.0000	(10.841)	0	0	0
17/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,750.0000	1,514.0000	(13.486)	0	0	0
17/11/2008	£ / R 2009/06/12	16.90	Call	Currency Future	974.0000	1,137.0000	16.735	0	0	0
17/11/2008	£ / R 2009/06/12	18.25	Call	Currency Future	610.0000	725.0000	18.852	0	0	0
17/11/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,265.0000	1,437.0000	13.597	0	0	0
17/11/2008	£ / R 2009/06/12	17.10	Put	Currency Future	2,396.0000	2,144.0000	(10.518)	0	0	0
17/11/2008	£ / R 2009/06/12	16.05	Put	Currency Future	1,720.0000	1,483.0000	(13.779)	0	0	0
17/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,401.0000	1,185.0000	(15.418)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	£ / R 2009/06/12	15.20	Put	Currency Future	1,192.0000	1,020.0000	(14.430)	0	0	0
17/11/2008	£ / R 2009/06/12	19.15	Call	Currency Future	439.0000	527.0000	20.046	0	0	0
17/11/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,565.0000	1,788.0000	14.249	0	0	0
17/11/2008	£ / R 2009/06/12	18.25	Put	Currency Future	3,246.0000	2,952.0000	(9.057)	0	0	0
17/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,225.0000	1,401.0000	14.367	0	0	0
17/11/2008	£ / R 2009/06/12	15.20	Call	Currency Future	1,607.0000	1,842.0000	14.624	0	0	0
17/11/2008	£ / R 2009/06/12	19.00	Put	Currency Future	3,850.0000	3,534.0000	(8.208)	0	0	0
17/11/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,524.0000	1,735.0000	13.845	0	0	0
17/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,810.0000	1,578.0000	(12.818)	0	0	0
17/11/2008	£ / R 2009/06/12	18.40	Call	Currency Future	578.0000	688.0000	19.031	0	0	0
17/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	1,817.0000	2,071.0000	13.979	0	0	0
17/11/2008	£ / R 2009/06/12	18.75	Put	Currency Future	3,644.0000	3,336.0000	(8.452)	0	0	0
17/11/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,186.0000	1,366.0000	15.177	0	0	0
17/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	1,309.0000	1,112.0000	(15.050)	0	0	0
17/11/2008	£ / R 2009/06/12	18.80	Put	Currency Future	3,685.0000	3,375.0000	(8.412)	0	0	0
17/11/2008	£ / R 2009/06/12	18.15	Call	Currency Future	633.0000	750.0000	18.483	0	0	0
17/11/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,763.0000	2,012.0000	14.124	0	0	0
17/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,339.0000	1,512.0000	12.920	0	0	0
17/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,463.0000	1,240.0000	(15.243)	0	0	0
17/11/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,565.0000	1,788.0000	14.249	0	0	0
17/11/2008	£ / R 2009/06/12	18.40	Put	Currency Future	3,364.0000	3,066.0000	(8.859)	0	0	0
17/11/2008	£ / R 2009/06/12	15.45	Put	Currency Future	1,340.0000	1,136.0000	(15.224)	0	0	0
17/11/2008	£ / R 2009/06/12	15.10	Put	Currency Future	1,143.0000	975.0000	(14.698)	0	0	0
17/11/2008	£ / R 2009/06/12	15.95	Call	Currency Future	1,322.0000	1,493.0000	12.935	0	0	0
17/11/2008	£ / R 2009/06/12	15.25	Put	Currency Future	1,221.0000	1,043.0000	(14.578)	0	0	0
17/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,624.0000	1,390.0000	(14.409)	0	0	0
17/11/2008	£ / R 2009/06/12	15.00	Put	Currency Future	1,095.0000	932.0000	(14.886)	0	0	0
17/11/2008	£ / R 2009/06/12	15.25	Call	Currency Future	1,586.0000	1,815.0000	14.439	0	0	0
17/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,339.0000	1,512.0000	12.920	0	0	0
17/11/2008	£ / R 2009/06/12	15.10	Call	Currency Future	1,658.0000	1,898.0000	14.475	0	0	0
17/11/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,934.0000	1,710.0000	(11.582)	0	0	0
17/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,559.0000	1,330.0000	(14.689)	0	0	0
17/11/2008	£ / R 2009/06/12	14.90	Put	Currency Future	1,048.0000	890.0000	(15.076)	0	0	0
17/11/2008	£ / R 2009/06/12	17.80	Call	Currency Future	716.0000	845.0000	18.017	0	0	0
17/11/2008	£ / R 2009/06/12	15.45	Call	Currency Future	1,504.0000	1,709.0000	13.630	0	0	0
17/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,149.0000	1,332.0000	15.927	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,374.0000	1,552.0000	12.955	0	0	0
17/11/2008	£ / R 2009/06/12	15.00	Call	Currency Future	1,710.0000	1,954.0000	14.269	0	0	0
17/11/2008	£ / R 2009/06/12	16.80	Put	Currency Future	2,193.0000	1,952.0000	(10.990)	0	0	0
17/11/2008	£ / R 2009/06/12	16.55	Call	Currency Future	1,094.0000	1,271.0000	16.179	0	0	0
17/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,432.0000	1,210.0000	(15.503)	0	0	0
17/11/2008	£ / R 2009/06/12	18.05	Put	Currency Future	3,091.0000	2,804.0000	(9.285)	0	0	0
17/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	1,250.0000	1,066.0000	(14.720)	0	0	0
17/11/2008	£ / R 2009/06/12	15.95	Put	Currency Future	1,657.0000	1,421.0000	(14.243)	0	0	0
17/11/2008	£ / R 2009/06/12	16.55	Put	Currency Future	2,029.0000	1,799.0000	(11.336)	0	0	0
17/11/2008	£ / R 2009/06/12	18.05	Call	Currency Future	655.0000	776.0000	18.473	0	0	0
17/11/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,306.0000	1,474.0000	12.864	0	0	0
17/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	1,003.0000	849.0000	(15.354)	0	0	0
17/11/2008	£ / R 2009/06/12	16.65	Call	Currency Future	1,059.0000	1,232.0000	16.336	0	0	0
17/11/2008	£ / R 2009/06/12	17.80	Put	Currency Future	2,901.0000	2,623.0000	(9.583)	0	0	0
17/11/2008	£ / R 2009/06/12	15.70	Call	Currency Future	1,409.0000	1,593.0000	13.059	0	0	0
17/11/2008	£ / R 2009/06/12	17.95	Put	Currency Future	3,014.0000	2,731.0000	(9.390)	0	0	0
17/11/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,691.0000	1,452.0000	(14.134)	0	0	0
17/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	1,309.0000	1,112.0000	(15.050)	0	0	0
17/11/2008	£ / R 2009/06/12	16.65	Put	Currency Future	2,094.0000	1,859.0000	(11.223)	0	0	0
17/11/2008	£ / R 2009/06/12	19.00	Call	Currency Future	464.0000	556.0000	19.828	0	0	0
17/11/2008	£ / R 2009/06/12	15.70	Put	Currency Future	1,495.0000	1,271.0000	(14.983)	0	0	0
17/11/2008	£ / R 2009/06/12	17.85	Put	Currency Future	2,939.0000	2,659.0000	(9.527)	0	0	0
17/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	1,003.0000	849.0000	(15.354)	0	0	0
17/11/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,041.0000	1,212.0000	16.427	0	0	0
17/11/2008	£ / R 2009/06/12	17.85	Call	Currency Future	703.0000	831.0000	18.208	0	0	0
17/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	1,817.0000	2,071.0000	13.979	0	0	0
17/11/2008	£ / R 2009/06/12	16.70	Put	Currency Future	2,126.0000	1,890.0000	(11.101)	0	0	0
17/11/2008	£ / R 2009/06/12	16.85	Put	Currency Future	2,226.0000	1,983.0000	(10.916)	0	0	0
17/11/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,763.0000	2,012.0000	14.124	0	0	0
17/11/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,007.0000	1,174.0000	16.584	0	0	0
17/11/2008	£ / R 2009/06/12	16.85	Call	Currency Future	991.0000	1,156.0000	16.650	0	0	0
17/11/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,446.0000	1,632.0000	12.863	0	0	0
17/11/2008	£ / R 2009/06/12	18.15	Put	Currency Future	3,168.0000	2,878.0000	(9.154)	0	0	0
17/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	1,250.0000	1,066.0000	(14.720)	0	0	0
17/11/2008	£ / R 2009/06/12	16.95	Call	Currency Future	958.0000	1,119.0000	16.806	0	0	0
17/11/2008	£ / R 2009/06/12	17.15	Put	Currency Future	2,431.0000	2,177.0000	(10.448)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	£ / R	2009/06/12	16.50	Call	Currency Future	1,112.0000	1,291.0000	16.097	0	0	0
17/11/2008	£ / R	2009/06/12	14.90	Put	Currency Future	1,048.0000	890.0000	(15.076)	0	0	0
17/11/2008	£ / R	2009/06/12	17.15	Put	Currency Future	2,431.0000	2,177.0000	(10.448)	0	0	0
17/11/2008	£ / R	2009/06/12	17.15	Call	Currency Future	896.0000	1,049.0000	17.076	0	0	0
17/11/2008	£ / R	2009/06/12	16.50	Put	Currency Future	1,997.0000	1,769.0000	(11.417)	0	0	0
17/11/2008	£ / R	2009/06/12	17.95	Call	Currency Future	679.0000	803.0000	18.262	0	0	0
17/11/2008	£ / R	2009/06/12	15.40	Call	Currency Future	1,524.0000	1,735.0000	13.845	0	0	0
17/11/2008	£ / R	2009/06/12	17.10	Call	Currency Future	911.0000	1,066.0000	17.014	0	0	0
17/11/2008	£ / R	2009/06/12	18.95	Call	Currency Future	473.0000	567.0000	19.873	0	0	0
17/11/2008	£ / R	2009/06/12	15.50	Put	Currency Future	1,370.0000	1,160.0000	(15.328)	0	0	0
17/11/2008	£ / R	2009/06/12	18.65	Call	Currency Future	528.0000	630.0000	19.318	0	0	0
17/11/2008	£ / R	2009/06/12	15.50	Call	Currency Future	1,485.0000	1,683.0000	13.333	0	0	0
17/11/2008	£ / R	2009/06/12	15.60	Call	Currency Future	1,447.0000	1,632.0000	12.785	0	0	0
17/11/2008	£ / R	2009/06/12	17.55	Put	Currency Future	2,716.0000	2,447.0000	(9.904)	0	0	0
17/11/2008	£ / R	2009/06/12	17.15	Call	Currency Future	896.0000	1,049.0000	17.076	0	0	0
17/11/2008	£ / R	2009/06/12	16.00	Call	Currency Future	1,306.0000	1,474.0000	12.864	0	0	0
17/11/2008	£ / R	2009/06/12	18.65	Put	Currency Future	3,563.0000	3,258.0000	(8.560)	0	0	0
17/11/2008	£ / R	2009/06/12	16.30	Call	Currency Future	1,186.0000	1,366.0000	15.177	0	0	0
17/11/2008	£ / R	2009/06/12	18.55	Call	Currency Future	548.0000	653.0000	19.161	0	0	0
17/11/2008	£ / R	2009/06/12	15.60	Put	Currency Future	1,432.0000	1,210.0000	(15.503)	0	0	0
17/11/2008	£ / R	2009/06/12	18.50	Call	Currency Future	558.0000	664.0000	18.996	0	0	0
17/11/2008	£ / R	2009/06/12	17.55	Call	Currency Future	781.0000	919.0000	17.670	0	0	0
17/11/2008	£ / R	2009/06/12	18.55	Put	Currency Future	3,483.0000	3,180.0000	(8.699)	0	0	0
17/11/2008	£ / R	2009/06/12	18.90	Put	Currency Future	3,767.0000	3,454.0000	(8.309)	0	0	0
17/11/2008	£ / R	2009/06/12	16.65	Put	Currency Future	2,094.0000	1,859.0000	(11.223)	0	0	0
17/11/2008	£ / R	2009/06/12	17.05	Put	Currency Future	2,362.0000	2,111.0000	(10.627)	0	0	0
17/11/2008	£ / R	2009/06/12	19.10	Call	Currency Future	448.0000	537.0000	19.866	0	0	0
17/11/2008	£ / R	2009/06/12	17.35	Put	Currency Future	2,572.0000	2,310.0000	(10.187)	0	0	0
17/11/2008	£ / R	2009/06/12	19.05	Put	Currency Future	3,891.0000	3,574.0000	(8.147)	0	0	0
17/11/2008	£ / R	2009/06/12	16.35	Put	Currency Future	1,903.0000	1,676.0000	(11.929)	0	0	0
17/11/2008	£ / R	2009/06/12	19.10	Put	Currency Future	3,933.0000	3,615.0000	(8.085)	0	0	0
17/11/2008	£ / R	2009/06/12	17.05	Put	Currency Future	2,362.0000	2,111.0000	(10.627)	0	0	0
17/11/2008	£ / R	2009/06/12	18.45	Put	Currency Future	3,403.0000	3,104.0000	(8.786)	0	0	0
17/11/2008	£ / R	2009/06/12	18.90	Call	Currency Future	482.0000	577.0000	19.710	0	0	0
17/11/2008	£ / R	2009/06/12	16.30	Put	Currency Future	1,872.0000	1,643.0000	(12.233)	0	0	0
17/11/2008	£ / R	2009/06/12	18.95	Put	Currency Future	3,808.0000	3,494.0000	(8.246)	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
17/11/2008	£ / R 2009/06/12	16.60	Put	Currency Future	2,061.0000	1,829.0000	(11.257)	0	0	0
17/11/2008	£ / R 2009/06/12	16.95	Put	Currency Future	2,293.0000	2,047.0000	(10.728)	0	0	0
17/11/2008	£ / R 2009/06/12	18.70	Put	Currency Future	3,604.0000	3,297.0000	(8.518)	0	0	0
17/11/2008	£ / R 2009/06/12	19.05	Call	Currency Future	456.0000	547.0000	19.956	0	0	0
17/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,149.0000	1,332.0000	15.927	0	0	0
17/11/2008	£ / R 2009/06/12	18.70	Call	Currency Future	519.0000	619.0000	19.268	0	0	0
17/11/2008	£ / R 2009/06/12	18.50	Put	Currency Future	3,443.0000	3,142.0000	(8.742)	0	0	0
17/11/2008	£ / R 2009/06/12	17.35	Call	Currency Future	837.0000	982.0000	17.324	0	0	0
17/11/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,076.0000	1,251.0000	16.264	0	0	0
17/11/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,076.0000	1,251.0000	16.264	0	0	0
17/11/2008	£ / R 2009/06/12	18.60	Call	Currency Future	538.0000	641.0000	19.145	0	0	0
17/11/2008	£ / R 2009/06/12	16.65	Call	Currency Future	1,059.0000	1,232.0000	16.336	0	0	0
17/11/2008	£ / R 2009/06/12	16.60	Put	Currency Future	2,061.0000	1,829.0000	(11.257)	0	0	0
17/11/2008	£ / R 2009/06/12	18.45	Call	Currency Future	568.0000	676.0000	19.014	0	0	0
17/11/2008	£ / R 2009/06/12	16.45	Put	Currency Future	1,965.0000	1,739.0000	(11.501)	0	0	0
17/11/2008	£ / R 2009/06/12	18.60	Put	Currency Future	3,523.0000	3,219.0000	(8.629)	0	0	0
17/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	927.0000	1,084.0000	16.936	0	0	0
17/11/2008	£ / R 2009/06/12	16.75	Put	Currency Future	2,159.0000	1,921.0000	(11.024)	0	0	0
17/11/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,976.0000	2,695.0000	(9.442)	0	0	0
17/11/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,691.0000	1,452.0000	(14.134)	0	0	0
17/11/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,934.0000	1,710.0000	(11.582)	0	0	0
17/11/2008	£ / R 2009/06/12	16.75	Call	Currency Future	1,024.0000	1,193.0000	16.504	0	0	0
17/11/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,167.0000	1,349.0000	15.596	0	0	0
17/11/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,572.0000	2,310.0000	(10.187)	0	0	0
17/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	927.0000	1,084.0000	16.936	0	0	0
17/11/2008	£ / R 2009/06/12	17.45	Put	Currency Future	2,644.0000	2,378.0000	(10.061)	0	0	0
17/11/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,716.0000	2,447.0000	(9.904)	0	0	0
17/11/2008	£ / R 2009/06/12	17.55	Call	Currency Future	781.0000	919.0000	17.670	0	0	0
17/11/2008	£ / R 2009/06/12	17.65	Call	Currency Future	754.0000	889.0000	17.905	0	0	0
17/11/2008	£ / R 2009/06/12	16.25	Put	Currency Future	1,841.0000	1,611.0000	(12.493)	0	0	0
17/11/2008	£ / R 2009/06/12	17.35	Call	Currency Future	837.0000	982.0000	17.324	0	0	0
17/11/2008	£ / R 2009/06/12	18.15	Put	Currency Future	3,168.0000	2,878.0000	(9.154)	0	0	0
17/11/2008	£ / R 2009/06/12	16.85	Call	Currency Future	991.0000	1,156.0000	16.650	0	0	0
17/11/2008	£ / R 2009/06/12	18.15	Call	Currency Future	633.0000	750.0000	18.483	0	0	0
17/11/2008	£ / R 2009/06/12	16.25	Call	Currency Future	1,206.0000	1,383.0000	14.677	0	0	0
17/11/2008	£ / R 2009/06/12	16.15	Call	Currency Future	1,245.0000	1,418.0000	13.896	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	£ / R 2009/06/12	18.45	Call	Currency Future	568.0000	676.0000	19.014	0	0	0
17/11/2008	£ / R 2009/06/12	18.20	Call	Currency Future	621.0000	737.0000	18.680	0	0	0
17/11/2008	£ / R 2009/06/12	16.85	Put	Currency Future	2,226.0000	1,983.0000	(10.916)	0	0	0
17/11/2008	£ / R 2009/06/12	18.10	Call	Currency Future	644.0000	763.0000	18.478	0	0	0
17/11/2008	£ / R 2009/06/12	16.15	Put	Currency Future	1,780.0000	1,546.0000	(13.146)	0	0	0
17/11/2008	£ / R 2009/06/12	18.45	Put	Currency Future	3,403.0000	3,104.0000	(8.786)	0	0	0
17/11/2008	£ / R 2009/06/12	16.45	Call	Currency Future	1,130.0000	1,311.0000	16.018	0	0	0
17/11/2008	£ / R 2009/06/12	17.60	Put	Currency Future	2,753.0000	2,482.0000	(9.844)	0	0	0
17/11/2008	£ / R 2009/06/12	19.40	Put	Currency Future	4,185.0000	3,859.0000	(7.790)	0	0	0
17/11/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,903.0000	1,676.0000	(11.929)	0	0	0
17/11/2008	£ / R 2009/06/12	18.65	Put	Currency Future	3,563.0000	3,258.0000	(8.560)	0	0	0
17/11/2008	£ / R 2009/06/12	17.60	Call	Currency Future	768.0000	904.0000	17.708	0	0	0
17/11/2008	£ / R 2009/06/12	19.45	Call	Currency Future	393.0000	473.0000	20.356	0	0	0
17/11/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,167.0000	1,349.0000	15.596	0	0	0
17/11/2008	£ / R 2009/06/12	17.95	Put	Currency Future	3,014.0000	2,731.0000	(9.390)	0	0	0
17/11/2008	£ / R 2009/06/12	17.20	Put	Currency Future	2,466.0000	2,210.0000	(10.381)	0	0	0
17/11/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,608.0000	2,344.0000	(10.123)	0	0	0
17/11/2008	£ / R 2009/06/12	19.35	Call	Currency Future	408.0000	490.0000	20.098	0	0	0
17/11/2008	£ / R 2009/06/12	17.65	Put	Currency Future	2,790.0000	2,517.0000	(9.785)	0	0	0
17/11/2008	£ / R 2009/06/12	17.90	Call	Currency Future	691.0000	817.0000	18.234	0	0	0
17/11/2008	£ / R 2009/06/12	17.70	Call	Currency Future	741.0000	874.0000	17.949	0	0	0
17/11/2008	£ / R 2009/06/12	19.25	Put	Currency Future	4,058.0000	3,736.0000	(7.935)	0	0	0
17/11/2008	£ / R 2009/06/12	17.45	Call	Currency Future	808.0000	950.0000	17.574	0	0	0
17/11/2008	£ / R 2009/06/12	17.10	Put	Currency Future	2,396.0000	2,144.0000	(10.518)	0	0	0
17/11/2008	£ / R 2009/06/12	17.70	Put	Currency Future	2,827.0000	2,552.0000	(9.728)	0	0	0
17/11/2008	£ / R 2009/06/12	19.45	Put	Currency Future	4,228.0000	3,901.0000	(7.734)	0	0	0
17/11/2008	£ / R 2009/06/12	18.85	Put	Currency Future	3,726.0000	3,415.0000	(8.347)	0	0	0
17/11/2008	£ / R 2009/06/12	17.95	Call	Currency Future	679.0000	803.0000	18.262	0	0	0
17/11/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,608.0000	2,344.0000	(10.123)	0	0	0
17/11/2008	£ / R 2009/06/12	17.90	Call	Currency Future	691.0000	817.0000	18.234	0	0	0
17/11/2008	£ / R 2009/06/12	19.25	Call	Currency Future	423.0000	509.0000	20.331	0	0	0
17/11/2008	£ / R 2009/06/12	18.10	Put	Currency Future	3,129.0000	2,841.0000	(9.204)	0	0	0
17/11/2008	£ / R 2009/06/12	19.55	Call	Currency Future	378.0000	456.0000	20.635	0	0	0
17/11/2008	£ / R 2009/06/12	18.85	Call	Currency Future	491.0000	587.0000	19.552	0	0	0
17/11/2008	£ / R 2009/06/12	18.00	Call	Currency Future	667.0000	790.0000	18.441	0	0	0
17/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	482.0000	577.0000	19.710	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	£ / R	2009/06/12	17.20	Call	Currency Future	881.0000	1,032.0000	17.140	0	0	0
17/11/2008	£ / R	2009/06/12	17.90	Put	Currency Future	2,976.0000	2,695.0000	(9.442)	0	0	0
17/11/2008	£ / R	2009/06/12	19.30	Put	Currency Future	4,101.0000	3,777.0000	(7.901)	0	0	0
17/11/2008	£ / R	2009/06/12	17.40	Call	Currency Future	823.0000	966.0000	17.375	0	0	0
17/11/2008	£ / R	2009/06/12	19.30	Call	Currency Future	415.0000	499.0000	20.241	0	0	0
17/11/2008	£ / R	2009/06/12	16.80	Put	Currency Future	2,193.0000	1,952.0000	(10.990)	0	0	0
17/11/2008	£ / R	2009/06/12	18.65	Call	Currency Future	528.0000	630.0000	19.318	0	0	0
17/11/2008	£ / R	2009/06/12	18.20	Put	Currency Future	3,207.0000	2,915.0000	(9.105)	0	0	0
17/11/2008	£ / R	2009/06/12	18.90	Put	Currency Future	3,767.0000	3,454.0000	(8.309)	0	0	0
17/11/2008	£ / R	2009/06/12	17.30	Put	Currency Future	2,536.0000	2,276.0000	(10.252)	0	0	0
17/11/2008	£ / R	2009/06/12	18.00	Put	Currency Future	3,052.0000	2,767.0000	(9.338)	0	0	0
17/11/2008	£ / R	2009/06/12	19.55	Put	Currency Future	4,313.0000	3,984.0000	(7.628)	0	0	0
17/11/2008	£ / R	2009/06/12	17.40	Call	Currency Future	823.0000	966.0000	17.375	0	0	0
17/11/2008	£ / R	2009/06/12	19.05	Put	Currency Future	3,891.0000	3,574.0000	(8.147)	0	0	0
17/11/2008	£ / R	2009/06/12	19.35	Put	Currency Future	4,143.0000	3,818.0000	(7.845)	0	0	0
17/11/2008	£ / R	2009/06/12	17.30	Call	Currency Future	851.0000	999.0000	17.391	0	0	0
17/11/2008	£ / R	2009/06/12	18.85	Put	Currency Future	3,726.0000	3,415.0000	(8.347)	0	0	0
17/11/2008	£ / R	2009/06/12	19.40	Call	Currency Future	400.0000	482.0000	20.500	0	0	0
17/11/2008	£ / R	2009/06/12	16.80	Call	Currency Future	1,007.0000	1,174.0000	16.584	0	0	0
17/11/2008	£ / R	2009/06/12	19.20	Put	Currency Future	4,016.0000	3,696.0000	(7.968)	0	0	0
17/11/2008	£ / R	2009/06/12	19.05	Call	Currency Future	456.0000	547.0000	19.956	0	0	0
17/11/2008	£ / R	2009/06/12	19.20	Call	Currency Future	431.0000	518.0000	20.186	0	0	0
17/11/2008	£ / R	2009/06/12	18.85	Call	Currency Future	491.0000	587.0000	19.552	0	0	0
17/11/2008	€ / R	2008/12/12			Currency Future	12.8292	12.9206	0.712	12.8600	12.8600	34,524
17/11/2008	€ / R	2008/12/12	13.00	Put	Currency Future	729.0000	646.0000	(11.385)	0	0	0
17/11/2008	€ / R	2008/12/12	9.55	Put	Currency Future	13.0000	10.0000	(23.077)	0	0	0
17/11/2008	€ / R	2008/12/12	13.60	Put	Currency Future	1,149.0000	1,055.0000	(8.181)	0	0	0
17/11/2008	€ / R	2008/12/12	14.25	Put	Currency Future	1,672.0000	1,573.0000	(5.921)	0	0	0
17/11/2008	€ / R	2008/12/12	13.00	Call	Currency Future	558.0000	567.0000	1.613	0	0	0
17/11/2008	€ / R	2008/12/12	10.35	Call	Currency Future	2,507.0000	2,596.0000	3.550	0	0	0
17/11/2008	€ / R	2008/12/12	13.60	Call	Currency Future	378.0000	376.0000	(0.529)	0	0	0
17/11/2008	€ / R	2008/12/12	14.25	Call	Currency Future	251.0000	244.0000	(2.789)	0	0	0
17/11/2008	€ / R	2008/12/12	14.70	Call	Currency Future	190.0000	181.0000	(4.737)	0	0	0
17/11/2008	€ / R	2008/12/12	12.60	Call	Currency Future	726.0000	747.0000	2.893	0	0	0
17/11/2008	€ / R	2008/12/12	13.75	Put	Currency Future	1,264.0000	1,169.0000	(7.516)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	€ / R 2008/12/12	14.35	Call	Currency Future	236.0000	228.0000	(3.390)	0	0	0
17/11/2008	€ / R 2008/12/12	14.70	Put	Currency Future	2,060.0000	1,961.0000	(4.806)	0	0	0
17/11/2008	€ / R 2008/12/12	12.80	Put	Currency Future	607.0000	530.0000	(12.685)	0	0	0
17/11/2008	€ / R 2008/12/12	9.55	Call	Currency Future	3,292.0000	3,381.0000	2.704	0	0	0
17/11/2008	€ / R 2008/12/12	13.75	Call	Currency Future	344.0000	340.0000	(1.163)	0	0	0
17/11/2008	€ / R 2008/12/12	14.45	Call	Currency Future	222.0000	214.0000	(3.604)	0	0	0
17/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	1,001.0000	910.0000	(9.091)	0	0	0
17/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
17/11/2008	€ / R 2008/12/12	13.55	Put	Currency Future	1,111.0000	1,018.0000	(8.371)	0	0	0
17/11/2008	€ / R 2008/12/12	14.45	Put	Currency Future	1,843.0000	1,743.0000	(5.426)	0	0	0
17/11/2008	€ / R 2008/12/12	15.90	Call	Currency Future	90.0000	81.0000	(10.000)	0	0	0
17/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	333.0000	328.0000	(1.502)	0	0	0
17/11/2008	€ / R 2008/12/12	14.35	Put	Currency Future	1,757.0000	1,658.0000	(5.635)	0	0	0
17/11/2008	€ / R 2008/12/12	13.20	Call	Currency Future	490.0000	494.0000	0.816	0	0	0
17/11/2008	€ / R 2008/12/12	9.50	Call	Currency Future	3,341.0000	3,430.0000	2.664	0	0	0
17/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	398.0000	335.0000	(15.829)	0	0	0
17/11/2008	€ / R 2008/12/12	13.55	Call	Currency Future	391.0000	389.0000	(0.512)	0	0	0
17/11/2008	€ / R 2008/12/12	16.30	Put	Currency Future	3,537.0000	3,439.0000	(2.771)	0	0	0
17/11/2008	€ / R 2008/12/12	13.20	Put	Currency Future	861.0000	774.0000	(10.105)	0	0	0
17/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	636.0000	651.0000	2.358	0	0	0
17/11/2008	€ / R 2008/12/12	9.50	Put	Currency Future	12.0000	9.0000	(25.000)	0	0	0
17/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	827.0000	855.0000	3.386	0	0	0
17/11/2008	€ / R 2008/12/12	14.10	Call	Currency Future	276.0000	269.0000	(2.536)	0	0	0
17/11/2008	€ / R 2008/12/12	15.50	Put	Currency Future	2,786.0000	2,686.0000	(3.589)	0	0	0
17/11/2008	€ / R 2008/12/12	12.85	Call	Currency Future	616.0000	629.0000	2.110	0	0	0
17/11/2008	€ / R 2008/12/12	12.80	Put	Currency Future	607.0000	530.0000	(12.685)	0	0	0
17/11/2008	€ / R 2008/12/12	10.30	Call	Currency Future	2,556.0000	2,645.0000	3.482	0	0	0
17/11/2008	€ / R 2008/12/12	13.35	Call	Currency Future	444.0000	446.0000	0.450	0	0	0
17/11/2008	€ / R 2008/12/12	10.30	Call	Currency Future	2,556.0000	2,645.0000	3.482	0	0	0
17/11/2008	€ / R 2008/12/12	15.50	Call	Currency Future	115.0000	107.0000	(6.957)	0	0	0
17/11/2008	€ / R 2008/12/12	13.30	Call	Currency Future	459.0000	461.0000	0.436	0	0	0
17/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	636.0000	651.0000	2.358	0	0	0
17/11/2008	€ / R 2008/12/12	15.90	Put	Currency Future	3,161.0000	3,061.0000	(3.164)	0	0	0
17/11/2008	€ / R 2008/12/12	13.35	Put	Currency Future	965.0000	875.0000	(9.326)	0	0	0
17/11/2008	€ / R 2008/12/12	16.30	Call	Currency Future	66.0000	60.0000	(9.091)	0	0	0
17/11/2008	€ / R 2008/12/12	13.05	Put	Currency Future	761.0000	677.0000	(11.038)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	€ / R 2008/12/12	13.80	Put	Currency Future	1,304.0000	1,208.0000	(7.362)	0	0	0
17/11/2008	€ / R 2008/12/12	15.10	Call	Currency Future	148.0000	139.0000	(6.081)	0	0	0
17/11/2008	€ / R 2008/12/12	13.40	Call	Currency Future	430.0000	431.0000	0.233	0	0	0
17/11/2008	€ / R 2008/12/12	11.15	Put	Currency Future	59.0000	46.0000	(22.034)	0	0	0
17/11/2008	€ / R 2008/12/12	13.45	Call	Currency Future	417.0000	416.0000	(0.240)	0	0	0
17/11/2008	€ / R 2008/12/12	15.10	Put	Currency Future	2,419.0000	2,319.0000	(4.134)	0	0	0
17/11/2008	€ / R 2008/12/12	13.30	Put	Currency Future	930.0000	841.0000	(9.570)	0	0	0
17/11/2008	€ / R 2008/12/12	11.15	Call	Currency Future	1,738.0000	1,817.0000	4.545	0	0	0
17/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	322.0000	318.0000	(1.242)	0	0	0
17/11/2008	€ / R 2008/12/12	15.90	Call	Currency Future	90.0000	81.0000	(10.000)	0	0	0
17/11/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,546.0000	1,448.0000	(6.339)	0	0	0
17/11/2008	€ / R 2008/12/12	15.90	Put	Currency Future	3,161.0000	3,061.0000	(3.164)	0	0	0
17/11/2008	€ / R 2008/12/12	12.60	Put	Currency Future	497.0000	427.0000	(14.085)	0	0	0
17/11/2008	€ / R 2008/12/12	13.45	Put	Currency Future	1,037.0000	946.0000	(8.775)	0	0	0
17/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,714.0000	1,615.0000	(5.776)	0	0	0
17/11/2008	€ / R 2008/12/12	9.90	Call	Currency Future	2,948.0000	3,037.0000	3.019	0	0	0
17/11/2008	€ / R 2008/12/12	13.10	Call	Currency Future	523.0000	529.0000	1.147	0	0	0
17/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,343.0000	1,247.0000	(7.148)	0	0	0
17/11/2008	€ / R 2008/12/12	11.10	Put	Currency Future	56.0000	45.0000	(19.643)	0	0	0
17/11/2008	€ / R 2008/12/12	9.90	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
17/11/2008	€ / R 2008/12/12	14.05	Put	Currency Future	1,505.0000	1,407.0000	(6.512)	0	0	0
17/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	244.0000	236.0000	(3.279)	0	0	0
17/11/2008	€ / R 2008/12/12	11.00	Call	Currency Future	1,880.0000	1,962.0000	4.362	0	0	0
17/11/2008	€ / R 2008/12/12	10.70	Call	Currency Future	2,168.0000	2,254.0000	3.967	0	0	0
17/11/2008	€ / R 2008/12/12	11.70	Call	Currency Future	1,281.0000	1,336.0000	4.294	0	0	0
17/11/2008	€ / R 2008/12/12	12.65	Call	Currency Future	703.0000	722.0000	2.703	0	0	0
17/11/2008	€ / R 2008/12/12	13.95	Put	Currency Future	1,423.0000	1,326.0000	(6.817)	0	0	0
17/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
17/11/2008	€ / R 2008/12/12	13.05	Call	Currency Future	540.0000	548.0000	1.481	0	0	0
17/11/2008	€ / R 2008/12/12	11.70	Put	Currency Future	152.0000	115.0000	(24.342)	0	0	0
17/11/2008	€ / R 2008/12/12	12.65	Put	Currency Future	523.0000	451.0000	(13.767)	0	0	0
17/11/2008	€ / R 2008/12/12	11.10	Call	Currency Future	1,785.0000	1,865.0000	4.482	0	0	0
17/11/2008	€ / R 2008/12/12	12.85	Put	Currency Future	636.0000	558.0000	(12.264)	0	0	0
17/11/2008	€ / R 2008/12/12	17.40	Put	Currency Future	4,596.0000	4,501.0000	(2.067)	0	0	0
17/11/2008	€ / R 2008/12/12	13.70	Call	Currency Future	355.0000	351.0000	(1.127)	0	0	0
17/11/2008	€ / R 2008/12/12	16.95	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	€ / R 2008/12/12	16.70	Call	Currency Future	47.0000	41.0000	(12.766)	0	0	0
17/11/2008	€ / R 2008/12/12	17.40	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
17/11/2008	€ / R 2008/12/12	13.70	Put	Currency Future	1,225.0000	1,131.0000	(7.673)	0	0	0
17/11/2008	€ / R 2008/12/12	16.95	Put	Currency Future	4,158.0000	4,062.0000	(2.309)	0	0	0
17/11/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,264.0000	2,352.0000	3.887	0	0	0
17/11/2008	€ / R 2008/12/12	10.70	Put	Currency Future	38.0000	34.0000	(10.526)	0	0	0
17/11/2008	€ / R 2008/12/12	12.75	Put	Currency Future	578.0000	503.0000	(12.976)	0	0	0
17/11/2008	€ / R 2008/12/12	13.90	Call	Currency Future	312.0000	307.0000	(1.603)	0	0	0
17/11/2008	€ / R 2008/12/12	17.75	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
17/11/2008	€ / R 2008/12/12	14.60	Call	Currency Future	202.0000	194.0000	(3.960)	0	0	0
17/11/2008	€ / R 2008/12/12	13.10	Put	Currency Future	794.0000	709.0000	(10.705)	0	0	0
17/11/2008	€ / R 2008/12/12	12.15	Call	Currency Future	970.0000	1,008.0000	3.918	0	0	0
17/11/2008	€ / R 2008/12/12	13.90	Put	Currency Future	1,383.0000	1,286.0000	(7.014)	0	0	0
17/11/2008	€ / R 2008/12/12	17.75	Put	Currency Future	4,939.0000	4,844.0000	(1.923)	0	0	0
17/11/2008	€ / R 2008/12/12	10.60	Put	Currency Future	35.0000	31.0000	(11.429)	0	0	0
17/11/2008	€ / R 2008/12/12	14.00	Call	Currency Future	293.0000	287.0000	(2.048)	0	0	0
17/11/2008	€ / R 2008/12/12	15.15	Call	Currency Future	144.0000	135.0000	(6.250)	0	0	0
17/11/2008	€ / R 2008/12/12	15.35	Put	Currency Future	2,648.0000	2,548.0000	(3.776)	0	0	0
17/11/2008	€ / R 2008/12/12	16.60	Put	Currency Future	3,822.0000	3,725.0000	(2.538)	0	0	0
17/11/2008	€ / R 2008/12/12	15.05	Put	Currency Future	2,373.0000	2,273.0000	(4.214)	0	0	0
17/11/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,134.0000	1,183.0000	4.321	0	0	0
17/11/2008	€ / R 2008/12/12	12.70	Put	Currency Future	551.0000	477.0000	(13.430)	0	0	0
17/11/2008	€ / R 2008/12/12	14.40	Put	Currency Future	1,800.0000	1,700.0000	(5.556)	0	0	0
17/11/2008	€ / R 2008/12/12	15.15	Put	Currency Future	2,464.0000	2,364.0000	(4.058)	0	0	0
17/11/2008	€ / R 2008/12/12	16.15	Call	Currency Future	75.0000	68.0000	(9.333)	0	0	0
17/11/2008	€ / R 2008/12/12	16.70	Put	Currency Future	3,917.0000	3,821.0000	(2.451)	0	0	0
17/11/2008	€ / R 2008/12/12	16.60	Call	Currency Future	51.0000	45.0000	(11.765)	0	0	0
17/11/2008	€ / R 2008/12/12	15.85	Call	Currency Future	93.0000	84.0000	(9.677)	0	0	0
17/11/2008	€ / R 2008/12/12	11.90	Put	Currency Future	205.0000	162.0000	(20.976)	0	0	0
17/11/2008	€ / R 2008/12/12	12.70	Call	Currency Future	680.0000	698.0000	2.647	0	0	0
17/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	244.0000	236.0000	(3.279)	0	0	0
17/11/2008	€ / R 2008/12/12	15.95	Call	Currency Future	87.0000	79.0000	(9.195)	0	0	0
17/11/2008	€ / R 2008/12/12	15.30	Call	Currency Future	131.0000	122.0000	(6.870)	0	0	0
17/11/2008	€ / R 2008/12/12	13.95	Call	Currency Future	303.0000	297.0000	(1.980)	0	0	0
17/11/2008	€ / R 2008/12/12	15.80	Put	Currency Future	3,067.0000	2,967.0000	(3.261)	0	0	0
17/11/2008	€ / R 2008/12/12	15.85	Put	Currency Future	3,114.0000	3,014.0000	(3.211)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	€ / R 2008/12/12	14.00	Put	Currency Future	1,464.0000	1,367.0000	(6.626)	0	0	0
17/11/2008	€ / R 2008/12/12	15.95	Put	Currency Future	3,208.0000	3,108.0000	(3.117)	0	0	0
17/11/2008	€ / R 2008/12/12	16.15	Put	Currency Future	3,396.0000	3,298.0000	(2.886)	0	0	0
17/11/2008	€ / R 2008/12/12	11.00	Put	Currency Future	51.0000	41.0000	(19.608)	0	0	0
17/11/2008	€ / R 2008/12/12	14.40	Call	Currency Future	229.0000	221.0000	(3.493)	0	0	0
17/11/2008	€ / R 2008/12/12	10.35	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
17/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,562.0000	1,628.0000	4.225	0	0	0
17/11/2008	€ / R 2008/12/12	13.40	Call	Currency Future	430.0000	431.0000	0.233	0	0	0
17/11/2008	€ / R 2008/12/12	12.75	Call	Currency Future	658.0000	674.0000	2.432	0	0	0
17/11/2008	€ / R 2008/12/12	14.50	Call	Currency Future	215.0000	207.0000	(3.721)	0	0	0
17/11/2008	€ / R 2008/12/12	15.35	Call	Currency Future	127.0000	118.0000	(7.087)	0	0	0
17/11/2008	€ / R 2008/12/12	14.05	Call	Currency Future	284.0000	278.0000	(2.113)	0	0	0
17/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	1,001.0000	910.0000	(9.091)	0	0	0
17/11/2008	€ / R 2008/12/12	15.05	Call	Currency Future	153.0000	144.0000	(5.882)	0	0	0
17/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	83.0000	58.0000	(30.120)	0	0	0
17/11/2008	€ / R 2008/12/12	15.00	Call	Currency Future	157.0000	149.0000	(5.096)	0	0	0
17/11/2008	€ / R 2008/12/12	11.05	Put	Currency Future	53.0000	43.0000	(18.868)	0	0	0
17/11/2008	€ / R 2008/12/12	15.30	Put	Currency Future	2,602.0000	2,502.0000	(3.843)	0	0	0
17/11/2008	€ / R 2008/12/12	15.00	Put	Currency Future	2,328.0000	2,228.0000	(4.296)	0	0	0
17/11/2008	€ / R 2008/12/12	11.05	Call	Currency Future	1,833.0000	1,914.0000	4.419	0	0	0
17/11/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,973.0000	1,873.0000	(5.068)	0	0	0
17/11/2008	€ / R 2008/12/12	10.25	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
17/11/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,206.0000	1,258.0000	4.312	0	0	0
17/11/2008	€ / R 2008/12/12	16.10	Put	Currency Future	3,349.0000	3,251.0000	(2.926)	0	0	0
17/11/2008	€ / R 2008/12/12	15.40	Call	Currency Future	123.0000	114.0000	(7.317)	0	0	0
17/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	177.0000	138.0000	(22.034)	0	0	0
17/11/2008	€ / R 2008/12/12	14.65	Put	Currency Future	2,016.0000	1,917.0000	(4.911)	0	0	0
17/11/2008	€ / R 2008/12/12	15.40	Put	Currency Future	2,694.0000	2,594.0000	(3.712)	0	0	0
17/11/2008	€ / R 2008/12/12	14.65	Call	Currency Future	196.0000	187.0000	(4.592)	0	0	0
17/11/2008	€ / R 2008/12/12	16.20	Call	Currency Future	72.0000	65.0000	(9.722)	0	0	0
17/11/2008	€ / R 2008/12/12	14.50	Put	Currency Future	1,886.0000	1,787.0000	(5.249)	0	0	0
17/11/2008	€ / R 2008/12/12	15.45	Call	Currency Future	119.0000	110.0000	(7.563)	0	0	0
17/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,343.0000	1,247.0000	(7.148)	0	0	0
17/11/2008	€ / R 2008/12/12	9.45	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
17/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,001.0000	1,041.0000	3.996	0	0	0
17/11/2008	€ / R 2008/12/12	10.65	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	€ / R 2008/12/12	16.10	Call	Currency Future	78.0000	71.0000	(8.974)	0	0	0
17/11/2008	€ / R 2008/12/12	10.25	Call	Currency Future	2,605.0000	2,694.0000	3.417	0	0	0
17/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,714.0000	1,615.0000	(5.776)	0	0	0
17/11/2008	€ / R 2008/12/12	10.65	Call	Currency Future	2,216.0000	2,303.0000	3.926	0	0	0
17/11/2008	€ / R 2008/12/12	9.45	Call	Currency Future	3,390.0000	3,479.0000	2.625	0	0	0
17/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	322.0000	318.0000	(1.242)	0	0	0
17/11/2008	€ / R 2008/12/12	17.70	Put	Currency Future	4,890.0000	4,795.0000	(1.943)	0	0	0
17/11/2008	€ / R 2008/12/12	12.45	Put	Currency Future	422.0000	357.0000	(15.403)	0	0	0
17/11/2008	€ / R 2008/12/12	16.90	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
17/11/2008	€ / R 2008/12/12	12.15	Put	Currency Future	291.0000	238.0000	(18.213)	0	0	0
17/11/2008	€ / R 2008/12/12	12.45	Call	Currency Future	801.0000	827.0000	3.246	0	0	0
17/11/2008	€ / R 2008/12/12	15.45	Put	Currency Future	2,740.0000	2,640.0000	(3.650)	0	0	0
17/11/2008	€ / R 2008/12/12	16.90	Put	Currency Future	4,110.0000	4,014.0000	(2.336)	0	0	0
17/11/2008	€ / R 2008/12/12	12.05	Put	Currency Future	254.0000	205.0000	(19.291)	0	0	0
17/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	375.0000	314.0000	(16.267)	0	0	0
17/11/2008	€ / R 2008/12/12	16.25	Put	Currency Future	3,490.0000	3,392.0000	(2.808)	0	0	0
17/11/2008	€ / R 2008/12/12	17.70	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
17/11/2008	€ / R 2008/12/12	14.60	Call	Currency Future	202.0000	194.0000	(3.960)	0	0	0
17/11/2008	€ / R 2008/12/12	12.05	Call	Currency Future	1,033.0000	1,076.0000	4.163	0	0	0
17/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	854.0000	884.0000	3.513	0	0	0
17/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	375.0000	314.0000	(16.267)	0	0	0
17/11/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,973.0000	1,873.0000	(5.068)	0	0	0
17/11/2008	€ / R 2008/12/12	16.20	Put	Currency Future	3,443.0000	3,345.0000	(2.846)	0	0	0
17/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	272.0000	221.0000	(18.750)	0	0	0
17/11/2008	€ / R 2008/12/12	16.25	Call	Currency Future	69.0000	62.0000	(10.145)	0	0	0
17/11/2008	€ / R 2008/12/12	17.00	Call	Currency Future	36.0000	31.0000	(13.889)	0	0	0
17/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	854.0000	884.0000	3.513	0	0	0
17/11/2008	€ / R 2008/12/12	17.00	Put	Currency Future	4,207.0000	4,111.0000	(2.282)	0	0	0
17/11/2008	€ / R 2008/12/12	10.60	Put	Currency Future	35.0000	31.0000	(11.429)	0	0	0
17/11/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,264.0000	2,352.0000	3.887	0	0	0
17/11/2008	€ / R 2008/12/12	12.55	Call	Currency Future	750.0000	773.0000	3.067	0	0	0
17/11/2008	€ / R 2008/12/12	9.80	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
17/11/2008	€ / R 2008/12/12	12.55	Put	Currency Future	471.0000	403.0000	(14.437)	0	0	0
17/11/2008	€ / R 2008/12/12	15.80	Call	Currency Future	96.0000	87.0000	(9.375)	0	0	0
17/11/2008	€ / R 2008/12/12	9.80	Call	Currency Future	3,046.0000	3,136.0000	2.955	0	0	0
17/11/2008	€ / R 2008/12/12	10.50	Put	Currency Future	0.0000	29.0000	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
17/11/2008	€ / R 2008/12/12	9.85	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
17/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	353.0000	294.0000	(16.714)	0	0	0
17/11/2008	€ / R 2008/12/12	9.60	Call	Currency Future	3,244.0000	3,332.0000	2.713	0	0	0
17/11/2008	€ / R 2008/12/12	10.50	Call	Currency Future	0.0000	2,450.0000	100.000	0	0	0
17/11/2008	€ / R 2008/12/12	9.70	Call	Currency Future	0.0000	3,235.0000	100.000	0	0	0
17/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	882.0000	914.0000	3.628	0	0	0
17/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	177.0000	138.0000	(22.034)	0	0	0
17/11/2008	€ / R 2008/12/12	9.70	Put	Currency Future	0.0000	14.0000	100.000	0	0	0
17/11/2008	€ / R 2008/12/12	12.20	Call	Currency Future	940.0000	976.0000	3.830	0	0	0
17/11/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,206.0000	1,258.0000	4.312	0	0	0
17/11/2008	€ / R 2008/12/12	12.20	Put	Currency Future	311.0000	256.0000	(17.685)	0	0	0
17/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	91.0000	64.0000	(29.670)	0	0	0
17/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	75.0000	52.0000	(30.667)	0	0	0
17/11/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,604.0000	1,672.0000	4.239	0	0	0
17/11/2008	€ / R 2008/12/12	9.85	Call	Currency Future	2,997.0000	3,087.0000	3.003	0	0	0
17/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,520.0000	1,585.0000	4.276	0	0	0
17/11/2008	€ / R 2008/12/12	16.00	Put	Currency Future	3,256.0000	3,156.0000	(3.071)	0	0	0
17/11/2008	€ / R 2008/12/12	15.20	Put	Currency Future	2,510.0000	2,410.0000	(3.984)	0	0	0
17/11/2008	€ / R 2008/12/12	9.60	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
17/11/2008	€ / R 2008/12/12	10.40	Call	Currency Future	2,458.0000	2,547.0000	3.621	0	0	0
17/11/2008	€ / R 2008/12/12	10.00	Call	Currency Future	2,850.0000	2,939.0000	3.123	0	0	0
17/11/2008	€ / R 2008/12/12	16.00	Call	Currency Future	85.0000	76.0000	(10.588)	0	0	0
17/11/2008	€ / R 2008/12/12	10.00	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
17/11/2008	€ / R 2008/12/12	10.40	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
17/11/2008	€ / R 2008/12/12	11.75	Put	Currency Future	164.0000	126.0000	(23.171)	0	0	0
17/11/2008	€ / R 2008/12/12	10.80	Call	Currency Future	2,071.0000	2,157.0000	4.153	0	0	0
17/11/2008	€ / R 2008/12/12	11.20	Put	Currency Future	62.0000	48.0000	(22.581)	0	0	0
17/11/2008	€ / R 2008/12/12	15.20	Call	Currency Future	139.0000	130.0000	(6.475)	0	0	0
17/11/2008	€ / R 2008/12/12	11.75	Call	Currency Future	1,243.0000	1,297.0000	4.344	0	0	0
17/11/2008	€ / R 2008/12/12	11.20	Call	Currency Future	1,691.0000	1,769.0000	4.613	0	0	0
17/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,358.0000	1,417.0000	4.345	0	0	0
17/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,358.0000	1,417.0000	4.345	0	0	0
17/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,001.0000	1,041.0000	3.996	0	0	0
17/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	129.0000	96.0000	(25.581)	0	0	0
17/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	272.0000	221.0000	(18.750)	0	0	0
17/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	91.0000	64.0000	(29.670)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	€ / R 2008/12/12	12.00	Call	Currency Future	1,065.0000	1,111.0000	4.319	0	0	0
17/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	129.0000	96.0000	(25.581)	0	0	0
17/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,562.0000	1,628.0000	4.225	0	0	0
17/11/2008	€ / R 2008/12/12	12.50	Put	Currency Future	446.0000	379.0000	(15.022)	0	0	0
17/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	83.0000	58.0000	(30.120)	0	0	0
17/11/2008	€ / R 2008/12/12	10.80	Put	Currency Future	42.0000	36.0000	(14.286)	0	0	0
17/11/2008	€ / R 2008/12/12	12.00	Put	Currency Future	236.0000	190.0000	(19.492)	0	0	0
17/11/2008	€ / R 2008/12/12	14.80	Call	Currency Future	178.0000	169.0000	(5.056)	0	0	0
17/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	353.0000	294.0000	(16.714)	0	0	0
17/11/2008	€ / R 2008/12/12	14.80	Put	Currency Future	2,149.0000	2,049.0000	(4.653)	0	0	0
17/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,520.0000	1,585.0000	4.276	0	0	0
17/11/2008	€ / R 2008/12/12	15.60	Call	Currency Future	108.0000	100.0000	(7.407)	0	0	0
17/11/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,604.0000	1,672.0000	4.239	0	0	0
17/11/2008	€ / R 2008/12/12	15.60	Put	Currency Future	2,879.0000	2,779.0000	(3.473)	0	0	0
17/11/2008	€ / R 2008/12/12	11.55	Put	Currency Future	118.0000	87.0000	(26.271)	0	0	0
17/11/2008	€ / R 2008/12/12	16.40	Call	Currency Future	60.0000	55.0000	(8.333)	0	0	0
17/11/2008	€ / R 2008/12/12	11.55	Call	Currency Future	1,398.0000	1,458.0000	4.292	0	0	0
17/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	75.0000	52.0000	(30.667)	0	0	0
17/11/2008	€ / R 2008/12/12	11.65	Put	Currency Future	140.0000	105.0000	(25.000)	0	0	0
17/11/2008	€ / R 2008/12/12	16.40	Put	Currency Future	3,631.0000	3,534.0000	(2.671)	0	0	0
17/11/2008	€ / R 2008/12/12	11.65	Call	Currency Future	1,319.0000	1,376.0000	4.321	0	0	0
17/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	882.0000	914.0000	3.628	0	0	0
17/11/2008	€ / R 2008/12/12	11.45	Put	Currency Future	99.0000	71.0000	(28.283)	0	0	0
17/11/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,170.0000	1,220.0000	4.274	0	0	0
17/11/2008	€ / R 2008/12/12	12.50	Call	Currency Future	775.0000	800.0000	3.226	0	0	0
17/11/2008	€ / R 2008/12/12	11.85	Put	Currency Future	191.0000	150.0000	(21.466)	0	0	0
17/11/2008	€ / R 2008/12/12	13.80	Put	Currency Future	1,304.0000	1,208.0000	(7.362)	0	0	0
17/11/2008	€ / R 2008/12/12	14.20	Put	Currency Future	1,630.0000	1,531.0000	(6.074)	0	0	0
17/11/2008	€ / R 2008/12/12	14.55	Put	Currency Future	1,929.0000	1,830.0000	(5.132)	0	0	0
17/11/2008	€ / R 2008/12/12	11.95	Call	Currency Future	1,099.0000	1,146.0000	4.277	0	0	0
17/11/2008	€ / R 2008/12/12	11.95	Put	Currency Future	220.0000	176.0000	(20.000)	0	0	0
17/11/2008	€ / R 2008/12/12	13.50	Put	Currency Future	1,074.0000	982.0000	(8.566)	0	0	0
17/11/2008	€ / R 2008/12/12	13.50	Call	Currency Future	403.0000	402.0000	(0.248)	0	0	0
17/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	333.0000	328.0000	(1.502)	0	0	0
17/11/2008	€ / R 2008/12/12	11.45	Call	Currency Future	1,479.0000	1,542.0000	4.260	0	0	0
17/11/2008	€ / R 2008/12/12	11.50	Put	Currency Future	109.0000	79.0000	(27.523)	0	0	0

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17/11/2008	€ / R	2008/12/12	14.20	Call	Currency Future	259.0000	252.0000	(2.703)	0	0	0
17/11/2008	€ / R	2008/12/12	11.50	Call	Currency Future	1,438.0000	1,500.0000	4.312	0	0	0
17/11/2008	€ / R	2008/12/12	14.55	Call	Currency Future	208.0000	200.0000	(3.846)	0	0	0
17/11/2008	€ / R	2008/12/12	12.40	Put	Currency Future	398.0000	335.0000	(15.829)	0	0	0
17/11/2008	€ / R	2008/12/12	12.40	Call	Currency Future	827.0000	855.0000	3.386	0	0	0
17/11/2008	€ / R	2008/12/12	14.15	Call	Currency Future	267.0000	260.0000	(2.622)	0	0	0
17/11/2008	€ / R	2008/12/12	14.15	Put	Currency Future	1,588.0000	1,489.0000	(6.234)	0	0	0
17/11/2008	€ / R	2008/12/12	14.10	Call	Currency Future	276.0000	269.0000	(2.536)	0	0	0
17/11/2008	€ / R	2008/12/12	13.65	Put	Currency Future	1,187.0000	1,093.0000	(7.919)	0	0	0
17/11/2008	€ / R	2008/12/12	13.65	Call	Currency Future	366.0000	363.0000	(0.820)	0	0	0
17/11/2008	€ / R	2008/12/12	14.10	Put	Currency Future	1,546.0000	1,448.0000	(6.339)	0	0	0
17/11/2008	€ / R	2008/12/12	12.55	Call	Currency Future	750.0000	773.0000	3.067	0	0	0
17/11/2008	€ / R	2008/12/12	12.55	Put	Currency Future	471.0000	403.0000	(14.437)	0	0	0
17/11/2008	€ / R	2008/12/12	13.15	Put	Currency Future	827.0000	741.0000	(10.399)	0	0	0
17/11/2008	€ / R	2008/12/12	12.95	Put	Currency Future	698.0000	616.0000	(11.748)	0	0	0
17/11/2008	€ / R	2008/12/12	12.95	Call	Currency Future	577.0000	587.0000	1.733	0	0	0
17/11/2008	€ / R	2008/12/12	13.25	Call	Currency Future	474.0000	477.0000	0.633	0	0	0
17/11/2008	€ / R	2008/12/12	13.25	Put	Currency Future	895.0000	807.0000	(9.832)	0	0	0
17/11/2008	€ / R	2008/12/12	13.15	Call	Currency Future	506.0000	511.0000	0.988	0	0	0
17/11/2008	€ / R	2008/12/12	13.05	Call	Currency Future	540.0000	548.0000	1.481	0	0	0
17/11/2008	€ / R	2008/12/12	13.05	Put	Currency Future	761.0000	677.0000	(11.038)	0	0	0
17/11/2008	€ / R	2008/12/12	12.90	Call	Currency Future	596.0000	607.0000	1.846	0	0	0
17/11/2008	€ / R	2008/12/12	12.90	Put	Currency Future	667.0000	586.0000	(12.144)	0	0	0
17/11/2008	€ / R	2008/12/12	11.90	Put	Currency Future	205.0000	162.0000	(20.976)	0	0	0
17/11/2008	€ / R	2008/12/12	12.60	Call	Currency Future	726.0000	747.0000	2.893	0	0	0
17/11/2008	€ / R	2008/12/12	11.90	Call	Currency Future	1,134.0000	1,183.0000	4.321	0	0	0
17/11/2008	€ / R	2008/12/12	12.60	Put	Currency Future	497.0000	427.0000	(14.085)	0	0	0
17/11/2008	€ / R	2008/12/12	12.25	Put	Currency Future	331.0000	274.0000	(17.221)	0	0	0
17/11/2008	€ / R	2008/12/12	11.85	Call	Currency Future	1,170.0000	1,220.0000	4.274	0	0	0
17/11/2008	€ / R	2008/12/12	11.85	Put	Currency Future	191.0000	150.0000	(21.466)	0	0	0
17/11/2008	€ / R	2008/12/12	12.25	Call	Currency Future	911.0000	945.0000	3.732	0	0	0
17/11/2008	€ / R	2009/03/16			Currency Future	13.1329	13.2216	0.675	0.0000	0.0000	4,768
17/11/2008	€ / R	2009/03/16	13.40	Put	Currency Future	1,156.0000	1,076.0000	(6.920)	0	0	0
17/11/2008	€ / R	2009/03/16	13.55	Call	Currency Future	840.0000	847.0000	0.833	0	0	0
17/11/2008	€ / R	2009/03/16	12.35	Put	Currency Future	544.0000	485.0000	(10.846)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	€ / R 2009/03/16	17.35	Call	Currency Future	208.0000	206.0000	(0.962)	0	0	0
17/11/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,257.0000	1,175.0000	(6.523)	0	0	0
17/11/2008	€ / R 2009/03/16	16.55	Put	Currency Future	3,718.0000	3,629.0000	(2.394)	0	0	0
17/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,693.0000	1,605.0000	(5.198)	0	0	0
17/11/2008	€ / R 2009/03/16	16.30	Put	Currency Future	3,504.0000	3,410.0000	(2.683)	0	0	0
17/11/2008	€ / R 2009/03/16	15.75	Call	Currency Future	399.0000	395.0000	(1.003)	0	0	0
17/11/2008	€ / R 2009/03/16	11.45	Put	Currency Future	227.0000	193.0000	(14.978)	0	0	0
17/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,116.0000	1,133.0000	1.523	0	0	0
17/11/2008	€ / R 2009/03/16	17.35	Put	Currency Future	4,425.0000	4,334.0000	(2.056)	0	0	0
17/11/2008	€ / R 2009/03/16	10.20	Put	Currency Future	54.0000	48.0000	(11.111)	0	0	0
17/11/2008	€ / R 2009/03/16	13.40	Call	Currency Future	889.0000	897.0000	0.900	0	0	0
17/11/2008	€ / R 2009/03/16	13.30	Call	Currency Future	923.0000	933.0000	1.083	0	0	0
17/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	672.0000	604.0000	(10.119)	0	0	0
17/11/2008	€ / R 2009/03/16	15.75	Put	Currency Future	3,017.0000	2,923.0000	(3.116)	0	0	0
17/11/2008	€ / R 2009/03/16	10.20	Call	Currency Future	2,986.0000	3,069.0000	2.780	0	0	0
17/11/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,257.0000	1,175.0000	(6.523)	0	0	0
17/11/2008	€ / R 2009/03/16	13.30	Put	Currency Future	1,090.0000	1,012.0000	(7.156)	0	0	0
17/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,204.0000	1,226.0000	1.827	0	0	0
17/11/2008	€ / R 2009/03/16	14.95	Put	Currency Future	2,333.0000	2,241.0000	(3.943)	0	0	0
17/11/2008	€ / R 2009/03/16	11.00	Call	Currency Future	2,264.0000	2,329.0000	2.871	0	0	0
17/11/2008	€ / R 2009/03/16	13.55	Call	Currency Future	840.0000	847.0000	0.833	0	0	0
17/11/2008	€ / R 2009/03/16	16.55	Call	Currency Future	301.0000	300.0000	(0.332)	0	0	0
17/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	783.0000	711.0000	(9.195)	0	0	0
17/11/2008	€ / R 2009/03/16	17.00	Put	Currency Future	4,112.0000	4,022.0000	(2.189)	0	0	0
17/11/2008	€ / R 2009/03/16	11.45	Call	Currency Future	1,909.0000	1,965.0000	2.933	0	0	0
17/11/2008	€ / R 2009/03/16	14.95	Call	Currency Future	516.0000	512.0000	(0.775)	0	0	0
17/11/2008	€ / R 2009/03/16	11.00	Put	Currency Future	131.0000	107.0000	(18.321)	0	0	0
17/11/2008	€ / R 2009/03/16	13.35	Call	Currency Future	906.0000	915.0000	0.993	0	0	0
17/11/2008	€ / R 2009/03/16	14.20	Call	Currency Future	664.0000	664.0000	-	0	0	0
17/11/2008	€ / R 2009/03/16	13.50	Call	Currency Future	856.0000	863.0000	0.818	0	0	0
17/11/2008	€ / R 2009/03/16	13.05	Call	Currency Future	1,015.0000	1,028.0000	1.281	0	0	0
17/11/2008	€ / R 2009/03/16	14.20	Put	Currency Future	1,731.0000	1,643.0000	(5.084)	0	0	0
17/11/2008	€ / R 2009/03/16	13.50	Put	Currency Future	1,223.0000	1,142.0000	(6.623)	0	0	0
17/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	676.0000	676.0000	-	0	0	0
17/11/2008	€ / R 2009/03/16	12.90	Put	Currency Future	841.0000	768.0000	(8.680)	0	0	0
17/11/2008	€ / R 2009/03/16	9.85	Call	Currency Future	3,320.0000	3,404.0000	2.530	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	€ / R 2009/03/16	16.60	Put	Currency Future	3,761.0000	3,672.0000	(2.366)	0	0	0
17/11/2008	€ / R 2009/03/16	13.35	Put	Currency Future	1,123.0000	1,043.0000	(7.124)	0	0	0
17/11/2008	€ / R 2009/03/16	9.85	Put	Currency Future	37.0000	32.0000	(13.514)	0	0	0
17/11/2008	€ / R 2009/03/16	12.90	Call	Currency Future	1,074.0000	1,089.0000	1.397	0	0	0
17/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	2,046.0000	1,956.0000	(4.399)	0	0	0
17/11/2008	€ / R 2009/03/16	10.65	Call	Currency Future	2,565.0000	2,642.0000	3.002	0	0	0
17/11/2008	€ / R 2009/03/16	13.85	Call	Currency Future	752.0000	756.0000	0.532	0	0	0
17/11/2008	€ / R 2009/03/16	10.95	Call	Currency Future	2,306.0000	2,372.0000	2.862	0	0	0
17/11/2008	€ / R 2009/03/16	16.60	Call	Currency Future	294.0000	293.0000	(0.340)	0	0	0
17/11/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,469.0000	1,384.0000	(5.786)	0	0	0
17/11/2008	€ / R 2009/03/16	16.45	Put	Currency Future	3,632.0000	3,543.0000	(2.450)	0	0	0
17/11/2008	€ / R 2009/03/16	17.75	Put	Currency Future	4,790.0000	4,698.0000	(1.921)	0	0	0
17/11/2008	€ / R 2009/03/16	12.25	Call	Currency Future	1,382.0000	1,415.0000	2.388	0	0	0
17/11/2008	€ / R 2009/03/16	10.65	Put	Currency Future	82.0000	70.0000	(14.634)	0	0	0
17/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,327.0000	1,356.0000	2.185	0	0	0
17/11/2008	€ / R 2009/03/16	15.80	Call	Currency Future	393.0000	389.0000	(1.018)	0	0	0
17/11/2008	€ / R 2009/03/16	12.25	Put	Currency Future	499.0000	444.0000	(11.022)	0	0	0
17/11/2008	€ / R 2009/03/16	12.95	Call	Currency Future	1,054.0000	1,068.0000	1.328	0	0	0
17/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	579.0000	577.0000	(0.345)	0	0	0
17/11/2008	€ / R 2009/03/16	15.80	Put	Currency Future	3,060.0000	2,967.0000	(3.039)	0	0	0
17/11/2008	€ / R 2009/03/16	12.95	Put	Currency Future	871.0000	797.0000	(8.496)	0	0	0
17/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	79.0000	67.0000	(15.190)	0	0	0
17/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,612.0000	2,689.0000	2.948	0	0	0
17/11/2008	€ / R 2009/03/16	11.90	Put	Currency Future	363.0000	318.0000	(12.397)	0	0	0
17/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,612.0000	2,689.0000	2.948	0	0	0
17/11/2008	€ / R 2009/03/16	15.40	Call	Currency Future	447.0000	442.0000	(1.119)	0	0	0
17/11/2008	€ / R 2009/03/16	10.10	Call	Currency Future	3,081.0000	3,165.0000	2.726	0	0	0
17/11/2008	€ / R 2009/03/16	13.05	Put	Currency Future	932.0000	856.0000	(8.155)	0	0	0
17/11/2008	€ / R 2009/03/16	16.30	Call	Currency Future	337.0000	332.0000	(1.484)	0	0	0
17/11/2008	€ / R 2009/03/16	16.45	Call	Currency Future	315.0000	314.0000	(0.317)	0	0	0
17/11/2008	€ / R 2009/03/16	15.40	Put	Currency Future	2,714.0000	2,620.0000	(3.464)	0	0	0
17/11/2008	€ / R 2009/03/16	14.10	Call	Currency Future	688.0000	689.0000	0.145	0	0	0
17/11/2008	€ / R 2009/03/16	17.00	Call	Currency Future	245.0000	243.0000	(0.816)	0	0	0
17/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	2,046.0000	1,956.0000	(4.399)	0	0	0
17/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,327.0000	1,356.0000	2.185	0	0	0
17/11/2008	€ / R 2009/03/16	15.85	Put	Currency Future	3,104.0000	3,011.0000	(2.996)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	€ / R 2009/03/16	11.40	Put	Currency Future	214.0000	182.0000	(14.953)	0	0	0
17/11/2008	€ / R 2009/03/16	9.70	Call	Currency Future	3,462.0000	3,547.0000	2.455	0	0	0
17/11/2008	€ / R 2009/03/16	15.25	Put	Currency Future	2,585.0000	2,492.0000	(3.598)	0	0	0
17/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	579.0000	577.0000	(0.345)	0	0	0
17/11/2008	€ / R 2009/03/16	9.70	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
17/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	544.0000	485.0000	(10.846)	0	0	0
17/11/2008	€ / R 2009/03/16	9.80	Put	Currency Future	34.0000	30.0000	(11.765)	0	0	0
17/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	79.0000	67.0000	(15.190)	0	0	0
17/11/2008	€ / R 2009/03/16	15.00	Call	Currency Future	507.0000	504.0000	(0.592)	0	0	0
17/11/2008	€ / R 2009/03/16	9.80	Call	Currency Future	3,367.0000	3,451.0000	2.495	0	0	0
17/11/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,095.0000	1,111.0000	1.461	0	0	0
17/11/2008	€ / R 2009/03/16	11.40	Call	Currency Future	1,947.0000	2,003.0000	2.876	0	0	0
17/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,440.0000	1,477.0000	2.569	0	0	0
17/11/2008	€ / R 2009/03/16	16.80	Put	Currency Future	3,936.0000	3,846.0000	(2.287)	0	0	0
17/11/2008	€ / R 2009/03/16	15.50	Put	Currency Future	2,800.0000	2,707.0000	(3.321)	0	0	0
17/11/2008	€ / R 2009/03/16	12.85	Put	Currency Future	812.0000	739.0000	(8.990)	0	0	0
17/11/2008	€ / R 2009/03/16	16.80	Call	Currency Future	269.0000	267.0000	(0.743)	0	0	0
17/11/2008	€ / R 2009/03/16	13.90	Call	Currency Future	738.0000	742.0000	0.542	0	0	0
17/11/2008	€ / R 2009/03/16	15.70	Put	Currency Future	2,973.0000	2,880.0000	(3.128)	0	0	0
17/11/2008	€ / R 2009/03/16	13.45	Call	Currency Future	872.0000	880.0000	0.917	0	0	0
17/11/2008	€ / R 2009/03/16	16.20	Put	Currency Future	3,414.0000	3,320.0000	(2.753)	0	0	0
17/11/2008	€ / R 2009/03/16	14.70	Put	Currency Future	2,128.0000	2,036.0000	(4.323)	0	0	0
17/11/2008	€ / R 2009/03/16	13.45	Put	Currency Future	1,189.0000	1,109.0000	(6.728)	0	0	0
17/11/2008	€ / R 2009/03/16	16.25	Put	Currency Future	3,459.0000	3,365.0000	(2.718)	0	0	0
17/11/2008	€ / R 2009/03/16	16.20	Call	Currency Future	347.0000	342.0000	(1.441)	0	0	0
17/11/2008	€ / R 2009/03/16	17.30	Put	Currency Future	4,380.0000	4,289.0000	(2.078)	0	0	0
17/11/2008	€ / R 2009/03/16	15.85	Call	Currency Future	387.0000	382.0000	(1.292)	0	0	0
17/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	457.0000	405.0000	(11.379)	0	0	0
17/11/2008	€ / R 2009/03/16	15.60	Put	Currency Future	2,886.0000	2,793.0000	(3.222)	0	0	0
17/11/2008	€ / R 2009/03/16	18.10	Call	Currency Future	146.0000	143.0000	(2.055)	0	0	0
17/11/2008	€ / R 2009/03/16	15.25	Call	Currency Future	468.0000	464.0000	(0.855)	0	0	0
17/11/2008	€ / R 2009/03/16	10.50	Call	Currency Future	2,704.0000	2,783.0000	2.922	0	0	0
17/11/2008	€ / R 2009/03/16	18.10	Put	Currency Future	5,113.0000	5,022.0000	(1.780)	0	0	0
17/11/2008	€ / R 2009/03/16	14.65	Call	Currency Future	570.0000	567.0000	(0.526)	0	0	0
17/11/2008	€ / R 2009/03/16	16.15	Call	Currency Future	353.0000	347.0000	(1.700)	0	0	0
17/11/2008	€ / R 2009/03/16	15.00	Put	Currency Future	2,374.0000	2,282.0000	(3.875)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	€ / R 2009/03/16	17.30	Call	Currency Future	213.0000	211.0000	(0.939)	0	0	0
17/11/2008	€ / R 2009/03/16	14.65	Put	Currency Future	2,087.0000	1,996.0000	(4.360)	0	0	0
17/11/2008	€ / R 2009/03/16	16.15	Put	Currency Future	3,370.0000	3,276.0000	(2.789)	0	0	0
17/11/2008	€ / R 2009/03/16	15.60	Call	Currency Future	419.0000	415.0000	(0.955)	0	0	0
17/11/2008	€ / R 2009/03/16	16.95	Call	Currency Future	251.0000	249.0000	(0.797)	0	0	0
17/11/2008	€ / R 2009/03/16	12.45	Call	Currency Future	1,276.0000	1,301.0000	1.959	0	0	0
17/11/2008	€ / R 2009/03/16	16.50	Put	Currency Future	3,675.0000	3,586.0000	(2.422)	0	0	0
17/11/2008	€ / R 2009/03/16	13.10	Put	Currency Future	964.0000	887.0000	(7.988)	0	0	0
17/11/2008	€ / R 2009/03/16	16.95	Put	Currency Future	4,068.0000	3,977.0000	(2.237)	0	0	0
17/11/2008	€ / R 2009/03/16	12.45	Put	Currency Future	593.0000	529.0000	(10.793)	0	0	0
17/11/2008	€ / R 2009/03/16	13.10	Call	Currency Future	997.0000	1,008.0000	1.103	0	0	0
17/11/2008	€ / R 2009/03/16	17.75	Call	Currency Future	173.0000	170.0000	(1.734)	0	0	0
17/11/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,655.0000	1,567.0000	(5.317)	0	0	0
17/11/2008	€ / R 2009/03/16	15.45	Call	Currency Future	440.0000	435.0000	(1.136)	0	0	0
17/11/2008	€ / R 2009/03/16	15.35	Put	Currency Future	2,671.0000	2,578.0000	(3.482)	0	0	0
17/11/2008	€ / R 2009/03/16	10.50	Put	Currency Future	72.0000	62.0000	(13.889)	0	0	0
17/11/2008	€ / R 2009/03/16	10.95	Put	Currency Future	123.0000	100.0000	(18.699)	0	0	0
17/11/2008	€ / R 2009/03/16	11.30	Put	Currency Future	191.0000	161.0000	(15.707)	0	0	0
17/11/2008	€ / R 2009/03/16	12.75	Call	Currency Future	1,137.0000	1,155.0000	1.583	0	0	0
17/11/2008	€ / R 2009/03/16	15.35	Call	Currency Future	454.0000	449.0000	(1.101)	0	0	0
17/11/2008	€ / R 2009/03/16	16.50	Call	Currency Future	308.0000	307.0000	(0.325)	0	0	0
17/11/2008	€ / R 2009/03/16	13.75	Call	Currency Future	780.0000	785.0000	0.641	0	0	0
17/11/2008	€ / R 2009/03/16	15.70	Call	Currency Future	406.0000	401.0000	(1.232)	0	0	0
17/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	699.0000	630.0000	(9.871)	0	0	0
17/11/2008	€ / R 2009/03/16	10.10	Put	Currency Future	48.0000	44.0000	(8.333)	0	0	0
17/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,181.0000	1,202.0000	1.778	0	0	0
17/11/2008	€ / R 2009/03/16	10.90	Call	Currency Future	2,348.0000	2,415.0000	2.853	0	0	0
17/11/2008	€ / R 2009/03/16	11.90	Call	Currency Future	1,596.0000	1,639.0000	2.694	0	0	0
17/11/2008	€ / R 2009/03/16	10.90	Put	Currency Future	115.0000	93.0000	(19.130)	0	0	0
17/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,353.0000	1,386.0000	2.439	0	0	0
17/11/2008	€ / R 2009/03/16	10.15	Put	Currency Future	51.0000	46.0000	(9.804)	0	0	0
17/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,228.0000	1,250.0000	1.792	0	0	0
17/11/2008	€ / R 2009/03/16	11.35	Call	Currency Future	1,985.0000	2,042.0000	2.872	0	0	0
17/11/2008	€ / R 2009/03/16	10.15	Call	Currency Future	3,034.0000	3,117.0000	2.736	0	0	0
17/11/2008	€ / R 2009/03/16	12.75	Put	Currency Future	754.0000	684.0000	(9.284)	0	0	0
17/11/2008	€ / R 2009/03/16	11.35	Put	Currency Future	202.0000	171.0000	(15.347)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	520.0000	464.0000	(10.769)	0	0	0
17/11/2008	€ / R 2009/03/16	13.75	Put	Currency Future	1,397.0000	1,313.0000	(6.013)	0	0	0
17/11/2008	€ / R 2009/03/16	15.50	Call	Currency Future	433.0000	428.0000	(1.155)	0	0	0
17/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,662.0000	1,708.0000	2.768	0	0	0
17/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	645.0000	579.0000	(10.233)	0	0	0
17/11/2008	€ / R 2009/03/16	14.50	Call	Currency Future	599.0000	598.0000	(0.167)	0	0	0
17/11/2008	€ / R 2009/03/16	10.00	Call	Currency Future	0.0000	3,262.0000	100.000	0	0	0
17/11/2008	€ / R 2009/03/16	14.50	Put	Currency Future	1,966.0000	1,876.0000	(4.578)	0	0	0
17/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	329.0000	286.0000	(13.070)	0	0	0
17/11/2008	€ / R 2009/03/16	9.90	Put	Currency Future	40.0000	34.0000	(15.000)	0	0	0
17/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,181.0000	1,202.0000	1.778	0	0	0
17/11/2008	€ / R 2009/03/16	11.30	Call	Currency Future	2,024.0000	2,082.0000	2.866	0	0	0
17/11/2008	€ / R 2009/03/16	10.70	Call	Currency Future	2,519.0000	2,595.0000	3.017	0	0	0
17/11/2008	€ / R 2009/03/16	15.30	Call	Currency Future	461.0000	456.0000	(1.085)	0	0	0
17/11/2008	€ / R 2009/03/16	9.90	Call	Currency Future	3,273.0000	3,356.0000	2.536	0	0	0
17/11/2008	€ / R 2009/03/16	16.10	Call	Currency Future	358.0000	353.0000	(1.397)	0	0	0
17/11/2008	€ / R 2009/03/16	10.00	Put	Currency Future	0.0000	40.0000	100.000	0	0	0
17/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,440.0000	1,477.0000	2.569	0	0	0
17/11/2008	€ / R 2009/03/16	10.70	Put	Currency Future	86.0000	73.0000	(15.116)	0	0	0
17/11/2008	€ / R 2009/03/16	16.10	Put	Currency Future	3,325.0000	3,231.0000	(2.827)	0	0	0
17/11/2008	€ / R 2009/03/16	10.80	Put	Currency Future	0.0000	80.0000	100.000	0	0	0
17/11/2008	€ / R 2009/03/16	13.90	Put	Currency Future	1,506.0000	1,420.0000	(5.710)	0	0	0
17/11/2008	€ / R 2009/03/16	15.30	Put	Currency Future	2,628.0000	2,535.0000	(3.539)	0	0	0
17/11/2008	€ / R 2009/03/16	12.40	Call	Currency Future	0.0000	1,327.0000	100.000	0	0	0
17/11/2008	€ / R 2009/03/16	14.70	Call	Currency Future	560.0000	558.0000	(0.357)	0	0	0
17/11/2008	€ / R 2009/03/16	16.25	Call	Currency Future	342.0000	337.0000	(1.462)	0	0	0
17/11/2008	€ / R 2009/03/16	16.40	Put	Currency Future	0.0000	3,500.0000	100.000	0	0	0
17/11/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,301.0000	1,327.0000	1.998	0	0	0
17/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	418.0000	369.0000	(11.722)	0	0	0
17/11/2008	€ / R 2009/03/16	16.40	Call	Currency Future	0.0000	322.0000	100.000	0	0	0
17/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,501.0000	1,540.0000	2.598	0	0	0
17/11/2008	€ / R 2009/03/16	14.80	Put	Currency Future	0.0000	2,118.0000	100.000	0	0	0
17/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	645.0000	579.0000	(10.233)	0	0	0
17/11/2008	€ / R 2009/03/16	12.00	Call	Currency Future	1,532.0000	1,573.0000	2.676	0	0	0
17/11/2008	€ / R 2009/03/16	14.80	Call	Currency Future	0.0000	539.0000	100.000	0	0	0
17/11/2008	€ / R 2009/03/16	11.95	Put	Currency Future	381.0000	334.0000	(12.336)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	€ / R 2009/03/16	12.40	Put	Currency Future	0.0000	506.0000	100.000	0	0	0
17/11/2008	€ / R 2009/03/16	12.40	Put	Currency Future	568.0000	506.0000	(10.915)	0	0	0
17/11/2008	€ / R 2009/03/16	10.80	Call	Currency Future	0.0000	2,502.0000	100.000	0	0	0
17/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	699.0000	630.0000	(9.871)	0	0	0
17/11/2008	€ / R 2009/03/16	12.00	Put	Currency Future	399.0000	351.0000	(12.030)	0	0	0
17/11/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,808.0000	1,719.0000	(4.923)	0	0	0
17/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	457.0000	405.0000	(11.379)	0	0	0
17/11/2008	€ / R 2009/03/16	14.30	Call	Currency Future	641.0000	641.0000	-	0	0	0
17/11/2008	€ / R 2009/03/16	11.95	Call	Currency Future	1,564.0000	1,606.0000	2.685	0	0	0
17/11/2008	€ / R 2009/03/16	15.10	Call	Currency Future	491.0000	487.0000	(0.815)	0	0	0
17/11/2008	€ / R 2009/03/16	15.45	Put	Currency Future	2,757.0000	2,663.0000	(3.410)	0	0	0
17/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	282.0000	243.0000	(13.830)	0	0	0
17/11/2008	€ / R 2009/03/16	11.10	Put	Currency Future	149.0000	123.0000	(17.450)	0	0	0
17/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,228.0000	1,250.0000	1.792	0	0	0
17/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,629.0000	1,673.0000	2.701	0	0	0
17/11/2008	€ / R 2009/03/16	10.30	Put	Currency Future	59.0000	52.0000	(11.864)	0	0	0
17/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	282.0000	243.0000	(13.830)	0	0	0
17/11/2008	€ / R 2009/03/16	10.30	Call	Currency Future	2,892.0000	2,974.0000	2.835	0	0	0
17/11/2008	€ / R 2009/03/16	11.10	Call	Currency Future	2,182.0000	2,245.0000	2.887	0	0	0
17/11/2008	€ / R 2009/03/16	15.10	Put	Currency Future	2,458.0000	2,366.0000	(3.743)	0	0	0
17/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,765.0000	1,814.0000	2.776	0	0	0
17/11/2008	€ / R 2009/03/16	15.90	Call	Currency Future	381.0000	376.0000	(1.312)	0	0	0
17/11/2008	€ / R 2009/03/16	15.90	Put	Currency Future	3,148.0000	3,055.0000	(2.954)	0	0	0
17/11/2008	€ / R 2009/03/16	16.70	Call	Currency Future	281.0000	280.0000	(0.356)	0	0	0
17/11/2008	€ / R 2009/03/16	16.70	Put	Currency Future	3,848.0000	3,758.0000	(2.339)	0	0	0
17/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,629.0000	1,673.0000	2.701	0	0	0
17/11/2008	€ / R 2009/03/16	13.80	Call	Currency Future	766.0000	770.0000	0.522	0	0	0
17/11/2008	€ / R 2009/03/16	14.45	Call	Currency Future	609.0000	608.0000	(0.164)	0	0	0
17/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,204.0000	1,226.0000	1.827	0	0	0
17/11/2008	€ / R 2009/03/16	14.55	Put	Currency Future	2,006.0000	1,916.0000	(4.487)	0	0	0
17/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	520.0000	464.0000	(10.769)	0	0	0
17/11/2008	€ / R 2009/03/16	11.55	Call	Currency Future	1,836.0000	1,888.0000	2.832	0	0	0
17/11/2008	€ / R 2009/03/16	14.55	Call	Currency Future	589.0000	587.0000	(0.340)	0	0	0
17/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	672.0000	604.0000	(10.119)	0	0	0
17/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,353.0000	1,386.0000	2.439	0	0	0
17/11/2008	€ / R 2009/03/16	11.55	Put	Currency Future	253.0000	217.0000	(14.229)	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
17/11/2008	€ / R 2009/03/16	14.45	Put	Currency Future	1,926.0000	1,836.0000	(4.673)	0	0	0
17/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	346.0000	302.0000	(12.717)	0	0	0
17/11/2008	€ / R 2009/03/16	11.75	Call	Currency Future	1,696.0000	1,743.0000	2.771	0	0	0
17/11/2008	€ / R 2009/03/16	13.80	Put	Currency Future	1,433.0000	1,348.0000	(5.932)	0	0	0
17/11/2008	€ / R 2009/03/16	11.75	Put	Currency Future	313.0000	271.0000	(13.419)	0	0	0
17/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,765.0000	1,814.0000	2.776	0	0	0
17/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	329.0000	286.0000	(13.070)	0	0	0
17/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,662.0000	1,708.0000	2.768	0	0	0
17/11/2008	€ / R 2009/03/16	11.70	Put	Currency Future	297.0000	257.0000	(13.468)	0	0	0
17/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,693.0000	1,605.0000	(5.198)	0	0	0
17/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	676.0000	676.0000	-	0	0	0
17/11/2008	€ / R 2009/03/16	11.50	Call	Currency Future	1,872.0000	1,926.0000	2.885	0	0	0
17/11/2008	€ / R 2009/03/16	11.50	Put	Currency Future	239.0000	205.0000	(14.226)	0	0	0
17/11/2008	€ / R 2009/03/16	11.60	Call	Currency Future	1,800.0000	1,851.0000	2.833	0	0	0
17/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	346.0000	302.0000	(12.717)	0	0	0
17/11/2008	€ / R 2009/03/16	11.70	Call	Currency Future	1,730.0000	1,778.0000	2.775	0	0	0
17/11/2008	€ / R 2009/03/16	14.90	Call	Currency Future	524.0000	521.0000	(0.573)	0	0	0
17/11/2008	€ / R 2009/03/16	11.60	Put	Currency Future	267.0000	229.0000	(14.232)	0	0	0
17/11/2008	€ / R 2009/03/16	14.90	Put	Currency Future	2,291.0000	2,200.0000	(3.972)	0	0	0
17/11/2008	€ / R 2009/03/16	14.05	Put	Currency Future	1,617.0000	1,530.0000	(5.380)	0	0	0
17/11/2008	€ / R 2009/03/16	14.05	Call	Currency Future	700.0000	702.0000	0.286	0	0	0
17/11/2008	€ / R 2009/03/16	12.70	Call	Currency Future	1,159.0000	1,178.0000	1.639	0	0	0
17/11/2008	€ / R 2009/03/16	14.40	Put	Currency Future	1,887.0000	1,797.0000	(4.769)	0	0	0
17/11/2008	€ / R 2009/03/16	14.40	Call	Currency Future	620.0000	619.0000	(0.161)	0	0	0
17/11/2008	€ / R 2009/03/16	12.70	Put	Currency Future	726.0000	657.0000	(9.504)	0	0	0
17/11/2008	€ / R 2009/03/16	14.00	Call	Currency Future	712.0000	715.0000	0.421	0	0	0
17/11/2008	€ / R 2009/03/16	13.25	Put	Currency Future	1,058.0000	980.0000	(7.372)	0	0	0
17/11/2008	€ / R 2009/03/16	13.25	Call	Currency Future	941.0000	952.0000	1.169	0	0	0
17/11/2008	€ / R 2009/03/16	14.00	Put	Currency Future	1,580.0000	1,493.0000	(5.506)	0	0	0
17/11/2008	€ / R 2009/03/16	12.20	Call	Currency Future	1,411.0000	1,446.0000	2.481	0	0	200
17/11/2008	€ / R 2009/03/16	12.20	Put	Currency Future	478.0000	424.0000	(11.297)	0	0	0
17/11/2008	€ / R 2009/03/16	13.70	Put	Currency Future	1,362.0000	1,278.0000	(6.167)	0	0	0
17/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	783.0000	711.0000	(9.195)	0	0	0
17/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,116.0000	1,133.0000	1.523	0	0	0
17/11/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,808.0000	1,719.0000	(4.923)	0	0	0
17/11/2008	€ / R 2009/03/16	13.70	Call	Currency Future	795.0000	800.0000	0.629	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	€ / R	2009/03/16	14.30	Call	Currency Future	641.0000	641.0000	-	0	0	0
17/11/2008	€ / R	2009/03/16	14.10	Put	Currency Future	1,655.0000	1,567.0000	(5.317)	0	0	0
17/11/2008	€ / R	2009/03/16	13.00	Put	Currency Future	902.0000	826.0000	(8.426)	0	0	0
17/11/2008	€ / R	2009/03/16	13.60	Put	Currency Future	1,292.0000	1,209.0000	(6.424)	0	0	0
17/11/2008	€ / R	2009/03/16	13.00	Call	Currency Future	1,035.0000	1,048.0000	1.256	0	0	0
17/11/2008	€ / R	2009/03/16	13.60	Call	Currency Future	825.0000	831.0000	0.727	0	0	0
17/11/2008	€ / R	2009/03/16	13.20	Call	Currency Future	959.0000	970.0000	1.147	0	0	0
17/11/2008	€ / R	2009/03/16	13.20	Put	Currency Future	1,026.0000	949.0000	(7.505)	0	0	0
17/11/2008	€ / R	2009/03/16	13.60	Call	Currency Future	825.0000	831.0000	0.727	0	0	0
17/11/2008	€ / R	2009/03/16	14.10	Call	Currency Future	688.0000	689.0000	0.145	0	0	0
17/11/2008	€ / R	2009/03/16	13.85	Put	Currency Future	1,469.0000	1,384.0000	(5.786)	0	0	0
17/11/2008	€ / R	2009/03/16	13.60	Put	Currency Future	1,292.0000	1,209.0000	(6.424)	0	0	0
17/11/2008	€ / R	2009/03/16	13.85	Call	Currency Future	752.0000	756.0000	0.532	0	0	0
17/11/2008	€ / R	2009/03/16	12.05	Put	Currency Future	418.0000	369.0000	(11.722)	0	0	0
17/11/2008	€ / R	2009/03/16	12.05	Call	Currency Future	1,501.0000	1,540.0000	2.598	0	0	0
17/11/2008	€ / R	2009/03/16	12.85	Put	Currency Future	812.0000	739.0000	(8.990)	0	0	0
17/11/2008	€ / R	2009/03/16	12.10	Put	Currency Future	438.0000	387.0000	(11.644)	0	0	0
17/11/2008	€ / R	2009/03/16	12.10	Call	Currency Future	1,471.0000	1,508.0000	2.515	0	0	0
17/11/2008	€ / R	2009/03/16	12.10	Call	Currency Future	1,471.0000	1,508.0000	2.515	0	0	0
17/11/2008	€ / R	2009/03/16	12.10	Put	Currency Future	438.0000	387.0000	(11.644)	0	0	0
17/11/2008	€ / R	2009/03/16	12.50	Put	Currency Future	619.0000	554.0000	(10.501)	0	0	0
17/11/2008	€ / R	2009/03/16	12.85	Call	Currency Future	1,095.0000	1,111.0000	1.461	0	0	0
17/11/2008	€ / R	2009/03/16	12.50	Call	Currency Future	1,252.0000	1,275.0000	1.837	0	0	0
17/11/2008	€ / R	2009/06/12			Currency Future	13.4042	13.4917	0.653	0.0000	0.0000	1,000
17/11/2008	€ / R	2009/06/12	14.75	Call	Currency Future	693.0000	718.0000	3.608	0	0	0
17/11/2008	€ / R	2009/06/12	15.30	Put	Currency Future	2,442.0000	2,375.0000	(2.744)	0	0	0
17/11/2008	€ / R	2009/06/12	13.90	Put	Currency Future	1,479.0000	1,426.0000	(3.584)	0	0	0
17/11/2008	€ / R	2009/06/12	13.40	Put	Currency Future	1,154.0000	1,098.0000	(4.853)	0	0	0
17/11/2008	€ / R	2009/06/12	14.55	Put	Currency Future	1,900.0000	1,839.0000	(3.211)	0	0	0
17/11/2008	€ / R	2009/06/12	12.30	Call	Currency Future	1,711.0000	1,765.0000	3.156	0	0	0
17/11/2008	€ / R	2009/06/12	14.10	Put	Currency Future	1,603.0000	1,548.0000	(3.431)	0	0	0
17/11/2008	€ / R	2009/06/12	13.40	Call	Currency Future	1,159.0000	1,190.0000	2.675	0	0	0
17/11/2008	€ / R	2009/06/12	13.60	Call	Currency Future	1,088.0000	1,117.0000	2.665	0	0	0
17/11/2008	€ / R	2009/06/12	14.45	Put	Currency Future	1,832.0000	1,773.0000	(3.221)	0	0	0
17/11/2008	€ / R	2009/06/12	14.80	Put	Currency Future	2,074.0000	2,011.0000	(3.038)	0	0	0

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17/11/2008	€ / R 2009/06/12	13.40	Put	Currency Future	1,154.0000	1,098.0000	(4.853)	0	0	0
17/11/2008	€ / R 2009/06/12	14.75	Put	Currency Future	2,039.0000	1,976.0000	(3.090)	0	0	0
17/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	546.0000	566.0000	3.663	0	0	0
17/11/2008	€ / R 2009/06/12	14.55	Call	Currency Future	754.0000	781.0000	3.581	0	0	0
17/11/2008	€ / R 2009/06/12	14.90	Put	Currency Future	2,146.0000	2,082.0000	(2.982)	0	0	0
17/11/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,159.0000	1,190.0000	2.675	0	0	0
17/11/2008	€ / R 2009/06/12	14.45	Call	Currency Future	786.0000	814.0000	3.562	0	0	0
17/11/2008	€ / R 2009/06/12	14.90	Call	Currency Future	650.0000	674.0000	3.692	0	0	0
17/11/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,284.0000	1,225.0000	(4.595)	0	0	0
17/11/2008	€ / R 2009/06/12	14.85	Call	Currency Future	664.0000	688.0000	3.614	0	0	0
17/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	678.0000	703.0000	3.687	0	0	0
17/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	803.0000	831.0000	3.487	0	0	0
17/11/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,105.0000	1,134.0000	2.624	0	0	0
17/11/2008	€ / R 2009/06/12	14.95	Call	Currency Future	636.0000	659.0000	3.616	0	0	0
17/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	908.0000	939.0000	3.414	0	0	0
17/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,442.0000	2,375.0000	(2.744)	0	0	0
17/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,798.0000	1,740.0000	(3.226)	0	0	0
17/11/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,251.0000	1,193.0000	(4.636)	0	0	0
17/11/2008	€ / R 2009/06/12	14.35	Put	Currency Future	1,765.0000	1,707.0000	(3.286)	0	0	0
17/11/2008	€ / R 2009/06/12	15.40	Call	Currency Future	522.0000	542.0000	3.831	0	0	0
17/11/2008	€ / R 2009/06/12	15.10	Put	Currency Future	2,292.0000	2,226.0000	(2.880)	0	0	0
17/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,419.0000	1,357.0000	(4.369)	0	0	0
17/11/2008	€ / R 2009/06/12	13.70	Call	Currency Future	1,055.0000	1,082.0000	2.559	0	0	0
17/11/2008	€ / R 2009/06/12	12.30	Put	Currency Future	607.0000	573.0000	(5.601)	0	0	0
17/11/2008	€ / R 2009/06/12	15.60	Put	Currency Future	2,673.0000	2,604.0000	(2.581)	0	0	0
17/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	738.0000	765.0000	3.659	0	0	0
17/11/2008	€ / R 2009/06/12	13.35	Put	Currency Future	1,123.0000	1,068.0000	(4.898)	0	0	0
17/11/2008	€ / R 2009/06/12	13.70	Put	Currency Future	1,351.0000	1,290.0000	(4.515)	0	0	0
17/11/2008	€ / R 2009/06/12	13.95	Put	Currency Future	1,510.0000	1,456.0000	(3.576)	0	0	0
17/11/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,649.0000	1,702.0000	3.214	0	0	0
17/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,934.0000	1,873.0000	(3.154)	0	0	0
17/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,196.0000	1,229.0000	2.759	0	0	0
17/11/2008	€ / R 2009/06/12	13.90	Call	Currency Future	984.0000	1,018.0000	3.455	0	0	0
17/11/2008	€ / R 2009/06/12	12.40	Put	Currency Future	645.0000	610.0000	(5.426)	0	0	0
17/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	546.0000	566.0000	3.663	0	0	0
17/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,732.0000	1,674.0000	(3.349)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,479.0000	1,426.0000	(3.584)	0	0	0
17/11/2008	€ / R 2009/06/12	13.00	Put	Currency Future	909.0000	866.0000	(4.730)	0	0	0
17/11/2008	€ / R 2009/06/12	15.60	Call	Currency Future	478.0000	496.0000	3.766	0	0	0
17/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	2,074.0000	2,011.0000	(3.038)	0	0	0
17/11/2008	€ / R 2009/06/12	15.05	Put	Currency Future	2,255.0000	2,190.0000	(2.882)	0	0	0
17/11/2008	€ / R 2009/06/12	13.00	Call	Currency Future	1,313.0000	1,357.0000	3.351	0	0	0
17/11/2008	€ / R 2009/06/12	15.50	Call	Currency Future	500.0000	518.0000	3.600	0	0	0
17/11/2008	€ / R 2009/06/12	15.00	Call	Currency Future	622.0000	645.0000	3.698	0	0	0
17/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	516.0000	486.0000	(5.814)	0	0	0
17/11/2008	€ / R 2009/06/12	13.15	Put	Currency Future	1,001.0000	945.0000	(5.594)	0	0	0
17/11/2008	€ / R 2009/06/12	14.85	Put	Currency Future	2,110.0000	2,047.0000	(2.986)	0	0	0
17/11/2008	€ / R 2009/06/12	15.40	Put	Currency Future	2,518.0000	2,450.0000	(2.701)	0	0	0
17/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	836.0000	866.0000	3.589	0	0	0
17/11/2008	€ / R 2009/06/12	12.45	Call	Currency Future	1,619.0000	1,671.0000	3.212	0	0	0
17/11/2008	€ / R 2009/06/12	14.95	Put	Currency Future	2,182.0000	2,118.0000	(2.933)	0	0	0
17/11/2008	€ / R 2009/06/12	12.90	Put	Currency Future	861.0000	819.0000	(4.878)	0	0	0
17/11/2008	€ / R 2009/06/12	15.50	Put	Currency Future	2,595.0000	2,527.0000	(2.620)	0	0	0
17/11/2008	€ / R 2009/06/12	15.10	Call	Currency Future	596.0000	618.0000	3.691	0	0	0
17/11/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,088.0000	1,117.0000	2.665	0	0	0
17/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,870.0000	1,928.0000	3.102	0	0	0
17/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	1,092.0000	1,037.0000	(5.037)	0	0	0
17/11/2008	€ / R 2009/06/12	15.05	Call	Currency Future	609.0000	632.0000	3.777	0	0	0
17/11/2008	€ / R 2009/06/12	12.80	Put	Currency Future	815.0000	775.0000	(4.908)	0	0	0
17/11/2008	€ / R 2009/06/12	15.00	Put	Currency Future	2,218.0000	2,154.0000	(2.885)	0	0	0
17/11/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,284.0000	1,225.0000	(4.595)	0	0	0
17/11/2008	€ / R 2009/06/12	14.35	Call	Currency Future	819.0000	849.0000	3.663	0	0	0
17/11/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,419.0000	1,466.0000	3.312	0	0	0
17/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	678.0000	703.0000	3.687	0	0	0
17/11/2008	€ / R 2009/06/12	14.25	Put	Currency Future	1,700.0000	1,642.0000	(3.412)	0	0	0
17/11/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,365.0000	1,411.0000	3.370	0	0	0
17/11/2008	€ / R 2009/06/12	13.90	Call	Currency Future	984.0000	1,018.0000	3.455	0	0	0
17/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,196.0000	1,229.0000	2.759	0	0	0
17/11/2008	€ / R 2009/06/12	14.25	Call	Currency Future	854.0000	884.0000	3.513	0	0	0
17/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,934.0000	1,873.0000	(3.154)	0	0	0
17/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,023.0000	1,049.0000	2.542	0	0	0
17/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,023.0000	1,049.0000	2.542	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	738.0000	765.0000	3.659	0	0	0
17/11/2008	€ / R 2009/06/12	13.65	Put	Currency Future	1,317.0000	1,257.0000	(4.556)	0	0	0
17/11/2008	€ / R 2009/06/12	12.45	Put	Currency Future	665.0000	630.0000	(5.263)	0	0	0
17/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,798.0000	1,740.0000	(3.226)	0	0	0
17/11/2008	€ / R 2009/06/12	13.65	Call	Currency Future	1,071.0000	1,099.0000	2.614	0	0	0
17/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	803.0000	831.0000	3.487	0	0	0
17/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	748.0000	710.0000	(5.080)	0	0	0
17/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	1,092.0000	1,037.0000	(5.037)	0	0	0
17/11/2008	€ / R 2009/06/12	14.00	Call	Currency Future	945.0000	978.0000	3.492	0	0	0
17/11/2008	€ / R 2009/06/12	14.00	Put	Currency Future	1,541.0000	1,486.0000	(3.569)	0	0	0
17/11/2008	€ / R 2009/06/12	13.25	Put	Currency Future	1,061.0000	1,007.0000	(5.090)	0	0	0
17/11/2008	€ / R 2009/06/12	12.35	Put	Currency Future	626.0000	592.0000	(5.431)	0	0	0
17/11/2008	€ / R 2009/06/12	13.35	Call	Currency Future	1,177.0000	1,209.0000	2.719	0	0	0
17/11/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,680.0000	1,733.0000	3.155	0	0	0
17/11/2008	€ / R 2009/06/12	13.25	Call	Currency Future	1,216.0000	1,249.0000	2.714	0	0	0
17/11/2008	€ / R 2009/06/12	13.15	Call	Currency Future	1,256.0000	1,287.0000	2.468	0	0	0
17/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,419.0000	1,357.0000	(4.369)	0	0	0
17/11/2008	€ / R 2009/06/12	12.25	Put	Currency Future	588.0000	555.0000	(5.612)	0	0	0
17/11/2008	€ / R 2009/06/12	12.00	Call	Currency Future	1,904.0000	1,961.0000	2.994	0	0	0
17/11/2008	€ / R 2009/06/12	11.75	Put	Currency Future	420.0000	394.0000	(6.190)	0	0	0
17/11/2008	€ / R 2009/06/12	12.40	Put	Currency Future	645.0000	610.0000	(5.426)	0	0	0
17/11/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,276.0000	1,305.0000	2.273	0	0	0
17/11/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,649.0000	1,702.0000	3.214	0	0	0
17/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,560.0000	1,611.0000	3.269	0	0	0
17/11/2008	€ / R 2009/06/12	12.00	Put	Currency Future	499.0000	470.0000	(5.812)	0	0	0
17/11/2008	€ / R 2009/06/12	13.10	Put	Currency Future	972.0000	913.0000	(6.070)	0	0	0
17/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	706.0000	669.0000	(5.241)	0	0	0
17/11/2008	€ / R 2009/06/12	11.90	Put	Currency Future	466.0000	438.0000	(6.009)	0	0	0
17/11/2008	€ / R 2009/06/12	11.75	Call	Currency Future	2,074.0000	2,135.0000	2.941	0	0	0
17/11/2008	€ / R 2009/06/12	11.80	Put	Currency Future	435.0000	408.0000	(6.207)	0	0	0
17/11/2008	€ / R 2009/06/12	12.70	Put	Currency Future	770.0000	731.0000	(5.065)	0	0	0
17/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,503.0000	1,552.0000	3.260	0	0	0
17/11/2008	€ / R 2009/06/12	14.05	Call	Currency Future	926.0000	958.0000	3.456	0	0	0
17/11/2008	€ / R 2009/06/12	12.50	Put	Currency Future	685.0000	649.0000	(5.255)	0	0	0
17/11/2008	€ / R 2009/06/12	11.70	Call	Currency Future	2,109.0000	2,171.0000	2.940	0	0	0
17/11/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,572.0000	1,517.0000	(3.499)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	€ / R 2009/06/12	11.90	Call	Currency Future	1,971.0000	2,030.0000	2.993	0	0	0
17/11/2008	€ / R 2009/06/12	11.80	Call	Currency Future	2,039.0000	2,100.0000	2.992	0	0	0
17/11/2008	€ / R 2009/06/12	13.85	Put	Currency Future	1,449.0000	1,392.0000	(3.934)	0	0	0
17/11/2008	€ / R 2009/06/12	11.70	Put	Currency Future	405.0000	379.0000	(6.420)	0	0	0
17/11/2008	€ / R 2009/06/12	12.50	Call	Currency Future	1,590.0000	1,641.0000	3.208	0	0	0
17/11/2008	€ / R 2009/06/12	12.70	Call	Currency Future	1,474.0000	1,523.0000	3.324	0	0	0
17/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	706.0000	669.0000	(5.241)	0	0	0
17/11/2008	€ / R 2009/06/12	13.85	Call	Currency Future	1,003.0000	1,033.0000	2.991	0	0	0
17/11/2008	€ / R 2009/06/12	12.25	Call	Currency Future	1,742.0000	1,797.0000	3.157	0	0	0
17/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,531.0000	1,581.0000	3.266	0	0	0
17/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,005.0000	2,065.0000	2.993	0	0	0
17/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,870.0000	1,928.0000	3.102	0	0	0
17/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	727.0000	690.0000	(5.089)	0	0	0
17/11/2008	€ / R 2009/06/12	13.95	Call	Currency Future	964.0000	998.0000	3.527	0	0	0
17/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,560.0000	1,611.0000	3.269	0	0	0
17/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	534.0000	503.0000	(5.805)	0	0	0
17/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,838.0000	1,894.0000	3.047	0	0	0
17/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	516.0000	486.0000	(5.814)	0	0	0
17/11/2008	€ / R 2009/06/12	12.15	Put	Currency Future	551.0000	520.0000	(5.626)	0	0	0
17/11/2008	€ / R 2009/06/12	12.20	Call	Currency Future	1,774.0000	1,829.0000	3.100	0	0	0
17/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,005.0000	2,065.0000	2.993	0	0	0
17/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,838.0000	1,894.0000	3.047	0	0	0
17/11/2008	€ / R 2009/06/12	11.95	Call	Currency Future	1,937.0000	1,996.0000	3.046	0	0	0
17/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	451.0000	423.0000	(6.208)	0	0	0
17/11/2008	€ / R 2009/06/12	11.95	Put	Currency Future	483.0000	454.0000	(6.004)	0	0	0
17/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,805.0000	1,861.0000	3.102	0	0	0
17/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	451.0000	423.0000	(6.208)	0	0	0
17/11/2008	€ / R 2009/06/12	11.65	Put	Currency Future	391.0000	366.0000	(6.394)	0	0	0
17/11/2008	€ / R 2009/06/12	12.20	Put	Currency Future	569.0000	537.0000	(5.624)	0	0	0
17/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	838.0000	797.0000	(4.893)	0	0	0
17/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,392.0000	1,439.0000	3.376	0	0	0
17/11/2008	€ / R 2009/06/12	11.65	Call	Currency Future	2,145.0000	2,207.0000	2.890	0	0	0
17/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	838.0000	797.0000	(4.893)	0	0	0
17/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	534.0000	503.0000	(5.805)	0	0	0
17/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	748.0000	710.0000	(5.080)	0	0	0
17/11/2008	€ / R 2009/06/12	12.95	Call	Currency Future	1,339.0000	1,384.0000	3.361	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
17/11/2008	€ / R 2009/06/12	12.95	Put	Currency Future	885.0000	842.0000	(4.859)	0	0	0
17/11/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,294.0000	1,331.0000	2.859	0	0	0
17/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	940.0000	889.0000	(5.426)	0	0	0
17/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,503.0000	1,552.0000	3.260	0	0	0
17/11/2008	€ / R 2009/06/12	12.15	Put	Currency Future	551.0000	520.0000	(5.626)	0	0	0
17/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,392.0000	1,439.0000	3.376	0	0	0
17/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,805.0000	1,861.0000	3.102	0	0	0
17/11/2008	€ / R 2009/06/12	15.20	Put	Currency Future	2,366.0000	2,300.0000	(2.790)	0	0	0
17/11/2008	€ / R 2009/06/12	14.90	Put	Currency Future	2,146.0000	2,082.0000	(2.982)	0	0	0
17/11/2008	€ / R 2009/06/12	12.80	Put	Currency Future	815.0000	775.0000	(4.908)	0	0	0
17/11/2008	€ / R 2009/06/12	14.70	Put	Currency Future	2,004.0000	1,942.0000	(3.094)	0	0	0
17/11/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,419.0000	1,466.0000	3.312	0	0	0
17/11/2008	€ / R 2009/06/12	14.70	Call	Currency Future	708.0000	733.0000	3.531	0	0	0
17/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,531.0000	1,581.0000	3.266	0	0	0
17/11/2008	€ / R 2009/06/12	14.90	Call	Currency Future	650.0000	674.0000	3.692	0	0	0
17/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	727.0000	690.0000	(5.089)	0	0	0
17/11/2008	€ / R 2009/06/12	14.50	Call	Currency Future	770.0000	798.0000	3.636	0	0	0
17/11/2008	€ / R 2009/06/12	15.20	Call	Currency Future	570.0000	592.0000	3.860	0	0	0
17/11/2008	€ / R 2009/06/12	14.50	Put	Currency Future	1,866.0000	1,806.0000	(3.215)	0	0	0
17/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	908.0000	939.0000	3.414	0	0	0
17/11/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,603.0000	1,548.0000	(3.431)	0	0	0
17/11/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,365.0000	1,411.0000	3.370	0	0	0
17/11/2008	€ / R 2009/06/12	12.90	Put	Currency Future	861.0000	819.0000	(4.878)	0	0	0
17/11/2008	€ / R 2009/06/12	13.50	Call	Currency Future	1,123.0000	1,152.0000	2.582	0	0	0
17/11/2008	€ / R 2009/06/12	14.20	Call	Currency Future	871.0000	902.0000	3.559	0	0	0
17/11/2008	€ / R 2009/06/12	14.20	Put	Currency Future	1,667.0000	1,610.0000	(3.419)	0	0	0
17/11/2008	€ / R 2009/06/12	14.65	Put	Currency Future	1,969.0000	1,907.0000	(3.149)	0	0	0
17/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	836.0000	866.0000	3.589	0	0	0
17/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,732.0000	1,674.0000	(3.349)	0	0	0
17/11/2008	€ / R 2009/06/12	13.50	Put	Currency Future	1,218.0000	1,161.0000	(4.680)	0	0	0
17/11/2008	€ / R 2009/06/12	14.65	Call	Currency Future	723.0000	749.0000	3.596	0	0	0
17/11/2008	€ / R 2009/06/12	13.45	Call	Currency Future	1,140.0000	1,171.0000	2.719	0	0	0
17/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	940.0000	889.0000	(5.426)	0	0	0
17/11/2008	€ / R 2009/06/12	13.45	Put	Currency Future	1,186.0000	1,129.0000	(4.806)	0	0	0
17/11/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,251.0000	1,193.0000	(4.636)	0	0	0
17/11/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,105.0000	1,134.0000	2.624	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	€ / R	2009/06/12	13.75	Call	Currency Future	1,039.0000	1,066.0000	2.599	0	0	0
17/11/2008	€ / R	2009/06/12	13.75	Put	Currency Future	1,385.0000	1,324.0000	(4.404)	0	0	0
17/11/2008	€ / R	2009/06/12	13.20	Put	Currency Future	1,031.0000	977.0000	(5.238)	0	0	0
17/11/2008	€ / R	2009/06/12	13.20	Call	Currency Future	1,235.0000	1,269.0000	2.753	0	0	0
17/11/2008	€ / R	2009/06/12	13.05	Call	Currency Future	1,294.0000	1,331.0000	2.859	0	0	0
17/11/2008	€ / R	2009/06/12	12.35	Call	Currency Future	1,680.0000	1,733.0000	3.155	0	0	0
17/11/2008	€ / R	2009/06/12	12.35	Put	Currency Future	626.0000	592.0000	(5.431)	0	0	0
17/11/2008	€ / R	2009/06/12	13.10	Call	Currency Future	1,276.0000	1,305.0000	2.273	0	0	0
17/11/2008	€ / R	2009/06/12	13.10	Put	Currency Future	972.0000	913.0000	(6.070)	0	0	0
17/11/2008	€ / R	2009/06/12	12.30	Call	Currency Future	1,711.0000	1,765.0000	3.156	0	0	0
17/11/2008	€ / R	2009/06/12	12.30	Put	Currency Future	607.0000	573.0000	(5.601)	0	0	0
17/11/2008	€ / R	2009/06/12	12.75	Call	Currency Future	1,447.0000	1,495.0000	3.317	0	0	0
17/11/2008	€ / R	2009/06/12	12.75	Put	Currency Future	792.0000	753.0000	(4.924)	0	0	0
17/11/2008	ALBI	2009/02/05			Index Future	282.1260	283.6340	0.535	0.0000	0.0000	607
17/11/2008	ALBI	2009/05/07			Index Future	290.0790	291.6320	0.535	0.0000	0.0000	0
17/11/2008	ALBI	2009/08/06			Index Future	296.1310	297.5230	0.470	0.0000	0.0000	0
17/11/2008	CRD1	2009/02/05			Index Future	119.2580	119.6870	0.360	0.0000	0.0000	0
17/11/2008	CRD1	2009/05/07			Index Future	122.6200	123.0620	0.360	0.0000	0.0000	0
17/11/2008	CRD1	2009/08/06			Index Future	125.9230	126.3790	0.362	0.0000	0.0000	2
17/11/2008	GOVI	2009/02/05			jGovi	284.1470	285.5880	0.507	0.0000	0.0000	356
17/11/2008	GOVI	2009/05/07			jGovi	292.1560	293.6410	0.508	0.0000	0.0000	0
17/11/2008	GOVI	2009/08/06			jGovi	300.0270	301.5550	0.509	0.0000	0.0000	0
17/11/2008	ILBI	2009/02/05			Index Future	345.5480	344.7300	(0.237)	0.0000	0.0000	1
17/11/2008	ILBI	2009/05/07			Index Future	355.4490	354.6160	(0.234)	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
17/11/2008	J153	2010/08/31			jSwap	10.4550	10.3230	(1.263)	0.0000	0.0000	0
17/11/2008	J157	2015/09/15			jSwap	9.1940	9.0010	(2.099)	0.0000	0.0000	0
17/11/2008	J186	2026/12/21			jSwap	8.4080	8.2130	(2.319)	0.0000	0.0000	0
17/11/2008	J201	2014/12/22			jSwap	9.4100	9.2270	(1.945)	0.0000	0.0000	0
17/11/2008	J203	2017/09/15			jSwap	9.0490	8.8600	(2.089)	0.0000	0.0000	0
17/11/2008	J204	2018/12/21			jSwap	9.0810	8.9030	(1.960)	0.0000	0.0000	0
17/11/2008	J207	2020/01/15			jSwap	8.9600	8.7830	(1.975)	0.0000	0.0000	0
17/11/2008	JBAR	2005/12/21			jBar	12.3250	12.3170	(0.065)	0.0000	0.0000	0
17/11/2008	JFRA	2009/02/05			jFra	11.6660	11.5590	(0.917)	0.0000	0.0000	0
17/11/2008	JFRA	2009/05/07			jFra	10.4670	10.3210	(1.395)	0.0000	0.0000	0
17/11/2008	JFRA	2009/08/06			jFra	9.5950	9.3830	(2.209)	0.0000	0.0000	0
17/11/2008	JFRA	2009/11/05			jFra	9.1540	8.9820	(1.879)	0.0000	0.0000	0
17/11/2008	JN02	2009/02/05			jNote	9.5320	9.3650	(1.752)	0.0000	0.0000	0
17/11/2008	JN02	2009/05/07			jNote	9.1230	8.9510	(1.885)	0.0000	0.0000	0
17/11/2008	JN02	2009/08/06			jNote	8.8750	8.7000	(1.972)	0.0000	0.0000	0
17/11/2008	JN05	2009/02/05			jNote	8.9580	8.7680	(2.121)	0.0000	0.0000	0
17/11/2008	JN05	2009/05/07			jNote	8.7670	8.5710	(2.236)	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
17/11/2008	JN05	2009/08/06			jNote	8.6470	8.4450	(2.336)	0.0000	0.0000	0
17/11/2008	JN10	2009/02/05			jNote	8.6570	8.4720	(2.137)	0.0000	0.0000	0
17/11/2008	JN10	2009/05/07			jNote	8.5270	8.3410	(2.181)	0.0000	0.0000	0
17/11/2008	JN10	2009/08/06			jNote	8.4360	8.2510	(2.193)	0.0000	0.0000	0
17/11/2008	JROD	2008/11/28			jRod	11.8100	11.8070	(0.025)	0.0000	0.0000	0
17/11/2008	JROD	2008/12/31			jRod	11.9720	11.9550	(0.142)	0.0000	0.0000	0
17/11/2008	OTH1	2009/02/05			Index Future	271.4180	273.1960	0.655	0.0000	0.0000	0
17/11/2008	OTH1	2009/05/07			Index Future	279.0680	280.9000	0.656	0.0000	0.0000	0
17/11/2008	OTH1	2009/08/06			Index Future	286.5860	288.4710	0.658	0.0000	0.0000	3
17/11/2008	R153	2009/02/05			Bond Future	8.8350	8.7350	(1.132)	0.0000	0.0000	4,514
17/11/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,817.0000	1,940.0000	6.769	0	0	0
17/11/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	115.0000	90.0000	(21.739)	0	0	0
17/11/2008	R153	2009/05/07			Bond Future	8.3680	8.2470	(1.446)	0.0000	0.0000	0
17/11/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	995.0000	926.0000	(6.935)	0	0	0
17/11/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,099.0000	2,183.0000	4.002	0	0	0
17/11/2008	R153	2009/08/06			Bond Future	7.7540	7.6010	(1.973)	0.0000	0.0000	0
17/11/2008	R153	2009/08/06	10.00	Call	Option on Bond Future	3,492.0000	3,591.0000	2.835	0	0	0
17/11/2008	R153	2009/08/06	10.00	Put	Option on Bond Future	1,213.0000	1,154.0000	(4.864)	0	0	0
17/11/2008	R153	2009/08/06	9.75	Call	Option on Bond Future	3,331.0000	3,427.0000	2.882	0	0	0
17/11/2008	R153	2009/08/06	9.75	Put	Option on Bond Future	1,302.0000	1,240.0000	(4.762)	0	0	0
17/11/2008	R157	2009/02/05			Bond Future	8.6720	8.5790	(1.072)	0.0000	0.0000	7,070
17/11/2008	R157	2009/02/05	8.25	Put	Option on Bond Future	3,578.0000	3,198.0000	(10.620)	0	0	0
17/11/2008	R157	2009/02/05	8.25	Call	Option on Bond Future	1,149.0000	1,298.0000	12.968	0	0	850

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,378.0000	2,636.0000	10.849	0	0	600
17/11/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	5,183.0000	5,594.0000	7.930	0	0	600
17/11/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	1,935.0000	1,664.0000	(14.005)	0	0	0
17/11/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	591.0000	471.0000	(20.305)	0	0	0
17/11/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	910.0000	746.0000	(18.022)	0	0	850
17/11/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	7,490.0000	7,963.0000	6.315	0	0	0
17/11/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	233.0000	175.0000	(24.893)	0	0	0
17/11/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	4,140.0000	4,506.0000	8.841	0	0	0
17/11/2008	R157	2009/05/07			Bond Future	8.5450	8.4470	(1.147)	0.0000	0.0000	1,624
17/11/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,396.0000	4,729.0000	7.575	0	0	0
17/11/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	1,908.0000	1,696.0000	(11.111)	0	0	0
17/11/2008	R157	2009/08/06			Bond Future	8.4230	8.3190	(1.235)	0.0000	0.0000	5,000
17/11/2008	R157	2009/08/06	9.25	Put	Option on Bond Future	646.0000	531.0000	(17.802)	0	0	0
17/11/2008	R157	2009/08/06	9.25	Call	Option on Bond Future	5,000.0000	5,447.0000	8.940	0	0	0
17/11/2008	R186	2009/02/05			Bond Future	8.4380	8.3470	(1.078)	0.0000	0.0000	2,834
17/11/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	8,030.0000	8,983.0000	11.868	0	0	0
17/11/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
17/11/2008	R186	2009/05/07			Bond Future	8.3500	8.2570	(1.114)	0.0000	0.0000	0
17/11/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	104.0000	57.0000	(45.192)	0	0	0
17/11/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	6,627.0000	7,559.0000	14.064	0	0	0
17/11/2008	R186	2009/08/06			Bond Future	8.2690	8.1740	(1.149)	0.0000	0.0000	2,500
17/11/2008	R186	2009/08/06	9.00	Call	Option on Bond Future	7,484.0000	8,426.0000	12.587	0	0	0
17/11/2008	R186	2009/08/06	9.00	Put	Option on Bond Future	163.0000	102.0000	(37.423)	0	0	0
17/11/2008	R196	2009/02/05			Bond Future	12.1050	12.1030	(0.017)	0.0000	0.0000	0
17/11/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,028.0000	1,010.0000	(1.751)	0	0	0
17/11/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	959.0000	941.0000	(1.877)	0	0	0
17/11/2008	R196	2009/05/07			Bond Future	11.6380	11.5790	(0.507)	0.0000	0.0000	0
17/11/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	271.0000	257.0000	(5.166)	0	0	0
17/11/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	82.0000	85.0000	3.659	0	0	0

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17/11/2008	R201	2009/02/05			Bond Future	8.7720	8.6790	(1.060)	0.0000	0.0000	2
17/11/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	244.0000	166.0000	(31.967)	0	0	0
17/11/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	2,369.0000	2,711.0000	14.436	0	0	0
17/11/2008	R201	2009/05/07			Bond Future	8.6140	8.5160	(1.138)	0.0000	0.0000	0
17/11/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	3,191.0000	3,530.0000	10.624	0	0	0
17/11/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	445.0000	351.0000	(21.124)	0	0	0
17/11/2008	R201	2009/08/06			Bond Future	8.4630	8.3600	(1.217)	0.0000	0.0000	0
17/11/2008	R201	2009/08/06	9.25	Call	Option on Bond Future	3,840.0000	4,186.0000	9.010	0	0	0
17/11/2008	R201	2009/08/06	9.25	Put	Option on Bond Future	547.0000	451.0000	(17.550)	0	0	0
17/11/2008	R203	2009/02/05			Bond Future	8.6890	8.5970	(1.059)	0.0000	0.0000	0
17/11/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	3,315.0000	3,815.0000	15.083	0	0	0
17/11/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	94.0000	52.0000	(44.681)	0	0	0
17/11/2008	R203	2009/05/07			Bond Future	8.5680	8.4720	(1.120)	0.0000	0.0000	0
17/11/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	462.0000	339.0000	(26.623)	0	0	0
17/11/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,929.0000	3,367.0000	14.954	0	0	0
17/11/2008	R203	2009/08/06			Bond Future	8.4530	8.3530	(1.183)	0.0000	0.0000	0
17/11/2008	R203	2009/08/06	9.25	Call	Option on Bond Future	4,766.0000	5,262.0000	10.407	0	0	0
17/11/2008	R203	2009/08/06	9.25	Put	Option on Bond Future	327.0000	248.0000	(24.159)	0	0	0
17/11/2008	R204	2009/02/05			Bond Future	8.6990	8.6070	(1.058)	0.0000	0.0000	9
17/11/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	65.0000	32.0000	(50.769)	0	0	0
17/11/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	3,474.0000	4,026.0000	15.889	0	0	0
17/11/2008	R204	2009/05/07			Bond Future	8.5900	8.4960	(1.094)	0.0000	0.0000	0
17/11/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,980.0000	3,450.0000	15.772	0	0	0
17/11/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	444.0000	320.0000	(27.928)	0	0	0
17/11/2008	R204	2009/08/06			Bond Future	8.4910	8.3920	(1.166)	0.0000	0.0000	0
17/11/2008	R204	2009/08/06	9.25	Call	Option on Bond Future	4,856.0000	5,403.0000	11.264	0	0	0
17/11/2008	R204	2009/08/06	9.25	Put	Option on Bond Future	266.0000	192.0000	(27.820)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	R206	2009/02/05			Bond Future	8.7600	8.6670	(1.062)	0.0000	0.0000	1,730
17/11/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	2,109.0000	2,390.0000	13.324	0	0	0
17/11/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	263.0000	188.0000	(28.517)	0	0	0
17/11/2008	R206	2009/05/07			Bond Future	8.5850	8.4860	(1.153)	0.0000	0.0000	0
17/11/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	719.0000	598.0000	(16.829)	0	0	0
17/11/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,236.0000	2,482.0000	11.002	0	0	0
17/11/2008	R206	2009/08/06			Bond Future	8.4120	8.3070	(1.248)	0.0000	0.0000	0
17/11/2008	R206	2009/08/06	9.25	Call	Option on Bond Future	3,493.0000	3,779.0000	8.188	0	0	0
17/11/2008	R206	2009/08/06	9.25	Put	Option on Bond Future	566.0000	478.0000	(15.548)	0	0	0
17/11/2008	R207	2009/02/05			Bond Future	8.6750	8.5840	(1.049)	0.0000	0.0000	0
17/11/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	3,678.0000	4,252.0000	15.606	0	0	0
17/11/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	37.0000	16.0000	(56.757)	0	0	0
17/11/2008	R207	2009/05/07			Bond Future	8.5780	8.4830	(1.107)	0.0000	0.0000	0
17/11/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	3,033.0000	3,541.0000	16.749	0	0	0
17/11/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	351.0000	240.0000	(31.624)	0	0	0
17/11/2008	R207	2009/08/06			Bond Future	8.4870	8.3890	(1.155)	0.0000	0.0000	0
17/11/2008	R207	2009/08/06	9.25	Call	Option on Bond Future	4,947.0000	5,522.0000	11.623	0	0	0
17/11/2008	R207	2009/08/06	9.25	Put	Option on Bond Future	196.0000	136.0000	(30.612)	0	0	0
17/11/2008	R208	2009/02/05			Bond Future	8.6310	8.5420	(1.031)	0.0000	0.0000	0
17/11/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	500.0000	308.0000	(38.400)	0	0	0
17/11/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	1,295.0000	1,704.0000	31.583	0	0	0
17/11/2008	R208	2009/05/07			Bond Future	8.5300	8.4380	(1.079)	0.0000	0.0000	0
17/11/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	2,067.0000	2,511.0000	21.480	0	0	0
17/11/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	605.0000	428.0000	(29.256)	0	0	0
17/11/2008	R208	2009/08/06			Bond Future	8.4730	8.3800	(1.098)	0.0000	0.0000	0
17/11/2008	R208	2009/08/06	9.25	Put	Option on Bond Future	154.0000	105.0000	(31.818)	0	0	0
17/11/2008	R208	2009/08/06	9.25	Call	Option on Bond Future	5,153.0000	5,728.0000	11.159	0	0	0

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17/11/2008	R209	2009/02/05			Bond Future	8.0520	7.9620	(1.118)	0.0000	0.0000	5,545
17/11/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/11/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	8,002.0000	8,836.0000	10.422	0	0	0
17/11/2008	R209	2009/05/07			Bond Future	7.9760	7.8850	(1.141)	0.0000	0.0000	0
17/11/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/11/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	8,695.0000	9,549.0000	9.822	0	0	0
17/11/2008	R209	2009/08/06			Bond Future	7.9070	7.8140	(1.176)	0.0000	0.0000	0
17/11/2008	R209	2009/08/06	8.75	Put	Option on Bond Future	19.0000	9.0000	(52.632)	0	0	0
17/11/2008	R209	2009/08/06	8.75	Call	Option on Bond Future	7,373.0000	8,245.0000	11.827	0	0	0
17/11/2008	TRT1	2009/02/05			Index Future	280.4670	281.8980	0.510	0.0000	0.0000	0
17/11/2008	TRT1	2009/05/07			Index Future	288.3720	289.8470	0.511	0.0000	0.0000	0
17/11/2008	TRT1	2009/08/06			Index Future	296.1410	297.6590	0.513	0.0000	0.0000	100
17/11/2008	ZAAD	2008/12/12			Currency Future	6.6842	6.6362	(0.718)	0.0000	0.0000	5,462
17/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	151.0000	121.0000	(19.868)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	136.0000	132.0000	(2.941)	0	0	0
17/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	798.0000	746.0000	(6.516)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.65	Put	Currency Future	1,050.0000	1,077.0000	2.571	0	0	0
17/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	642.0000	590.0000	(8.100)	0	0	0
17/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	64.0000	60.0000	(6.250)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	884.0000	906.0000	2.489	0	0	0
17/11/2008	ZAAD	2008/12/12	7.65	Call	Currency Future	84.0000	63.0000	(25.000)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	767.0000	785.0000	2.347	0	0	0
17/11/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	718.0000	665.0000	(7.382)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	119.0000	92.0000	(22.689)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.75	Call	Currency Future	71.0000	52.0000	(26.761)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	151.0000	121.0000	(19.868)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	108.0000	103.0000	(4.630)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	84.0000	79.0000	(5.952)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.80	Call	Currency Future	65.0000	47.0000	(27.692)	0	0	0

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17/11/2008	ZAAD	2008/12/12	7.75	Put	Currency Future	1,137.0000	1,166.0000	2.551	0	0	0
17/11/2008	ZAAD	2008/12/12	5.85	Put	Currency Future	48.0000	44.0000	(8.333)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.50	Call	Currency Future	109.0000	84.0000	(22.936)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,093.0000	1,121.0000	2.562	0	0	0
17/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	108.0000	103.0000	(4.630)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.10	Put	Currency Future	95.0000	91.0000	(4.211)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	77.0000	57.0000	(25.974)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	642.0000	590.0000	(8.100)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	261.0000	223.0000	(14.559)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	844.0000	865.0000	2.488	0	0	0
17/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	966.0000	990.0000	2.484	0	0	0
17/11/2008	ZAAD	2008/12/12	5.85	Call	Currency Future	882.0000	830.0000	(5.896)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.60	Call	Currency Future	92.0000	70.0000	(23.913)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	476.0000	487.0000	2.311	0	0	0
17/11/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	443.0000	452.0000	2.032	0	0	0
17/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	692.0000	707.0000	2.168	0	0	0
17/11/2008	ZAAD	2008/12/12	5.75	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
17/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	798.0000	746.0000	(6.516)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	767.0000	785.0000	2.347	0	0	0
17/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	100.0000	77.0000	(23.000)	0	0	0
17/11/2008	ZAAD	2008/12/12	5.75	Call	Currency Future	970.0000	918.0000	(5.361)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	277.0000	238.0000	(14.079)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.00	Call	Currency Future	758.0000	705.0000	(6.992)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	176.0000	143.0000	(18.750)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	966.0000	990.0000	2.484	0	0	0
17/11/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	449.0000	401.0000	(10.690)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	313.0000	271.0000	(13.419)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	129.0000	101.0000	(21.705)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	100.0000	77.0000	(23.000)	0	0	0
17/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	64.0000	60.0000	(6.250)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.00	Put	Currency Future	74.0000	69.0000	(6.757)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	119.0000	92.0000	(22.689)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	214.0000	215.0000	0.467	0	0	0
17/11/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	84.0000	79.0000	(5.952)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	319.0000	324.0000	1.567	0	0	0
17/11/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	348.0000	354.0000	1.724	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	152.0000	150.0000	(1.316)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	536.0000	487.0000	(9.142)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.80	Put	Currency Future	1,181.0000	1,211.0000	2.540	0	0	0
17/11/2008	ZAAD	2008/12/12	7.60	Put	Currency Future	1,008.0000	1,034.0000	2.579	0	0	0
17/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	354.0000	310.0000	(12.429)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	121.0000	117.0000	(3.306)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.10	Call	Currency Future	680.0000	627.0000	(7.794)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,093.0000	1,121.0000	2.562	0	0	0
17/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	190.0000	156.0000	(17.895)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	718.0000	665.0000	(7.382)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	77.0000	57.0000	(25.974)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.25	Call	Currency Future	163.0000	132.0000	(19.018)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	884.0000	906.0000	2.489	0	0	0
17/11/2008	ZAAD	2008/12/12	7.50	Put	Currency Future	925.0000	948.0000	2.486	0	0	0
17/11/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	294.0000	254.0000	(13.605)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	129.0000	101.0000	(21.705)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	656.0000	670.0000	2.134	0	0	0
17/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	214.0000	215.0000	0.467	0	0	0
17/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	354.0000	310.0000	(12.429)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	410.0000	418.0000	1.951	0	0	0
17/11/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	379.0000	385.0000	1.583	0	0	0
17/11/2008	ZAAD	2008/12/12	8.00	Put	Currency Future	1,361.0000	1,395.0000	2.498	0	0	0
17/11/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	729.0000	746.0000	2.332	0	0	0
17/11/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	264.0000	267.0000	1.136	0	0	0
17/11/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	449.0000	401.0000	(10.690)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	333.0000	290.0000	(12.913)	0	0	0
17/11/2008	ZAAD	2008/12/12	8.00	Call	Currency Future	45.0000	31.0000	(31.111)	0	0	0
17/11/2008	ZAAD	2008/12/12	5.80	Call	Currency Future	926.0000	874.0000	(5.616)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	54.0000	39.0000	(27.778)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	399.0000	353.0000	(11.529)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	570.0000	518.0000	(9.123)	0	0	0
17/11/2008	ZAAD	2008/12/12	5.90	Put	Currency Future	56.0000	51.0000	(8.929)	0	0	0
17/11/2008	ZAAD	2008/12/12	5.90	Call	Currency Future	840.0000	787.0000	(6.310)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	399.0000	353.0000	(11.529)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	294.0000	254.0000	(13.605)	0	0	0
17/11/2008	ZAAD	2008/12/12	5.80	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	319.0000	324.0000	1.567	0	0	0
17/11/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	410.0000	418.0000	1.951	0	0	0
17/11/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	264.0000	267.0000	1.136	0	0	0
17/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	218.0000	184.0000	(15.596)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,270.0000	1,302.0000	2.520	0	0	0
17/11/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	606.0000	553.0000	(8.746)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	245.0000	209.0000	(14.694)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,270.0000	1,302.0000	2.520	0	0	0
17/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	511.0000	523.0000	2.348	0	0	0
17/11/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	844.0000	865.0000	2.488	0	0	0
17/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	54.0000	39.0000	(27.778)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	584.0000	598.0000	2.397	0	0	0
17/11/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	505.0000	456.0000	(9.703)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	171.0000	170.0000	(0.585)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	176.0000	143.0000	(18.750)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	218.0000	184.0000	(15.596)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	692.0000	707.0000	2.168	0	0	0
17/11/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	805.0000	824.0000	2.360	0	0	0
17/11/2008	ZAAD	2008/12/12	7.10	Put	Currency Future	621.0000	633.0000	1.932	0	0	0
17/11/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	139.0000	111.0000	(20.144)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	584.0000	598.0000	2.397	0	0	0
17/11/2008	ZAAD	2008/12/12	7.10	Call	Currency Future	205.0000	170.0000	(17.073)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	476.0000	428.0000	(10.084)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	192.0000	192.0000	-	0	0	0
17/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	245.0000	209.0000	(14.694)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	656.0000	670.0000	2.134	0	0	0
17/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	190.0000	156.0000	(17.895)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	511.0000	523.0000	2.348	0	0	0
17/11/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	547.0000	560.0000	2.377	0	0	0
17/11/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	476.0000	487.0000	2.311	0	0	0
17/11/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	261.0000	223.0000	(14.559)	0	0	0
17/11/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	231.0000	196.0000	(15.152)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	238.0000	240.0000	0.840	0	0	0
17/11/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	423.0000	376.0000	(11.111)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	476.0000	428.0000	(10.084)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	292.0000	294.0000	0.685	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
17/11/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	192.0000	192.0000	-	0	0	0
17/11/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	376.0000	331.0000	(11.968)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	536.0000	487.0000	(9.142)	0	0	0
17/11/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	152.0000	150.0000	(1.316)	0	0	0
17/11/2008	ZAAD	2009/03/16			Currency Future	6.8205	6.7751	(0.666)	0.0000	0.0000	1,836
17/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	467.0000	442.0000	(5.353)	0	0	0
17/11/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	613.0000	634.0000	3.426	0	0	0
17/11/2008	ZAAD	2009/03/16	8.05	Put	Currency Future	1,388.0000	1,421.0000	2.378	0	0	0
17/11/2008	ZAAD	2009/03/16	7.50	Call	Currency Future	281.0000	263.0000	(6.406)	0	0	0
17/11/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	434.0000	410.0000	(5.530)	0	0	0
17/11/2008	ZAAD	2009/03/16	8.05	Call	Currency Future	159.0000	147.0000	(7.547)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	337.0000	352.0000	4.451	0	0	0
17/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	847.0000	810.0000	(4.368)	0	0	0
17/11/2008	ZAAD	2009/03/16	7.50	Put	Currency Future	960.0000	988.0000	2.917	0	0	0
17/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	547.0000	567.0000	3.656	0	0	0
17/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	450.0000	425.0000	(5.556)	0	0	0
17/11/2008	ZAAD	2009/03/16	7.95	Put	Currency Future	1,306.0000	1,338.0000	2.450	0	0	0
17/11/2008	ZAAD	2009/03/16	5.95	Call	Currency Future	994.0000	956.0000	(3.823)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	580.0000	600.0000	3.448	0	0	0
17/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	504.0000	477.0000	(5.357)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.05	Put	Currency Future	149.0000	156.0000	4.698	0	0	0
17/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	484.0000	502.0000	3.719	0	0	0
17/11/2008	ZAAD	2009/03/16	6.05	Call	Currency Future	919.0000	881.0000	(4.135)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	450.0000	425.0000	(5.556)	0	0	0
17/11/2008	ZAAD	2009/03/16	7.60	Call	Currency Future	254.0000	237.0000	(6.693)	0	0	0
17/11/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	124.0000	130.0000	4.839	0	0	0
17/11/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	883.0000	846.0000	(4.190)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	847.0000	810.0000	(4.368)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	162.0000	170.0000	4.938	0	0	0
17/11/2008	ZAAD	2009/03/16	7.60	Put	Currency Future	1,034.0000	1,062.0000	2.708	0	0	0
17/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,266.0000	1,298.0000	2.528	0	0	0
17/11/2008	ZAAD	2009/03/16	7.65	Call	Currency Future	241.0000	225.0000	(6.639)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	454.0000	471.0000	3.744	0	0	0
17/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	812.0000	776.0000	(4.433)	0	0	0
17/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	186.0000	173.0000	(6.989)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	208.0000	218.0000	4.808	0	0	0
17/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	176.0000	185.0000	5.114	0	0	0
17/11/2008	ZAAD	2009/03/16	7.80	Call	Currency Future	207.0000	192.0000	(7.246)	0	0	0
17/11/2008	ZAAD	2009/03/16	7.45	Call	Currency Future	295.0000	277.0000	(6.102)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	176.0000	185.0000	5.114	0	0	0
17/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	192.0000	201.0000	4.688	0	0	0
17/11/2008	ZAAD	2009/03/16	7.55	Call	Currency Future	267.0000	250.0000	(6.367)	0	0	0
17/11/2008	ZAAD	2009/03/16	7.95	Call	Currency Future	177.0000	164.0000	(7.345)	0	0	0
17/11/2008	ZAAD	2009/03/16	7.55	Put	Currency Future	997.0000	1,025.0000	2.808	0	0	0
17/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	310.0000	291.0000	(6.129)	0	0	0
17/11/2008	ZAAD	2009/03/16	7.80	Put	Currency Future	1,186.0000	1,217.0000	2.614	0	0	0
17/11/2008	ZAAD	2009/03/16	7.85	Put	Currency Future	1,226.0000	1,257.0000	2.529	0	0	0
17/11/2008	ZAAD	2009/03/16	7.70	Call	Currency Future	229.0000	214.0000	(6.550)	0	0	0
17/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	890.0000	916.0000	2.921	0	0	0
17/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	547.0000	567.0000	3.656	0	0	0
17/11/2008	ZAAD	2009/03/16	7.70	Put	Currency Future	1,109.0000	1,139.0000	2.705	0	0	0
17/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	607.0000	577.0000	(4.942)	0	0	0
17/11/2008	ZAAD	2009/03/16	7.75	Put	Currency Future	1,147.0000	1,178.0000	2.703	0	0	0
17/11/2008	ZAAD	2009/03/16	7.45	Put	Currency Future	925.0000	951.0000	2.811	0	0	0
17/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	755.0000	779.0000	3.179	0	0	0
17/11/2008	ZAAD	2009/03/16	7.65	Put	Currency Future	1,071.0000	1,100.0000	2.708	0	0	0
17/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	467.0000	442.0000	(5.353)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	524.0000	496.0000	(5.344)	0	0	0
17/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	376.0000	354.0000	(5.851)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	424.0000	441.0000	4.009	0	0	0
17/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	580.0000	600.0000	3.448	0	0	0
17/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	310.0000	291.0000	(6.129)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	545.0000	516.0000	(5.321)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	515.0000	534.0000	3.689	0	0	0
17/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	376.0000	354.0000	(5.851)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	225.0000	236.0000	4.889	0	0	0
17/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	418.0000	395.0000	(5.502)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	745.0000	711.0000	(4.564)	0	0	0
17/11/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	113.0000	119.0000	5.310	0	0	0
17/11/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	713.0000	679.0000	(4.769)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	485.0000	459.0000	(5.361)	0	0	0

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17/11/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	585.0000	556.0000	(4.957)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	778.0000	743.0000	(4.499)	0	0	0
17/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	648.0000	670.0000	3.395	0	0	0
17/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	607.0000	577.0000	(4.942)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	956.0000	918.0000	(3.975)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	337.0000	352.0000	4.451	0	0	0
17/11/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	1,033.0000	994.0000	(3.775)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	365.0000	381.0000	4.384	0	0	0
17/11/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	136.0000	143.0000	5.147	0	0	0
17/11/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	403.0000	380.0000	(5.707)	0	0	0
17/11/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	683.0000	705.0000	3.221	0	0	0
17/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	812.0000	776.0000	(4.433)	0	0	0
17/11/2008	ZAAD	2009/03/16	7.85	Call	Currency Future	196.0000	182.0000	(7.143)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	682.0000	649.0000	(4.839)	0	0	0
17/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	821.0000	846.0000	3.045	0	0	0
17/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	261.0000	274.0000	4.981	0	0	0
17/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	342.0000	321.0000	(6.140)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	285.0000	298.0000	4.561	0	0	0
17/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	192.0000	201.0000	4.688	0	0	0
17/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	755.0000	779.0000	3.179	0	0	0
17/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	890.0000	916.0000	2.921	0	0	0
17/11/2008	ZAAD	2009/03/16	8.20	Call	Currency Future	135.0000	124.0000	(8.148)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	424.0000	441.0000	4.009	0	0	0
17/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	186.0000	173.0000	(6.989)	0	0	0
17/11/2008	ZAAD	2009/03/16	8.20	Put	Currency Future	1,514.0000	1,549.0000	2.312	0	0	0
17/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	545.0000	516.0000	(5.321)	0	0	0
17/11/2008	ZAAD	2009/03/16	7.75	Call	Currency Future	218.0000	203.0000	(6.881)	0	0	0
17/11/2008	ZAAD	2009/03/16	8.10	Put	Currency Future	1,430.0000	1,464.0000	2.378	0	0	0
17/11/2008	ZAAD	2009/03/16	8.00	Call	Currency Future	167.0000	155.0000	(7.186)	0	0	0
17/11/2008	ZAAD	2009/03/16	8.10	Call	Currency Future	150.0000	139.0000	(7.333)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	656.0000	624.0000	(4.878)	0	0	0
17/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,266.0000	1,298.0000	2.528	0	0	0
17/11/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	243.0000	254.0000	4.527	0	0	0
17/11/2008	ZAAD	2009/03/16	8.00	Put	Currency Future	1,347.0000	1,380.0000	2.450	0	0	0
17/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	342.0000	321.0000	(6.140)	0	0	0
17/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	821.0000	846.0000	3.045	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	389.0000	367.0000	(5.656)	0	0	0
17/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	719.0000	742.0000	3.199	0	0	0
17/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	719.0000	742.0000	3.199	0	0	0
17/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	389.0000	367.0000	(5.656)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	565.0000	535.0000	(5.310)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	394.0000	410.0000	4.061	0	0	0
17/11/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	788.0000	812.0000	3.046	0	0	0
17/11/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	358.0000	337.0000	(5.866)	0	0	0
17/11/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	325.0000	306.0000	(5.846)	0	0	0
17/11/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	855.0000	881.0000	3.041	0	0	0
17/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	682.0000	649.0000	(4.839)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	261.0000	274.0000	4.981	0	0	0
17/11/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	310.0000	324.0000	4.516	0	0	0
17/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	285.0000	298.0000	4.561	0	0	0
17/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	656.0000	624.0000	(4.878)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	631.0000	599.0000	(5.071)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	484.0000	502.0000	3.719	0	0	0
17/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	418.0000	395.0000	(5.502)	0	0	0
17/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	648.0000	670.0000	3.395	0	0	0
17/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	504.0000	477.0000	(5.357)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	565.0000	535.0000	(5.310)	0	0	0
17/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	394.0000	410.0000	4.061	0	0	0
17/11/2008	ZAAD	2009/06/12			Currency Future	6.9434	6.8913	(0.750)	0.0000	0.0000	600
17/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,009.0000	1,031.0000	2.180	0	0	0
17/11/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	357.0000	329.0000	(7.843)	0	0	0
17/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	402.0000	372.0000	(7.463)	0	0	0
17/11/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	813.0000	767.0000	(5.658)	0	0	0
17/11/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	521.0000	496.0000	(4.798)	0	0	0
17/11/2008	ZAAD	2009/06/12	7.65	Call	Currency Future	372.0000	343.0000	(7.796)	0	0	0
17/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,009.0000	1,031.0000	2.180	0	0	0
17/11/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	319.0000	325.0000	1.881	0	0	0
17/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	532.0000	555.0000	4.323	0	0	0
17/11/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	728.0000	754.0000	3.571	0	0	0
17/11/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	570.0000	543.0000	(4.737)	0	0	0
17/11/2008	ZAAD	2009/06/12	7.65	Put	Currency Future	1,078.0000	1,101.0000	2.134	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	236.0000	214.0000	(9.322)	0	0	0
17/11/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	844.0000	797.0000	(5.569)	0	0	0
17/11/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	627.0000	651.0000	3.828	0	0	0
17/11/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	521.0000	496.0000	(4.798)	0	0	0
17/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	402.0000	372.0000	(7.463)	0	0	0
17/11/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	329.0000	303.0000	(7.903)	0	0	0
17/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,493.0000	1,523.0000	2.009	0	0	0
17/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	411.0000	431.0000	4.866	0	0	0
17/11/2008	ZAAD	2009/06/12	7.60	Put	Currency Future	1,043.0000	1,066.0000	2.205	0	0	0
17/11/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	537.0000	511.0000	(4.842)	0	0	0
17/11/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,186.0000	1,211.0000	2.108	0	0	0
17/11/2008	ZAAD	2009/06/12	8.30	Put	Currency Future	1,574.0000	1,605.0000	1.970	0	0	0
17/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	626.0000	596.0000	(4.792)	0	0	0
17/11/2008	ZAAD	2009/06/12	7.60	Call	Currency Future	387.0000	357.0000	(7.752)	0	0	0
17/11/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	728.0000	754.0000	3.571	0	0	0
17/11/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	304.0000	278.0000	(8.553)	0	0	0
17/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,493.0000	1,523.0000	2.009	0	0	0
17/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	532.0000	555.0000	4.323	0	0	0
17/11/2008	ZAAD	2009/06/12	8.30	Call	Currency Future	217.0000	196.0000	(9.677)	0	0	0
17/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	704.0000	673.0000	(4.403)	0	0	0
17/11/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	694.0000	719.0000	3.602	0	0	0
17/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	236.0000	214.0000	(9.322)	0	0	0
17/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	626.0000	596.0000	(4.792)	0	0	0
17/11/2008	ZAAD	2009/06/12	8.10	Call	Currency Future	257.0000	234.0000	(8.949)	0	0	0
17/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	231.0000	234.0000	1.299	0	0	0
17/11/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,186.0000	1,211.0000	2.108	0	0	0
17/11/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	563.0000	586.0000	4.085	0	0	0
17/11/2008	ZAAD	2009/06/12	8.10	Put	Currency Future	1,414.0000	1,443.0000	2.051	0	0	0
17/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	300.0000	306.0000	2.000	0	0	0
17/11/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	907.0000	860.0000	(5.182)	0	0	0
17/11/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	329.0000	303.0000	(7.903)	0	0	0
17/11/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	607.0000	577.0000	(4.942)	0	0	0
17/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	553.0000	526.0000	(4.882)	0	0	0
17/11/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	264.0000	268.0000	1.515	0	0	0
17/11/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,114.0000	1,138.0000	2.154	0	0	0
17/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	704.0000	673.0000	(4.403)	0	0	0

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17/11/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	502.0000	524.0000	4.382	0	0	0
17/11/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	282.0000	287.0000	1.773	0	0	0
17/11/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	304.0000	278.0000	(8.553)	0	0	0
17/11/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	660.0000	685.0000	3.788	0	0	0
17/11/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	478.0000	454.0000	(5.021)	0	0	0
17/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	215.0000	218.0000	1.395	0	0	0
17/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	974.0000	925.0000	(5.031)	0	0	0
17/11/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	875.0000	828.0000	(5.371)	0	0	0
17/11/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	660.0000	685.0000	3.788	0	0	0
17/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	231.0000	234.0000	1.299	0	0	0
17/11/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	835.0000	863.0000	3.353	0	0	0
17/11/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	1,043.0000	994.0000	(4.698)	0	0	0
17/11/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	247.0000	251.0000	1.619	0	0	0
17/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	553.0000	526.0000	(4.882)	0	0	0
17/11/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	357.0000	329.0000	(7.843)	0	0	0
17/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	1,008.0000	959.0000	(4.861)	0	0	0
17/11/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	319.0000	325.0000	1.881	0	0	0
17/11/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	200.0000	203.0000	1.500	0	0	0
17/11/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,260.0000	1,287.0000	2.143	0	0	0
17/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	595.0000	618.0000	3.866	0	0	0
17/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	974.0000	925.0000	(5.031)	0	0	0
17/11/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	813.0000	767.0000	(5.658)	0	0	0
17/11/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	1,116.0000	1,066.0000	(4.480)	0	0	0
17/11/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	186.0000	188.0000	1.075	0	0	0
17/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	588.0000	560.0000	(4.762)	0	0	0
17/11/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	871.0000	895.0000	2.755	0	0	0
17/11/2008	ZAAD	2009/06/12	8.00	Put	Currency Future	1,336.0000	1,364.0000	2.096	0	0	0
17/11/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	172.0000	174.0000	1.163	0	0	0
17/11/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	1,079.0000	1,030.0000	(4.541)	0	0	0
17/11/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	471.0000	493.0000	4.671	0	0	0
17/11/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,260.0000	1,287.0000	2.143	0	0	0
17/11/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	646.0000	615.0000	(4.799)	0	0	0
17/11/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	940.0000	892.0000	(5.106)	0	0	0
17/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	588.0000	560.0000	(4.762)	0	0	0
17/11/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	465.0000	437.0000	(6.022)	0	0	0
17/11/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,114.0000	1,138.0000	2.154	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	411.0000	431.0000	4.866	0	0	0
17/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	1,008.0000	959.0000	(4.861)	0	0	0
17/11/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	763.0000	790.0000	3.539	0	0	0
17/11/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	340.0000	346.0000	1.765	0	0	0
17/11/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	665.0000	634.0000	(4.662)	0	0	0
17/11/2008	ZAAD	2009/06/12	8.00	Call	Currency Future	280.0000	255.0000	(8.929)	0	0	0
17/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	215.0000	218.0000	1.395	0	0	0
17/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	595.0000	618.0000	3.866	0	0	0
17/11/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	684.0000	654.0000	(4.386)	0	0	0
17/11/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	646.0000	615.0000	(4.799)	0	0	0
17/11/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	441.0000	462.0000	4.762	0	0	0
17/11/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	506.0000	481.0000	(4.941)	0	0	0
17/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	300.0000	306.0000	2.000	0	0	0
17/11/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	783.0000	737.0000	(5.875)	0	0	0
17/11/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	835.0000	863.0000	3.353	0	0	0
17/11/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	844.0000	797.0000	(5.569)	0	0	0
17/11/2008	ZAAD	2009/06/12	7.50	Call	Currency Future	418.0000	387.0000	(7.416)	0	0	0
17/11/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	908.0000	928.0000	2.203	0	0	0
17/11/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	452.0000	420.0000	(7.080)	0	0	0
17/11/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	763.0000	790.0000	3.539	0	0	0
17/11/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	502.0000	524.0000	4.382	0	0	0
17/11/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	435.0000	403.0000	(7.356)	0	0	0
17/11/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	360.0000	373.0000	3.611	0	0	0
17/11/2008	ZAAD	2009/06/12	6.55	Call	Currency Future	754.0000	715.0000	(5.172)	0	0	0
17/11/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	725.0000	693.0000	(4.414)	0	0	0
17/11/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	607.0000	577.0000	(4.942)	0	0	0
17/11/2008	ZAAD	2009/06/12	6.60	Put	Currency Future	382.0000	402.0000	5.236	0	0	0
17/11/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	798.0000	826.0000	3.509	0	0	0
17/11/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	492.0000	467.0000	(5.081)	0	0	0
17/11/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	264.0000	268.0000	1.515	0	0	0
17/11/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	563.0000	586.0000	4.085	0	0	0
17/11/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	907.0000	860.0000	(5.182)	0	0	0
17/11/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	506.0000	481.0000	(4.941)	0	0	0
17/11/2008	ZAAD	2009/06/12	7.50	Put	Currency Future	975.0000	996.0000	2.154	0	0	0
17/11/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	908.0000	928.0000	2.203	0	0	0
17/11/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	452.0000	420.0000	(7.080)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/11/2008	ZAAD 2009/06/12	7.45	Put	Currency Future	941.0000	962.0000	2.232	0	0	0
17/11/2008	ZAAD 2009/06/12	6.70	Put	Currency Future	441.0000	462.0000	4.762	0	0	0
17/11/2008	ZAAD 2009/06/12	6.70	Call	Currency Future	684.0000	654.0000	(4.386)	0	0	0
17/11/2008	ZAAD 2009/06/12	7.30	Call	Currency Future	478.0000	454.0000	(5.021)	0	0	0

**Grand Total:** **313,376**