



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 18/11/2008

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
18/11/2008	\$ / R 2008/12/12			Currency Future	10.2098	10.3199	1.078	10.4000	10.1900	157,151
18/11/2008	\$ / R 2008/12/12	10.60	Put	Currency Future	769.0000	710.0000	(7.672)	0	0	0
18/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	308.0000	277.0000	(10.065)	0	0	0
18/11/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	2,533.0000	2,644.0000	4.382	0	0	0
18/11/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	40.0000	42.0000	5.000	0	0	0
18/11/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	2,241.0000	2,352.0000	4.953	0	0	0
18/11/2008	\$ / R 2008/12/12	10.60	Call	Currency Future	379.0000	430.0000	13.456	0	0	0
18/11/2008	\$ / R 2008/12/12	11.10	Call	Currency Future	254.0000	290.0000	14.173	0	0	0
18/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	463.0000	522.0000	12.743	0	0	0
18/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,131.0000	1,233.0000	9.019	0	0	0
18/11/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	45.0000	47.0000	4.444	0	0	0
18/11/2008	\$ / R 2008/12/12	11.10	Put	Currency Future	1,144.0000	1,070.0000	(6.469)	0	0	0
18/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	603.0000	553.0000	(8.292)	0	0	0
18/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,429.0000	1,534.0000	7.348	0	0	20,000
18/11/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	1,755.0000	1,867.0000	6.382	0	0	0
18/11/2008	\$ / R 2008/12/12	10.30	Put	Currency Future	572.0000	523.0000	(8.566)	0	0	1,000
18/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	121.0000	113.0000	(6.612)	0	0	0
18/11/2008	\$ / R 2008/12/12	10.45	Call	Currency Future	427.0000	483.0000	13.115	0	0	0
18/11/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
18/11/2008	\$ / R 2008/12/12	10.85	Put	Currency Future	950.0000	883.0000	(7.053)	0	0	0
18/11/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	837.0000	923.0000	10.275	0	0	0
18/11/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	1,518.0000	1,627.0000	7.181	0	0	0
18/11/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	58.0000	57.0000	(1.724)	0	0	0
18/11/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	1,900.0000	2,012.0000	5.895	0	0	0
18/11/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	522.0000	587.0000	12.452	0	0	0
18/11/2008	\$ / R 2008/12/12	10.80	Call	Currency Future	323.0000	367.0000	13.622	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,143.0000	2,255.0000	5.226	0	0	0
18/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,949.0000	2,061.0000	5.747	0	0	0
18/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,429.0000	1,534.0000	7.348	0	0	0
18/11/2008	\$ / R 2008/12/12	10.75	Call	Currency Future	336.0000	382.0000	13.690	0	0	0
18/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
18/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,341.0000	1,446.0000	7.830	0	0	0
18/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	456.0000	415.0000	(8.991)	0	0	0
18/11/2008	\$ / R 2008/12/12	10.30	Call	Currency Future	482.0000	543.0000	12.656	0	0	0
18/11/2008	\$ / R 2008/12/12	10.80	Put	Currency Future	913.0000	847.0000	(7.229)	0	0	0
18/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
18/11/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	2,387.0000	2,498.0000	4.650	0	0	0
18/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	81.0000	76.0000	(6.173)	0	0	0
18/11/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	512.0000	468.0000	(8.594)	0	0	0
18/11/2008	\$ / R 2008/12/12	9.85	Call	Currency Future	690.0000	768.0000	11.304	0	0	0
18/11/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	901.0000	994.0000	10.322	0	0	0
18/11/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	1,803.0000	1,915.0000	6.212	0	0	0
18/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	69.0000	64.0000	(7.246)	0	0	0
18/11/2008	\$ / R 2008/12/12	9.85	Put	Currency Future	331.0000	298.0000	(9.970)	0	0	1,000
18/11/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	192.0000	174.0000	(9.375)	0	0	0
18/11/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
18/11/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	1,172.0000	1,274.0000	8.703	0	0	0
18/11/2008	\$ / R 2008/12/12	10.45	Put	Currency Future	668.0000	613.0000	(8.234)	0	0	0
18/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	566.0000	635.0000	12.191	0	0	0
18/11/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
18/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	42.0000	44.0000	4.762	0	0	0
18/11/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
18/11/2008	\$ / R 2008/12/12	10.25	Call	Currency Future	502.0000	565.0000	12.550	0	0	0
18/11/2008	\$ / R 2008/12/12	11.50	Put	Currency Future	1,475.0000	1,393.0000	(5.559)	0	0	0
18/11/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	1,611.0000	1,723.0000	6.952	0	0	0
18/11/2008	\$ / R 2008/12/12	10.75	Put	Currency Future	876.0000	812.0000	(7.306)	0	0	0
18/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
18/11/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	51.0000	53.0000	3.922	0	0	0
18/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	63.0000	59.0000	(6.349)	0	0	0
18/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	718.0000	797.0000	11.003	0	0	0
18/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	973.0000	1,071.0000	10.072	0	0	0
18/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,949.0000	2,061.0000	5.747	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	\$ / R 2008/12/12	10.25	Put	Currency Future	542.0000	495.0000	(8.672)	0	0	0
18/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	163.0000	151.0000	(7.362)	0	0	0
18/11/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	403.0000	366.0000	(9.181)	0	0	0
18/11/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	47.0000	49.0000	4.255	0	0	0
18/11/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	227.0000	203.0000	(10.573)	0	0	20,000
18/11/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	1,707.0000	1,819.0000	6.561	0	0	0
18/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	456.0000	415.0000	(8.991)	0	0	0
18/11/2008	\$ / R 2008/12/12	11.20	Call	Currency Future	234.0000	268.0000	14.530	0	0	0
18/11/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
18/11/2008	\$ / R 2008/12/12	10.85	Call	Currency Future	310.0000	353.0000	13.871	0	0	0
18/11/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	2,192.0000	2,304.0000	5.109	0	0	0
18/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	566.0000	635.0000	12.191	0	0	0
18/11/2008	\$ / R 2008/12/12	11.30	Call	Currency Future	216.0000	248.0000	14.815	0	0	0
18/11/2008	\$ / R 2008/12/12	11.50	Call	Currency Future	185.0000	212.0000	14.595	0	0	3,000
18/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,659.0000	1,771.0000	6.751	0	0	0
18/11/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	613.0000	686.0000	11.909	0	0	0
18/11/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
18/11/2008	\$ / R 2008/12/12	9.55	Put	Currency Future	209.0000	187.0000	(10.526)	0	0	0
18/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	49.0000	51.0000	4.082	0	0	0
18/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	308.0000	277.0000	(10.065)	0	0	0
18/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,338.0000	2,449.0000	4.748	0	0	0
18/11/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	2,094.0000	2,207.0000	5.396	0	0	0
18/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,473.0000	1,579.0000	7.196	0	0	0
18/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	141.0000	131.0000	(7.092)	0	0	0
18/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,852.0000	1,964.0000	6.048	0	0	20
18/11/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
18/11/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,290.0000	2,401.0000	4.847	0	0	0
18/11/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	112.0000	105.0000	(6.250)	0	0	0
18/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	1,051.0000	1,151.0000	9.515	0	0	0
18/11/2008	\$ / R 2008/12/12	9.55	Call	Currency Future	869.0000	956.0000	10.012	0	0	0
18/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
18/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	718.0000	797.0000	11.003	0	0	0
18/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	33.0000	36.0000	9.091	0	0	0
18/11/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	2,435.0000	2,546.0000	4.559	0	0	0
18/11/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	131.0000	122.0000	(6.870)	0	0	0
18/11/2008	\$ / R 2008/12/12	9.75	Call	Currency Future	746.0000	827.0000	10.858	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	\$ / R 2008/12/12	10.50	Call	Currency Future	411.0000	465.0000	13.139	0	0	0
18/11/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	96.0000	89.0000	(7.292)	0	0	0
18/11/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	43.0000	46.0000	6.977	0	0	0
18/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	63.0000	59.0000	(6.349)	0	0	0
18/11/2008	\$ / R 2008/12/12	11.20	Put	Currency Future	1,225.0000	1,148.0000	(6.286)	0	0	0
18/11/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	88.0000	83.0000	(5.682)	0	0	0
18/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	378.0000	342.0000	(9.524)	0	0	0
18/11/2008	\$ / R 2008/12/12	10.50	Put	Currency Future	701.0000	645.0000	(7.989)	0	0	2,000
18/11/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	1,997.0000	2,109.0000	5.608	0	0	0
18/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	42.0000	44.0000	4.762	0	0	0
18/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,473.0000	1,579.0000	7.196	0	0	0
18/11/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
18/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,338.0000	2,449.0000	4.748	0	0	0
18/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,214.0000	1,317.0000	8.484	0	0	0
18/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	603.0000	553.0000	(8.292)	0	0	0
18/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,563.0000	1,675.0000	7.166	0	0	0
18/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,131.0000	1,233.0000	9.019	0	0	0
18/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	266.0000	239.0000	(10.150)	0	0	0
18/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	638.0000	712.0000	11.599	0	0	0
18/11/2008	\$ / R 2008/12/12	11.30	Put	Currency Future	1,307.0000	1,228.0000	(6.044)	0	0	0
18/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,143.0000	2,255.0000	5.226	0	0	0
18/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	121.0000	113.0000	(6.612)	0	0	0
18/11/2008	\$ / R 2008/12/12	9.75	Put	Currency Future	286.0000	258.0000	(9.790)	0	0	0
18/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	378.0000	342.0000	(9.524)	0	0	0
18/11/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	1,298.0000	1,402.0000	8.012	0	0	0
18/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
18/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	104.0000	97.0000	(6.731)	0	0	0
18/11/2008	\$ / R 2008/12/12	10.15	Put	Currency Future	484.0000	441.0000	(8.884)	0	0	0
18/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	638.0000	712.0000	11.599	0	0	0
18/11/2008	\$ / R 2008/12/12	11.00	Call	Currency Future	275.0000	314.0000	14.182	0	0	0
18/11/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	1,256.0000	1,359.0000	8.201	0	0	0
18/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	53.0000	55.0000	3.774	0	0	0
18/11/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	1,091.0000	1,192.0000	9.258	0	0	0
18/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	463.0000	522.0000	12.743	0	0	0
18/11/2008	\$ / R 2008/12/12	11.25	Put	Currency Future	1,265.0000	1,188.0000	(6.087)	0	0	0
18/11/2008	\$ / R 2008/12/12	12.00	Call	Currency Future	123.0000	144.0000	17.073	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
18/11/2008	\$ / R 2008/12/12	14.30	Put	Currency Future	4,100.0000	3,993.0000	(2.610)	0	0	0
18/11/2008	\$ / R 2008/12/12	12.00	Put	Currency Future	1,913.0000	1,824.0000	(4.652)	0	0	0
18/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	69.0000	64.0000	(7.246)	0	0	0
18/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
18/11/2008	\$ / R 2008/12/12	10.15	Call	Currency Future	544.0000	611.0000	12.316	0	0	0
18/11/2008	\$ / R 2008/12/12	11.00	Put	Currency Future	1,065.0000	994.0000	(6.667)	0	0	0
18/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,852.0000	1,964.0000	6.048	0	0	0
18/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	1,012.0000	1,111.0000	9.783	0	0	0
18/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	163.0000	151.0000	(7.362)	0	0	0
18/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	152.0000	141.0000	(7.237)	0	0	0
18/11/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	935.0000	1,032.0000	10.374	0	0	0
18/11/2008	\$ / R 2008/12/12	10.55	Call	Currency Future	394.0000	447.0000	13.452	0	0	0
18/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	775.0000	858.0000	10.710	0	0	0
18/11/2008	\$ / R 2008/12/12	12.05	Call	Currency Future	118.0000	138.0000	16.949	0	0	0
18/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,214.0000	1,317.0000	8.484	0	0	0
18/11/2008	\$ / R 2008/12/12	11.60	Put	Currency Future	1,561.0000	1,477.0000	(5.381)	0	0	0
18/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	49.0000	51.0000	4.082	0	0	0
18/11/2008	\$ / R 2008/12/12	14.30	Call	Currency Future	9.0000	13.0000	44.444	0	0	0
18/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	973.0000	1,071.0000	10.072	0	0	0
18/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	2,046.0000	2,158.0000	5.474	0	0	0
18/11/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	175.0000	163.0000	(6.857)	0	0	0
18/11/2008	\$ / R 2008/12/12	11.75	Call	Currency Future	152.0000	176.0000	15.789	0	0	0
18/11/2008	\$ / R 2008/12/12	13.10	Call	Currency Future	40.0000	50.0000	25.000	0	0	0
18/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,659.0000	1,771.0000	6.751	0	0	0
18/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	53.0000	55.0000	3.774	0	0	0
18/11/2008	\$ / R 2008/12/12	10.55	Put	Currency Future	735.0000	677.0000	(7.891)	0	0	0
18/11/2008	\$ / R 2008/12/12	11.75	Put	Currency Future	1,692.0000	1,606.0000	(5.083)	0	0	0
18/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	2,046.0000	2,158.0000	5.474	0	0	0
18/11/2008	\$ / R 2008/12/12	12.50	Call	Currency Future	80.0000	96.0000	20.000	0	0	0
18/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	104.0000	97.0000	(6.731)	0	0	0
18/11/2008	\$ / R 2008/12/12	13.50	Put	Currency Future	3,315.0000	3,212.0000	(3.107)	0	0	0
18/11/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	75.0000	70.0000	(6.667)	0	0	0
18/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	141.0000	131.0000	(7.092)	0	0	0
18/11/2008	\$ / R 2008/12/12	7.55	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
18/11/2008	\$ / R 2008/12/12	13.55	Call	Currency Future	24.0000	30.0000	25.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	1,051.0000	1,151.0000	9.515	0	0	0
18/11/2008	\$ / R 2008/12/12	13.55	Put	Currency Future	3,364.0000	3,260.0000	(3.092)	0	0	0
18/11/2008	\$ / R 2008/12/12	12.50	Put	Currency Future	2,370.0000	2,276.0000	(3.966)	0	0	0
18/11/2008	\$ / R 2008/12/12	7.55	Call	Currency Future	2,679.0000	2,790.0000	4.143	0	0	0
18/11/2008	\$ / R 2008/12/12	7.00	Put	Currency Future	8.0000	8.0000	-	0	0	0
18/11/2008	\$ / R 2008/12/12	7.75	Call	Currency Future	2,484.0000	2,595.0000	4.469	0	0	0
18/11/2008	\$ / R 2008/12/12	7.00	Call	Currency Future	3,218.0000	3,328.0000	3.418	0	0	0
18/11/2008	\$ / R 2008/12/12	7.10	Put	Currency Future	10.0000	10.0000	-	0	0	0
18/11/2008	\$ / R 2008/12/12	7.75	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
18/11/2008	\$ / R 2008/12/12	6.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
18/11/2008	\$ / R 2008/12/12	12.35	Put	Currency Future	2,232.0000	2,138.0000	(4.211)	0	0	0
18/11/2008	\$ / R 2008/12/12	7.30	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
18/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	1,012.0000	1,111.0000	9.783	0	0	0
18/11/2008	\$ / R 2008/12/12	13.85	Put	Currency Future	3,657.0000	3,552.0000	(2.871)	0	0	0
18/11/2008	\$ / R 2008/12/12	12.55	Put	Currency Future	2,416.0000	2,322.0000	(3.891)	0	0	0
18/11/2008	\$ / R 2008/12/12	13.85	Call	Currency Future	16.0000	21.0000	31.250	0	0	0
18/11/2008	\$ / R 2008/12/12	12.55	Call	Currency Future	76.0000	92.0000	21.053	0	0	0
18/11/2008	\$ / R 2008/12/12	12.75	Call	Currency Future	60.0000	74.0000	23.333	0	0	0
18/11/2008	\$ / R 2008/12/12	13.10	Put	Currency Future	2,930.0000	2,830.0000	(3.413)	0	0	0
18/11/2008	\$ / R 2008/12/12	6.80	Call	Currency Future	3,415.0000	3,525.0000	3.221	0	0	0
18/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	152.0000	141.0000	(7.237)	0	0	0
18/11/2008	\$ / R 2008/12/12	11.80	Put	Currency Future	1,736.0000	1,649.0000	(5.012)	0	0	0
18/11/2008	\$ / R 2008/12/12	12.75	Put	Currency Future	2,601.0000	2,504.0000	(3.729)	0	0	0
18/11/2008	\$ / R 2008/12/12	11.05	Put	Currency Future	1,105.0000	1,032.0000	(6.606)	0	0	0
18/11/2008	\$ / R 2008/12/12	11.35	Put	Currency Future	1,348.0000	1,269.0000	(5.861)	0	0	0
18/11/2008	\$ / R 2008/12/12	11.05	Call	Currency Future	264.0000	302.0000	14.394	0	0	0
18/11/2008	\$ / R 2008/12/12	11.85	Put	Currency Future	1,780.0000	1,692.0000	(4.944)	0	0	0
18/11/2008	\$ / R 2008/12/12	11.60	Call	Currency Future	171.0000	197.0000	15.205	0	0	0
18/11/2008	\$ / R 2008/12/12	11.80	Call	Currency Future	146.0000	169.0000	15.753	0	0	0
18/11/2008	\$ / R 2008/12/12	11.35	Call	Currency Future	208.0000	239.0000	14.904	0	0	0
18/11/2008	\$ / R 2008/12/12	7.10	Call	Currency Future	3,120.0000	3,230.0000	3.526	0	0	0
18/11/2008	\$ / R 2008/12/12	13.00	Call	Currency Future	45.0000	56.0000	24.444	0	0	0
18/11/2008	\$ / R 2008/12/12	11.85	Call	Currency Future	140.0000	162.0000	15.714	0	0	0
18/11/2008	\$ / R 2008/12/12	13.00	Put	Currency Future	2,835.0000	2,736.0000	(3.492)	0	0	0
18/11/2008	\$ / R 2008/12/12	12.35	Call	Currency Future	92.0000	108.0000	17.391	0	0	0
18/11/2008	\$ / R 2008/12/12	9.90	Put	Currency Future	354.0000	320.0000	(9.605)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	\$ / R 2008/12/12	13.50	Call	Currency Future	25.0000	32.0000	28.000	0	0	0
18/11/2008	\$ / R 2008/12/12	12.80	Put	Currency Future	2,647.0000	2,550.0000	(3.665)	0	0	0
18/11/2008	\$ / R 2008/12/12	9.90	Call	Currency Future	664.0000	740.0000	11.446	0	0	0
18/11/2008	\$ / R 2008/12/12	7.20	Call	Currency Future	3,023.0000	3,132.0000	3.606	0	0	0
18/11/2008	\$ / R 2008/12/12	12.05	Put	Currency Future	1,958.0000	1,868.0000	(4.597)	0	0	0
18/11/2008	\$ / R 2008/12/12	7.20	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
18/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	775.0000	858.0000	10.710	0	0	0
18/11/2008	\$ / R 2008/12/12	10.95	Call	Currency Future	287.0000	326.0000	13.589	0	0	0
18/11/2008	\$ / R 2008/12/12	12.80	Call	Currency Future	57.0000	70.0000	22.807	0	0	0
18/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	266.0000	239.0000	(10.150)	0	0	0
18/11/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,290.0000	2,401.0000	4.847	0	0	0
18/11/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	935.0000	1,032.0000	10.374	0	0	0
18/11/2008	\$ / R 2008/12/12	14.10	Put	Currency Future	3,902.0000	3,796.0000	(2.717)	0	0	0
18/11/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	175.0000	163.0000	(6.857)	0	0	0
18/11/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	1,385.0000	1,490.0000	7.581	0	0	0
18/11/2008	\$ / R 2008/12/12	12.70	Call	Currency Future	64.0000	78.0000	21.875	0	0	0
18/11/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
18/11/2008	\$ / R 2008/12/12	12.25	Call	Currency Future	100.0000	117.0000	17.000	0	0	0
18/11/2008	\$ / R 2008/12/12	11.95	Put	Currency Future	1,869.0000	1,780.0000	(4.762)	0	0	0
18/11/2008	\$ / R 2008/12/12	10.95	Put	Currency Future	1,027.0000	956.0000	(6.913)	0	0	0
18/11/2008	\$ / R 2008/12/12	12.25	Put	Currency Future	2,140.0000	2,047.0000	(4.346)	0	0	0
18/11/2008	\$ / R 2008/12/12	12.70	Put	Currency Future	2,554.0000	2,458.0000	(3.759)	0	0	0
18/11/2008	\$ / R 2008/12/12	11.70	Call	Currency Future	158.0000	182.0000	15.190	0	0	0
18/11/2008	\$ / R 2008/12/12	11.95	Call	Currency Future	128.0000	149.0000	16.406	0	0	0
18/11/2008	\$ / R 2008/12/12	11.70	Put	Currency Future	1,649.0000	1,562.0000	(5.276)	0	0	0
18/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,563.0000	1,675.0000	7.166	0	0	0
18/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,341.0000	1,446.0000	7.830	0	0	0
18/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	81.0000	76.0000	(6.173)	0	0	0
18/11/2008	\$ / R 2008/12/12	13.45	Call	Currency Future	27.0000	34.0000	25.926	0	0	0
18/11/2008	\$ / R 2008/12/12	14.20	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
18/11/2008	\$ / R 2008/12/12	13.45	Put	Currency Future	3,267.0000	3,164.0000	(3.153)	0	0	0
18/11/2008	\$ / R 2008/12/12	13.35	Put	Currency Future	3,170.0000	3,068.0000	(3.218)	0	0	0
18/11/2008	\$ / R 2008/12/12	13.35	Call	Currency Future	30.0000	38.0000	26.667	0	0	0
18/11/2008	\$ / R 2008/12/12	14.10	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
18/11/2008	\$ / R 2008/12/12	12.60	Call	Currency Future	72.0000	87.0000	20.833	0	0	0
18/11/2008	\$ / R 2008/12/12	12.60	Put	Currency Future	2,462.0000	2,367.0000	(3.859)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	\$ / R 2008/12/12	14.20	Put	Currency Future	4,001.0000	3,894.0000	(2.674)	0	0	0
18/11/2008	\$ / R 2008/12/12	7.30	Call	Currency Future	2,924.0000	3,035.0000	3.796	0	0	0
18/11/2008	\$ / R 2008/12/12	13.20	Put	Currency Future	3,026.0000	2,925.0000	(3.338)	0	0	0
18/11/2008	\$ / R 2008/12/12	13.20	Call	Currency Future	35.0000	45.0000	28.571	0	0	0
18/11/2008	\$ / R 2008/12/12	13.30	Call	Currency Future	32.0000	40.0000	25.000	0	0	0
18/11/2008	\$ / R 2008/12/12	12.45	Call	Currency Future	85.0000	100.0000	17.647	0	0	0
18/11/2008	\$ / R 2008/12/12	12.45	Put	Currency Future	2,325.0000	2,230.0000	(4.086)	0	0	0
18/11/2008	\$ / R 2008/12/12	11.25	Call	Currency Future	225.0000	258.0000	14.667	0	0	0
18/11/2008	\$ / R 2008/12/12	13.30	Put	Currency Future	3,122.0000	3,020.0000	(3.267)	0	0	0
18/11/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	512.0000	468.0000	(8.594)	0	0	0
18/11/2008	\$ / R 2008/12/12	11.45	Put	Currency Future	1,433.0000	1,351.0000	(5.722)	0	0	0
18/11/2008	\$ / R 2008/12/12	12.95	Call	Currency Future	48.0000	60.0000	25.000	0	0	0
18/11/2008	\$ / R 2008/12/12	12.95	Put	Currency Future	2,788.0000	2,690.0000	(3.515)	0	0	0
18/11/2008	\$ / R 2008/12/12	12.20	Put	Currency Future	2,094.0000	2,002.0000	(4.394)	0	0	0
18/11/2008	\$ / R 2008/12/12	12.20	Call	Currency Future	104.0000	122.0000	17.308	0	0	0
18/11/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	522.0000	587.0000	12.452	0	0	0
18/11/2008	\$ / R 2008/12/12	10.70	Call	Currency Future	350.0000	397.0000	13.429	0	0	0
18/11/2008	\$ / R 2008/12/12	10.70	Put	Currency Future	840.0000	777.0000	(7.500)	0	0	0
18/11/2008	\$ / R 2008/12/12	11.45	Call	Currency Future	192.0000	221.0000	15.104	0	0	0
18/11/2008	\$ / R 2008/12/12	6.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
18/11/2008	\$ / R 2008/12/12	6.95	Call	Currency Future	3,267.0000	3,377.0000	3.367	0	0	0
18/11/2008	\$ / R 2008/12/12	7.50	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
18/11/2008	\$ / R 2008/12/12	7.50	Call	Currency Future	2,728.0000	2,839.0000	4.069	0	0	0
18/11/2008	\$ / R 2008/12/12	13.60	Call	Currency Future	22.0000	29.0000	31.818	0	0	0
18/11/2008	\$ / R 2008/12/12	12.85	Put	Currency Future	2,694.0000	2,597.0000	(3.601)	0	0	0
18/11/2008	\$ / R 2008/12/12	13.60	Put	Currency Future	3,412.0000	3,309.0000	(3.019)	0	0	0
18/11/2008	\$ / R 2008/12/12	12.85	Call	Currency Future	54.0000	67.0000	24.074	0	0	0
18/11/2008	\$ / R 2008/12/12	12.10	Call	Currency Future	113.0000	132.0000	16.814	0	0	0
18/11/2008	\$ / R 2008/12/12	7.60	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
18/11/2008	\$ / R 2008/12/12	12.10	Put	Currency Future	2,003.0000	1,912.0000	(4.543)	0	0	0
18/11/2008	\$ / R 2008/12/12	7.60	Call	Currency Future	2,630.0000	2,741.0000	4.221	0	0	0
18/11/2008	\$ / R 2009/03/16			Currency Future	10.4633	10.6002	1.308	10.6500	10.5200	15,875
18/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,545.0000	1,644.0000	6.408	0	0	0
18/11/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	124.0000	108.0000	(12.903)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,430.0000	2,552.0000	5.021	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	\$ / R 2009/03/16	10.45	Call	Currency Future	923.0000	989.0000	7.151	0	0	0
18/11/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	1,026.0000	1,092.0000	6.433	0	0	0
18/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	166.0000	146.0000	(12.048)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	110.0000	95.0000	(13.636)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	206.0000	182.0000	(11.650)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.75	Put	Currency Future	1,100.0000	1,021.0000	(7.182)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	763.0000	692.0000	(9.305)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	2,019.0000	2,132.0000	5.597	0	0	0
18/11/2008	\$ / R 2009/03/16	10.75	Call	Currency Future	814.0000	871.0000	7.002	0	0	0
18/11/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	148.0000	130.0000	(12.162)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	117.0000	101.0000	(13.675)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.45	Put	Currency Future	910.0000	838.0000	(7.912)	0	0	0
18/11/2008	\$ / R 2009/03/16	11.45	Call	Currency Future	576.0000	624.0000	8.333	0	0	0
18/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	489.0000	444.0000	(9.202)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,261.0000	2,380.0000	5.263	0	0	0
18/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,303.0000	2,422.0000	5.167	0	0	0
18/11/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	763.0000	692.0000	(9.305)	0	0	0
18/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,352.0000	1,444.0000	6.805	0	0	0
18/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	195.0000	172.0000	(11.795)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	185.0000	163.0000	(11.892)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	253.0000	225.0000	(11.067)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,473.0000	2,595.0000	4.933	0	0	0
18/11/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	680.0000	624.0000	(8.235)	0	0	0
18/11/2008	\$ / R 2009/03/16	9.75	Put	Currency Future	548.0000	500.0000	(8.759)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	2,059.0000	2,173.0000	5.537	0	0	0
18/11/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,866.0000	1,975.0000	5.841	0	0	0
18/11/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	2,560.0000	2,684.0000	4.844	0	0	0
18/11/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	1,026.0000	1,092.0000	6.433	0	0	0
18/11/2008	\$ / R 2009/03/16	11.45	Put	Currency Future	1,562.0000	1,474.0000	(5.634)	0	0	0
18/11/2008	\$ / R 2009/03/16	9.75	Call	Currency Future	1,262.0000	1,350.0000	6.973	0	0	0
18/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	2,099.0000	2,213.0000	5.431	0	0	0
18/11/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	206.0000	182.0000	(11.650)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	97.0000	84.0000	(13.402)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,829.0000	1,936.0000	5.850	0	0	0
18/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	984.0000	1,050.0000	6.707	0	0	0
18/11/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	691.0000	747.0000	8.104	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	416.0000	376.0000	(9.615)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,866.0000	1,975.0000	5.841	0	0	0
18/11/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,328.0000	1,247.0000	(6.099)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	253.0000	225.0000	(11.067)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	103.0000	89.0000	(13.592)	0	0	0
18/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,545.0000	1,644.0000	6.408	0	0	0
18/11/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	1,792.0000	1,898.0000	5.915	0	0	0
18/11/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,093.0000	1,174.0000	7.411	0	0	0
18/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,232.0000	1,319.0000	7.062	0	0	0
18/11/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	278.0000	248.0000	(10.791)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	1,167.0000	1,085.0000	(7.027)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	157.0000	138.0000	(12.102)	0	0	0
18/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	569.0000	519.0000	(8.787)	0	0	0
18/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,479.0000	1,576.0000	6.558	0	0	0
18/11/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	657.0000	602.0000	(8.371)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	964.0000	1,030.0000	6.846	0	0	0
18/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,387.0000	2,508.0000	5.069	0	0	0
18/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	320.0000	287.0000	(10.313)	0	0	0
18/11/2008	\$ / R 2009/03/16	11.40	Call	Currency Future	591.0000	641.0000	8.460	0	0	0
18/11/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	2,019.0000	2,132.0000	5.597	0	0	0
18/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	217.0000	192.0000	(11.521)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,516.0000	2,639.0000	4.889	0	0	0
18/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,683.0000	1,787.0000	6.179	0	0	0
18/11/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	781.0000	835.0000	6.914	0	0	0
18/11/2008	\$ / R 2009/03/16	11.40	Put	Currency Future	1,528.0000	1,441.0000	(5.694)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	229.0000	203.0000	(11.354)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,303.0000	2,422.0000	5.167	0	0	0
18/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	320.0000	287.0000	(10.313)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	821.0000	750.0000	(8.648)	0	0	0
18/11/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	85.0000	73.0000	(14.118)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	185.0000	163.0000	(11.892)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	1,120.0000	1,202.0000	7.321	0	0	0
18/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	350.0000	315.0000	(10.000)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	850.0000	780.0000	(8.235)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	984.0000	1,050.0000	6.707	0	0	0
18/11/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	2,220.0000	2,338.0000	5.315	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,175.0000	1,260.0000	7.234	0	0	0
18/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,683.0000	1,787.0000	6.179	0	0	0
18/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	140.0000	122.0000	(12.857)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	148.0000	130.0000	(12.162)	0	0	0
18/11/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,614.0000	1,715.0000	6.258	0	0	0
18/11/2008	\$ / R 2009/03/16	9.65	Put	Currency Future	508.0000	462.0000	(9.055)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	821.0000	750.0000	(8.648)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	2,099.0000	2,213.0000	5.431	0	0	0
18/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,179.0000	2,296.0000	5.369	0	0	0
18/11/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	2,648.0000	2,773.0000	4.721	0	0	0
18/11/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	1,942.0000	2,053.0000	5.716	0	0	0
18/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	612.0000	560.0000	(8.497)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	132.0000	115.0000	(12.879)	0	0	0
18/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	528.0000	480.0000	(9.091)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	866.0000	928.0000	7.159	0	0	0
18/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,232.0000	1,319.0000	7.062	0	0	0
18/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,980.0000	2,092.0000	5.657	0	0	0
18/11/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	1,003.0000	927.0000	(7.577)	0	0	0
18/11/2008	\$ / R 2009/03/16	11.00	Call	Currency Future	727.0000	785.0000	7.978	0	0	0
18/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	166.0000	146.0000	(12.048)	0	0	0
18/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	569.0000	519.0000	(8.787)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,261.0000	2,380.0000	5.263	0	0	0
18/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	265.0000	236.0000	(10.943)	0	0	0
18/11/2008	\$ / R 2009/03/16	11.00	Put	Currency Future	1,264.0000	1,185.0000	(6.250)	0	0	0
18/11/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,614.0000	1,715.0000	6.258	0	0	0
18/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,829.0000	1,936.0000	5.850	0	0	0
18/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	528.0000	480.0000	(9.091)	0	0	0
18/11/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	1,321.0000	1,412.0000	6.889	0	0	0
18/11/2008	\$ / R 2009/03/16	9.85	Call	Currency Future	1,204.0000	1,289.0000	7.060	0	0	0
18/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	350.0000	315.0000	(10.000)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,904.0000	2,014.0000	5.777	0	0	0
18/11/2008	\$ / R 2009/03/16	11.60	Call	Currency Future	531.0000	577.0000	8.663	0	0	0
18/11/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	240.0000	213.0000	(11.250)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	240.0000	213.0000	(11.250)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,980.0000	2,092.0000	5.657	0	0	0
18/11/2008	\$ / R 2009/03/16	11.60	Put	Currency Future	1,668.0000	1,577.0000	(5.456)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,179.0000	2,296.0000	5.369	0	0	0
18/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	217.0000	192.0000	(11.521)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,904.0000	2,014.0000	5.777	0	0	0
18/11/2008	\$ / R 2009/03/16	11.20	Put	Currency Future	1,393.0000	1,310.0000	(5.958)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,387.0000	2,508.0000	5.069	0	0	0
18/11/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	470.0000	426.0000	(9.362)	0	0	0
18/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,291.0000	1,381.0000	6.971	0	0	0
18/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	2,059.0000	2,173.0000	5.537	0	0	0
18/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	382.0000	344.0000	(9.948)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	765.0000	818.0000	6.928	0	0	0
18/11/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	124.0000	108.0000	(12.903)	0	0	0
18/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,291.0000	1,381.0000	6.971	0	0	0
18/11/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	1,383.0000	1,476.0000	6.725	0	0	0
18/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	195.0000	172.0000	(11.795)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	1,134.0000	1,053.0000	(7.143)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,473.0000	2,595.0000	4.933	0	0	0
18/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,352.0000	1,444.0000	6.805	0	0	0
18/11/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	1,415.0000	1,509.0000	6.643	0	0	0
18/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,430.0000	2,552.0000	5.021	0	0	0
18/11/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	1,201.0000	1,118.0000	(6.911)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	110.0000	95.0000	(13.636)	0	0	0
18/11/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	433.0000	392.0000	(9.469)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	117.0000	101.0000	(13.675)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	797.0000	853.0000	7.026	0	0	0
18/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	623.0000	675.0000	8.347	0	0	0
18/11/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	399.0000	360.0000	(9.774)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	2,345.0000	2,465.0000	5.117	0	0	0
18/11/2008	\$ / R 2009/03/16	10.70	Call	Currency Future	831.0000	889.0000	6.980	0	0	0
18/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	489.0000	444.0000	(9.202)	0	0	0
18/11/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	1,512.0000	1,610.0000	6.481	0	0	0
18/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	103.0000	89.0000	(13.592)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.50	Put	Currency Future	941.0000	868.0000	(7.758)	0	0	0
18/11/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	1,447.0000	1,542.0000	6.565	0	0	0
18/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	972.0000	897.0000	(7.716)	0	0	0
18/11/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	451.0000	409.0000	(9.313)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,516.0000	2,639.0000	4.889	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	\$ / R 2009/03/16	10.70	Put	Currency Future	1,068.0000	989.0000	(7.397)	0	0	0
18/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,479.0000	1,576.0000	6.558	0	0	0
18/11/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	175.0000	154.0000	(12.000)	0	0	0
18/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	416.0000	376.0000	(9.615)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	2,139.0000	2,254.0000	5.376	0	0	0
18/11/2008	\$ / R 2009/03/16	11.65	Put	Currency Future	1,704.0000	1,612.0000	(5.399)	0	0	0
18/11/2008	\$ / R 2009/03/16	11.75	Call	Currency Future	490.0000	533.0000	8.776	0	0	0
18/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,175.0000	1,260.0000	7.234	0	0	0
18/11/2008	\$ / R 2009/03/16	11.75	Put	Currency Future	1,777.0000	1,683.0000	(5.290)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	1,134.0000	1,053.0000	(7.143)	0	0	0
18/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	265.0000	236.0000	(10.943)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	1,067.0000	1,146.0000	7.404	0	0	0
18/11/2008	\$ / R 2009/03/16	10.25	Put	Currency Future	792.0000	721.0000	(8.965)	0	0	0
18/11/2008	\$ / R 2009/03/16	11.65	Call	Currency Future	517.0000	562.0000	8.704	0	0	0
18/11/2008	\$ / R 2009/03/16	11.20	Call	Currency Future	656.0000	710.0000	8.232	0	0	0
18/11/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	704.0000	646.0000	(8.239)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	1,035.0000	958.0000	(7.440)	0	0	0
18/11/2008	\$ / R 2009/03/16	11.55	Put	Currency Future	1,632.0000	1,542.0000	(5.515)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	848.0000	908.0000	7.075	0	0	0
18/11/2008	\$ / R 2009/03/16	11.55	Call	Currency Future	546.0000	593.0000	8.608	0	0	0
18/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	623.0000	675.0000	8.347	0	0	0
18/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	382.0000	344.0000	(9.948)	0	0	0
18/11/2008	\$ / R 2009/03/16	11.35	Put	Currency Future	1,493.0000	1,407.0000	(5.760)	0	0	0
18/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,460.0000	1,374.0000	(5.890)	0	0	0
18/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,360.0000	1,278.0000	(6.029)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.50	Call	Currency Future	904.0000	968.0000	7.080	0	0	0
18/11/2008	\$ / R 2009/03/16	11.85	Call	Currency Future	464.0000	505.0000	8.836	0	0	0
18/11/2008	\$ / R 2009/03/16	11.25	Call	Currency Future	639.0000	692.0000	8.294	0	0	0
18/11/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	880.0000	810.0000	(7.955)	0	0	0
18/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	477.0000	519.0000	8.805	0	0	0
18/11/2008	\$ / R 2009/03/16	11.25	Put	Currency Future	1,426.0000	1,342.0000	(5.891)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	943.0000	1,010.0000	7.105	0	0	0
18/11/2008	\$ / R 2009/03/16	11.70	Put	Currency Future	1,740.0000	1,647.0000	(5.345)	0	0	0
18/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	673.0000	728.0000	8.172	0	0	0
18/11/2008	\$ / R 2009/03/16	12.00	Call	Currency Future	427.0000	466.0000	9.133	0	0	0
18/11/2008	\$ / R 2009/03/16	11.85	Put	Currency Future	1,851.0000	1,755.0000	(5.186)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,813.0000	1,719.0000	(5.185)	0	0	0
18/11/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,813.0000	1,719.0000	(5.185)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	797.0000	853.0000	7.026	0	0	0
18/11/2008	\$ / R 2009/03/16	11.70	Call	Currency Future	503.0000	547.0000	8.748	0	0	0
18/11/2008	\$ / R 2009/03/16	11.50	Put	Currency Future	1,597.0000	1,508.0000	(5.573)	0	0	0
18/11/2008	\$ / R 2009/03/16	11.50	Call	Currency Future	560.0000	608.0000	8.571	0	0	0
18/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,460.0000	1,374.0000	(5.890)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	1,003.0000	927.0000	(7.577)	0	0	0
18/11/2008	\$ / R 2009/03/16	11.90	Put	Currency Future	1,888.0000	1,791.0000	(5.138)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	704.0000	646.0000	(8.239)	0	0	0
18/11/2008	\$ / R 2009/03/16	11.90	Call	Currency Future	451.0000	492.0000	9.091	0	0	0
18/11/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	866.0000	928.0000	7.159	0	0	0
18/11/2008	\$ / R 2009/03/16	12.00	Put	Currency Future	1,964.0000	1,865.0000	(5.041)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	1,067.0000	1,146.0000	7.404	0	0	0
18/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	477.0000	519.0000	8.805	0	0	0
18/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	612.0000	560.0000	(8.497)	0	0	0
18/11/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,295.0000	1,216.0000	(6.100)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.25	Call	Currency Future	1,005.0000	1,071.0000	6.567	0	0	0
18/11/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	1,755.0000	1,861.0000	6.040	0	0	0
18/11/2008	\$ / R 2009/03/16	11.35	Call	Currency Future	607.0000	658.0000	8.402	0	0	0
18/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,046.0000	1,119.0000	6.979	0	0	0
18/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	140.0000	122.0000	(12.857)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	733.0000	669.0000	(8.731)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	972.0000	897.0000	(7.716)	0	0	0
18/11/2008	\$ / R 2009/03/16	9.85	Put	Currency Future	590.0000	539.0000	(8.644)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	733.0000	669.0000	(8.731)	0	0	0
18/11/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	292.0000	261.0000	(10.616)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,046.0000	1,119.0000	6.979	0	0	0
18/11/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	680.0000	624.0000	(8.235)	0	0	0
18/11/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,093.0000	1,174.0000	7.411	0	0	0
18/11/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	709.0000	766.0000	8.039	0	0	0
18/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,360.0000	1,278.0000	(6.029)	0	0	0
18/11/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	634.0000	581.0000	(8.360)	0	0	0
18/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	673.0000	728.0000	8.172	0	0	0
18/11/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	709.0000	766.0000	8.039	0	0	0
18/11/2008	\$ / R 2009/03/16	10.95	Call	Currency Future	746.0000	801.0000	7.373	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	\$ / R	2009/03/16	10.65	Put	Currency Future	1,035.0000	958.0000	(7.440)	0	0	0
18/11/2008	\$ / R	2009/03/16	10.65	Call	Currency Future	848.0000	908.0000	7.075	0	0	0
18/11/2008	\$ / R	2009/03/16	11.05	Put	Currency Future	1,295.0000	1,216.0000	(6.100)	0	0	0
18/11/2008	\$ / R	2009/03/16	10.95	Put	Currency Future	1,232.0000	1,151.0000	(6.575)	0	0	0
18/11/2008	\$ / R	2009/03/16	9.95	Call	Currency Future	1,148.0000	1,231.0000	7.230	0	0	0
18/11/2008	\$ / R	2009/03/16	10.55	Call	Currency Future	885.0000	948.0000	7.119	0	0	0
18/11/2008	\$ / R	2009/03/16	10.55	Call	Currency Future	885.0000	948.0000	7.119	0	0	0
18/11/2008	\$ / R	2009/03/16	10.40	Call	Currency Future	943.0000	1,010.0000	7.105	0	0	0
18/11/2008	\$ / R	2009/03/16	10.40	Put	Currency Future	880.0000	810.0000	(7.955)	0	0	0
18/11/2008	\$ / R	2009/03/16	10.90	Call	Currency Future	765.0000	818.0000	6.928	0	0	0
18/11/2008	\$ / R	2009/03/16	11.10	Call	Currency Future	691.0000	747.0000	8.104	0	0	0
18/11/2008	\$ / R	2009/03/16	11.10	Put	Currency Future	1,328.0000	1,247.0000	(6.099)	0	0	0
18/11/2008	\$ / R	2009/03/16	10.90	Put	Currency Future	1,201.0000	1,118.0000	(6.911)	0	0	0
18/11/2008	\$ / R	2009/06/12			Currency Future	10.6773	10.8165	1.304	10.8600	10.7100	2,578
18/11/2008	\$ / R	2009/06/12	11.65	Call	Currency Future	771.0000	817.0000	5.966	0	0	0
18/11/2008	\$ / R	2009/06/12	9.15	Call	Currency Future	1,947.0000	2,043.0000	4.931	0	0	0
18/11/2008	\$ / R	2009/06/12	8.45	Put	Currency Future	235.0000	206.0000	(12.340)	0	0	0
18/11/2008	\$ / R	2009/06/12	8.75	Call	Currency Future	2,233.0000	2,337.0000	4.657	0	0	0
18/11/2008	\$ / R	2009/06/12	9.15	Put	Currency Future	420.0000	376.0000	(10.476)	0	0	0
18/11/2008	\$ / R	2009/06/12	8.30	Call	Currency Future	2,581.0000	2,694.0000	4.378	0	0	0
18/11/2008	\$ / R	2009/06/12	10.50	Call	Currency Future	1,182.0000	1,244.0000	5.245	0	0	0
18/11/2008	\$ / R	2009/06/12	11.20	Put	Currency Future	1,451.0000	1,366.0000	(5.858)	0	0	0
18/11/2008	\$ / R	2009/06/12	8.75	Put	Currency Future	305.0000	270.0000	(11.475)	0	0	0
18/11/2008	\$ / R	2009/06/12	8.85	Call	Currency Future	2,159.0000	2,261.0000	4.724	0	0	0
18/11/2008	\$ / R	2009/06/12	8.30	Put	Currency Future	204.0000	178.0000	(12.745)	0	0	0
18/11/2008	\$ / R	2009/06/12	10.40	Call	Currency Future	1,224.0000	1,281.0000	4.657	0	0	0
18/11/2008	\$ / R	2009/06/12	11.20	Call	Currency Future	929.0000	982.0000	5.705	0	0	0
18/11/2008	\$ / R	2009/06/12	8.65	Put	Currency Future	280.0000	247.0000	(11.786)	0	0	0
18/11/2008	\$ / R	2009/06/12	8.40	Call	Currency Future	2,501.0000	2,613.0000	4.478	0	0	0
18/11/2008	\$ / R	2009/06/12	8.20	Call	Currency Future	2,662.0000	2,777.0000	4.320	0	0	0
18/11/2008	\$ / R	2009/06/12	11.05	Call	Currency Future	983.0000	1,032.0000	4.985	0	0	0
18/11/2008	\$ / R	2009/06/12	8.45	Put	Currency Future	235.0000	206.0000	(12.340)	0	0	0
18/11/2008	\$ / R	2009/06/12	11.05	Put	Currency Future	1,356.0000	1,266.0000	(6.637)	0	0	0
18/11/2008	\$ / R	2009/06/12	11.70	Call	Currency Future	755.0000	800.0000	5.960	0	0	0
18/11/2008	\$ / R	2009/06/12	9.60	Put	Currency Future	578.0000	524.0000	(9.343)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,308.0000	2,414.0000	4.593	0	0	0
18/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,462.0000	2,572.0000	4.468	0	0	0
18/11/2008	\$ / R 2009/06/12	10.70	Call	Currency Future	1,104.0000	1,162.0000	5.254	0	0	0
18/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,655.0000	1,741.0000	5.196	0	0	0
18/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	224.0000	196.0000	(12.500)	0	0	0
18/11/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	332.0000	295.0000	(11.145)	0	0	0
18/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,501.0000	2,613.0000	4.478	0	0	0
18/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	1,035.0000	956.0000	(7.633)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.50	Put	Currency Future	1,005.0000	927.0000	(7.761)	0	0	0
18/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,478.0000	1,557.0000	5.345	0	0	0
18/11/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,308.0000	2,414.0000	4.593	0	0	0
18/11/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	280.0000	247.0000	(11.786)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.70	Put	Currency Future	1,127.0000	1,045.0000	(7.276)	0	0	0
18/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	701.0000	640.0000	(8.702)	0	0	0
18/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,462.0000	2,572.0000	4.468	0	0	0
18/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	1,050.0000	1,104.0000	5.143	0	0	0
18/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	224.0000	196.0000	(12.500)	0	0	0
18/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	2,123.0000	2,224.0000	4.757	0	0	0
18/11/2008	\$ / R 2009/06/12	10.25	Call	Currency Future	1,289.0000	1,360.0000	5.508	0	0	0
18/11/2008	\$ / R 2009/06/12	9.95	Call	Currency Future	1,450.0000	1,528.0000	5.379	0	0	0
18/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	257.0000	226.0000	(12.062)	0	0	0
18/11/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	246.0000	216.0000	(12.195)	0	0	0
18/11/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,546.0000	1,458.0000	(5.692)	0	0	0
18/11/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	2,016.0000	2,114.0000	4.861	0	0	0
18/11/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	404.0000	362.0000	(10.396)	0	0	0
18/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	469.0000	422.0000	(10.021)	0	0	0
18/11/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	873.0000	924.0000	5.842	0	0	0
18/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,536.0000	1,617.0000	5.273	0	0	0
18/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	293.0000	259.0000	(11.604)	0	0	0
18/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,655.0000	1,741.0000	5.196	0	0	0
18/11/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	389.0000	348.0000	(10.540)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	1,162.0000	1,223.0000	5.250	0	0	0
18/11/2008	\$ / R 2009/06/12	10.25	Put	Currency Future	862.0000	793.0000	(8.005)	0	0	0
18/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	658.0000	600.0000	(8.815)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	1,422.0000	1,499.0000	5.415	0	0	0
18/11/2008	\$ / R 2009/06/12	10.95	Put	Currency Future	1,289.0000	1,201.0000	(6.827)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	\$ / R 2009/06/12	11.70	Put	Currency Future	1,778.0000	1,684.0000	(5.287)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,223.0000	1,137.0000	(7.032)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	745.0000	682.0000	(8.456)	0	0	0
18/11/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,384.0000	2,492.0000	4.530	0	0	0
18/11/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	2,423.0000	2,532.0000	4.499	0	0	0
18/11/2008	\$ / R 2009/06/12	11.65	Put	Currency Future	1,744.0000	1,650.0000	(5.390)	0	0	0
18/11/2008	\$ / R 2009/06/12	9.95	Put	Currency Future	723.0000	661.0000	(8.575)	0	0	0
18/11/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,270.0000	2,375.0000	4.626	0	0	0
18/11/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	2,541.0000	2,653.0000	4.408	0	0	0
18/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,982.0000	2,078.0000	4.844	0	0	0
18/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,846.0000	1,939.0000	5.038	0	0	0
18/11/2008	\$ / R 2009/06/12	10.95	Call	Currency Future	1,016.0000	1,067.0000	5.020	0	0	0
18/11/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	947.0000	865.0000	(8.659)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,368.0000	1,442.0000	5.409	0	0	0
18/11/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	214.0000	187.0000	(12.617)	0	0	0
18/11/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	2,051.0000	2,150.0000	4.827	0	0	0
18/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	2,087.0000	2,187.0000	4.792	0	0	0
18/11/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	2,622.0000	2,736.0000	4.348	0	0	0
18/11/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	374.0000	334.0000	(10.695)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	1,096.0000	1,015.0000	(7.391)	0	0	0
18/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	360.0000	320.0000	(11.111)	0	0	0
18/11/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	194.0000	169.0000	(12.887)	0	0	0
18/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	2,123.0000	2,224.0000	4.757	0	0	0
18/11/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,191.0000	1,106.0000	(7.137)	0	0	0
18/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	346.0000	307.0000	(11.272)	0	0	0
18/11/2008	\$ / R 2009/06/12	11.85	Put	Currency Future	1,881.0000	1,785.0000	(5.104)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,068.0000	1,123.0000	5.150	0	0	0
18/11/2008	\$ / R 2009/06/12	11.85	Call	Currency Future	709.0000	751.0000	5.924	0	0	0
18/11/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	947.0000	865.0000	(8.659)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	1,035.0000	956.0000	(7.633)	0	0	0
18/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	346.0000	307.0000	(11.272)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	1,123.0000	1,182.0000	5.254	0	0	0
18/11/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	185.0000	161.0000	(12.973)	0	0	0
18/11/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,913.0000	2,008.0000	4.966	0	0	0
18/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	701.0000	640.0000	(8.702)	0	0	0
18/11/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,384.0000	2,492.0000	4.530	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
18/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	436.0000	391.0000	(10.321)	0	0	0
18/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	504.0000	455.0000	(9.722)	0	0	0
18/11/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	176.0000	153.0000	(13.068)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	1,224.0000	1,281.0000	4.657	0	0	0
18/11/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	1,162.0000	1,223.0000	5.250	0	0	0
18/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	791.0000	725.0000	(8.344)	0	0	0
18/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	257.0000	226.0000	(12.062)	0	0	0
18/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,478.0000	1,557.0000	5.345	0	0	0
18/11/2008	\$ / R 2009/06/12	9.55	Put	Currency Future	559.0000	506.0000	(9.481)	0	0	0
18/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,781.0000	1,871.0000	5.053	0	0	0
18/11/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	578.0000	524.0000	(9.343)	0	0	0
18/11/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	159.0000	137.0000	(13.836)	0	0	0
18/11/2008	\$ / R 2009/06/12	9.55	Call	Currency Future	1,686.0000	1,773.0000	5.160	0	0	0
18/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	504.0000	455.0000	(9.722)	0	0	0
18/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	2,087.0000	2,187.0000	4.792	0	0	0
18/11/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	838.0000	770.0000	(8.115)	0	0	0
18/11/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	2,703.0000	2,819.0000	4.292	0	0	0
18/11/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	1,625.0000	1,709.0000	5.169	0	0	0
18/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	617.0000	561.0000	(9.076)	0	0	0
18/11/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	2,786.0000	2,904.0000	4.235	0	0	0
18/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,143.0000	1,202.0000	5.162	0	0	0
18/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,595.0000	1,678.0000	5.204	0	0	0
18/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	1,065.0000	986.0000	(7.418)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	1,315.0000	1,387.0000	5.475	0	0	0
18/11/2008	\$ / R 2009/06/12	11.50	Put	Currency Future	1,644.0000	1,553.0000	(5.535)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,068.0000	1,123.0000	5.150	0	0	0
18/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	360.0000	320.0000	(11.111)	0	0	0
18/11/2008	\$ / R 2009/06/12	11.60	Call	Currency Future	787.0000	834.0000	5.972	0	0	0
18/11/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,191.0000	1,106.0000	(7.137)	0	0	0
18/11/2008	\$ / R 2009/06/12	9.65	Put	Currency Future	597.0000	543.0000	(9.045)	0	0	0
18/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,196.0000	2,299.0000	4.690	0	0	0
18/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	469.0000	422.0000	(10.021)	0	0	0
18/11/2008	\$ / R 2009/06/12	11.50	Call	Currency Future	821.0000	869.0000	5.847	0	0	0
18/11/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	1,033.0000	1,085.0000	5.034	0	0	0
18/11/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	1,565.0000	1,647.0000	5.240	0	0	0
18/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,595.0000	1,678.0000	5.204	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,346.0000	2,453.0000	4.561	0	0	0
18/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	658.0000	600.0000	(8.815)	0	0	0
18/11/2008	\$ / R 2009/06/12	12.15	Call	Currency Future	623.0000	661.0000	6.100	0	0	0
18/11/2008	\$ / R 2009/06/12	11.60	Put	Currency Future	1,710.0000	1,618.0000	(5.380)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	886.0000	817.0000	(7.788)	0	0	0
18/11/2008	\$ / R 2009/06/12	9.85	Call	Currency Future	1,507.0000	1,586.0000	5.242	0	0	0
18/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	617.0000	561.0000	(9.076)	0	0	0
18/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	318.0000	282.0000	(11.321)	0	0	0
18/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,536.0000	1,617.0000	5.273	0	0	0
18/11/2008	\$ / R 2009/06/12	12.15	Put	Currency Future	2,096.0000	1,995.0000	(4.819)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	916.0000	841.0000	(8.188)	0	0	0
18/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	268.0000	236.0000	(11.940)	0	0	0
18/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,846.0000	1,939.0000	5.038	0	0	0
18/11/2008	\$ / R 2009/06/12	12.25	Call	Currency Future	597.0000	633.0000	6.030	0	0	0
18/11/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,256.0000	1,169.0000	(6.927)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,244.0000	1,307.0000	5.064	0	0	0
18/11/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,390.0000	1,299.0000	(6.547)	0	0	0
18/11/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	2,023.0000	1,924.0000	(4.894)	0	0	0
18/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,781.0000	1,871.0000	5.053	0	0	0
18/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,264.0000	1,333.0000	5.459	0	0	0
18/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	814.0000	748.0000	(8.108)	0	0	0
18/11/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	967.0000	1,015.0000	4.964	0	0	0
18/11/2008	\$ / R 2009/06/12	11.45	Call	Currency Future	838.0000	887.0000	5.847	0	0	0
18/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	886.0000	817.0000	(7.788)	0	0	0
18/11/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,578.0000	1,489.0000	(5.640)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,341.0000	1,414.0000	5.444	0	0	0
18/11/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	1,717.0000	1,805.0000	5.125	0	0	0
18/11/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,256.0000	1,169.0000	(6.927)	0	0	0
18/11/2008	\$ / R 2009/06/12	11.45	Put	Currency Future	1,611.0000	1,521.0000	(5.587)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	768.0000	704.0000	(8.333)	0	0	0
18/11/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	540.0000	489.0000	(9.444)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	916.0000	841.0000	(8.188)	0	0	0
18/11/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	804.0000	852.0000	5.970	0	0	0
18/11/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,514.0000	1,427.0000	(5.746)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.45	Call	Currency Future	1,203.0000	1,262.0000	4.904	0	0	0
18/11/2008	\$ / R 2009/06/12	11.95	Call	Currency Future	679.0000	720.0000	6.038	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
18/11/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	856.0000	906.0000	5.841	0	0	0
18/11/2008	\$ / R 2009/06/12	9.85	Put	Currency Future	679.0000	620.0000	(8.689)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.45	Put	Currency Future	976.0000	896.0000	(8.197)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,143.0000	1,202.0000	5.162	0	0	0
18/11/2008	\$ / R 2009/06/12	12.25	Put	Currency Future	2,170.0000	2,067.0000	(4.747)	0	0	0
18/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	293.0000	259.0000	(11.604)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	791.0000	725.0000	(8.344)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	1,395.0000	1,470.0000	5.376	0	0	0
18/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	1,123.0000	1,182.0000	5.254	0	0	0
18/11/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	1,395.0000	1,470.0000	5.376	0	0	0
18/11/2008	\$ / R 2009/06/12	11.75	Put	Currency Future	1,812.0000	1,717.0000	(5.243)	0	0	0
18/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,346.0000	2,453.0000	4.561	0	0	0
18/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,264.0000	1,333.0000	5.459	0	0	0
18/11/2008	\$ / R 2009/06/12	11.00	Put	Currency Future	1,322.0000	1,233.0000	(6.732)	0	0	0
18/11/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	948.0000	999.0000	5.380	0	0	0
18/11/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,677.0000	1,585.0000	(5.486)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,244.0000	1,307.0000	5.064	0	0	0
18/11/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	768.0000	704.0000	(8.333)	0	0	0
18/11/2008	\$ / R 2009/06/12	11.75	Call	Currency Future	739.0000	784.0000	6.089	0	0	0
18/11/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,420.0000	1,332.0000	(6.197)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	1,033.0000	1,085.0000	5.034	0	0	0
18/11/2008	\$ / R 2009/06/12	11.95	Put	Currency Future	1,952.0000	1,854.0000	(5.020)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,341.0000	1,414.0000	5.444	0	0	0
18/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	1,065.0000	986.0000	(7.418)	0	0	0
18/11/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	651.0000	690.0000	5.991	0	0	0
18/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	814.0000	748.0000	(8.108)	0	0	0
18/11/2008	\$ / R 2009/06/12	11.80	Put	Currency Future	1,847.0000	1,751.0000	(5.198)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	1,096.0000	1,015.0000	(7.391)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,223.0000	1,137.0000	(7.032)	0	0	0
18/11/2008	\$ / R 2009/06/12	12.00	Call	Currency Future	665.0000	705.0000	6.015	0	0	0
18/11/2008	\$ / R 2009/06/12	11.90	Put	Currency Future	1,917.0000	1,819.0000	(5.112)	0	0	0
18/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	1,050.0000	1,104.0000	5.143	0	0	0
18/11/2008	\$ / R 2009/06/12	11.90	Call	Currency Future	694.0000	736.0000	6.052	0	0	0
18/11/2008	\$ / R 2009/06/12	12.00	Put	Currency Future	1,988.0000	1,889.0000	(4.980)	0	0	0
18/11/2008	\$ / R 2009/06/12	12.10	Call	Currency Future	637.0000	676.0000	6.122	0	0	0
18/11/2008	\$ / R 2009/06/12	12.10	Put	Currency Future	2,060.0000	1,959.0000	(4.903)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	\$ / R	2009/06/12	8.80	Call	Currency Future	2,196.0000	2,299.0000	4.690	0	0	0
18/11/2008	\$ / R	2009/06/12	12.05	Put	Currency Future	2,023.0000	1,924.0000	(4.894)	0	0	0
18/11/2008	\$ / R	2009/06/12	8.70	Call	Currency Future	2,270.0000	2,375.0000	4.626	0	0	0
18/11/2008	\$ / R	2009/06/12	8.80	Put	Currency Future	318.0000	282.0000	(11.321)	0	0	0
18/11/2008	\$ / R	2009/06/12	12.05	Call	Currency Future	651.0000	690.0000	5.991	0	0	0
18/11/2008	\$ / R	2009/06/12	9.10	Put	Currency Future	404.0000	362.0000	(10.396)	0	0	0
18/11/2008	\$ / R	2009/06/12	11.55	Call	Currency Future	804.0000	852.0000	5.970	0	0	0
18/11/2008	\$ / R	2009/06/12	11.30	Call	Currency Future	892.0000	943.0000	5.717	0	0	0
18/11/2008	\$ / R	2009/06/12	9.10	Call	Currency Future	1,982.0000	2,078.0000	4.844	0	0	0
18/11/2008	\$ / R	2009/06/12	11.55	Put	Currency Future	1,677.0000	1,585.0000	(5.486)	0	0	0
18/11/2008	\$ / R	2009/06/12	9.20	Put	Currency Future	436.0000	391.0000	(10.321)	0	0	0
18/11/2008	\$ / R	2009/06/12	10.10	Call	Currency Future	1,368.0000	1,442.0000	5.409	0	0	0
18/11/2008	\$ / R	2009/06/12	9.75	Put	Currency Future	638.0000	581.0000	(8.934)	0	0	0
18/11/2008	\$ / R	2009/06/12	9.20	Call	Currency Future	1,913.0000	2,008.0000	4.966	0	0	0
18/11/2008	\$ / R	2009/06/12	8.60	Put	Currency Future	268.0000	236.0000	(11.940)	0	0	0
18/11/2008	\$ / R	2009/06/12	11.10	Call	Currency Future	967.0000	1,015.0000	4.964	0	0	0
18/11/2008	\$ / R	2009/06/12	11.00	Call	Currency Future	999.0000	1,050.0000	5.105	0	0	0
18/11/2008	\$ / R	2009/06/12	11.80	Call	Currency Future	724.0000	767.0000	5.939	0	0	0
18/11/2008	\$ / R	2009/06/12	10.20	Put	Currency Future	838.0000	770.0000	(8.115)	0	0	0
18/11/2008	\$ / R	2009/06/12	10.75	Put	Currency Future	1,159.0000	1,076.0000	(7.161)	0	0	0
18/11/2008	\$ / R	2009/06/12	10.20	Call	Currency Future	1,315.0000	1,387.0000	5.475	0	0	0
18/11/2008	\$ / R	2009/06/12	10.75	Call	Currency Future	1,086.0000	1,142.0000	5.157	0	0	0
18/11/2008	\$ / R	2009/06/12	11.10	Put	Currency Future	1,390.0000	1,299.0000	(6.547)	0	0	0
18/11/2008	\$ / R	2009/06/12	11.15	Call	Currency Future	948.0000	999.0000	5.380	0	0	0
18/11/2008	\$ / R	2009/06/12	11.25	Call	Currency Future	910.0000	963.0000	5.824	0	0	0
18/11/2008	\$ / R	2009/06/12	11.15	Put	Currency Future	1,420.0000	1,332.0000	(6.197)	0	0	0
18/11/2008	\$ / R	2009/06/12	11.25	Put	Currency Future	1,483.0000	1,396.0000	(5.866)	0	0	0
18/11/2008	\$ / R	2009/06/12	11.40	Put	Currency Future	1,578.0000	1,489.0000	(5.640)	0	0	0
18/11/2008	\$ / R	2009/06/12	11.30	Call	Currency Future	892.0000	943.0000	5.717	0	0	0
18/11/2008	\$ / R	2009/06/12	11.30	Put	Currency Future	1,514.0000	1,427.0000	(5.746)	0	0	0
18/11/2008	\$ / R	2009/06/12	11.40	Call	Currency Future	856.0000	906.0000	5.841	0	0	0
18/11/2008	£ / R	2008/12/12			Currency Future	15.3321	15.4871	1.011	15.5500	15.5200	2,729
18/11/2008	£ / R	2008/12/12	18.25	Put	Currency Future	3,023.0000	2,877.0000	(4.830)	0	0	0
18/11/2008	£ / R	2008/12/12	15.90	Call	Currency Future	587.0000	637.0000	8.518	0	0	0
18/11/2008	£ / R	2008/12/12	16.75	Put	Currency Future	1,751.0000	1,626.0000	(7.139)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	£ / R 2008/12/12	18.65	Call	Currency Future	75.0000	81.0000	8.000	0	0	0
18/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	531.0000	457.0000	(13.936)	0	0	0
18/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	485.0000	526.0000	8.454	0	0	0
18/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	929.0000	996.0000	7.212	0	0	0
18/11/2008	£ / R 2008/12/12	15.35	Put	Currency Future	814.0000	715.0000	(12.162)	0	0	0
18/11/2008	£ / R 2008/12/12	16.85	Call	Currency Future	311.0000	338.0000	8.682	0	0	0
18/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,063.0000	1,144.0000	7.620	0	0	0
18/11/2008	£ / R 2008/12/12	15.20	Call	Currency Future	861.0000	920.0000	6.852	0	0	0
18/11/2008	£ / R 2008/12/12	15.05	Put	Currency Future	647.0000	559.0000	(13.601)	0	0	0
18/11/2008	£ / R 2008/12/12	15.35	Call	Currency Future	796.0000	852.0000	7.035	0	0	0
18/11/2008	£ / R 2008/12/12	16.85	Put	Currency Future	1,828.0000	1,701.0000	(6.947)	0	0	0
18/11/2008	£ / R 2008/12/12	18.55	Put	Currency Future	3,299.0000	3,151.0000	(4.486)	0	0	0
18/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	817.0000	874.0000	6.977	0	0	0
18/11/2008	£ / R 2008/12/12	14.85	Put	Currency Future	552.0000	477.0000	(13.587)	0	0	0
18/11/2008	£ / R 2008/12/12	15.65	Call	Currency Future	680.0000	727.0000	6.912	0	0	0
18/11/2008	£ / R 2008/12/12	16.75	Call	Currency Future	333.0000	363.0000	9.009	0	0	0
18/11/2008	£ / R 2008/12/12	18.55	Call	Currency Future	82.0000	89.0000	8.537	0	0	0
18/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	785.0000	687.0000	(12.484)	0	0	0
18/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,353.0000	1,239.0000	(8.426)	0	0	0
18/11/2008	£ / R 2008/12/12	17.65	Put	Currency Future	2,488.0000	2,349.0000	(5.587)	0	0	0
18/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	997.0000	890.0000	(10.732)	0	0	0
18/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	383.0000	417.0000	8.877	0	0	0
18/11/2008	£ / R 2008/12/12	18.65	Put	Currency Future	3,393.0000	3,244.0000	(4.391)	0	0	0
18/11/2008	£ / R 2008/12/12	16.05	Call	Currency Future	534.0000	580.0000	8.614	0	0	0
18/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,842.0000	2,698.0000	(5.067)	0	0	0
18/11/2008	£ / R 2008/12/12	16.10	Call	Currency Future	517.0000	561.0000	8.511	0	0	0
18/11/2008	£ / R 2008/12/12	18.10	Call	Currency Future	119.0000	129.0000	8.403	0	0	0
18/11/2008	£ / R 2008/12/12	16.05	Put	Currency Future	1,252.0000	1,143.0000	(8.706)	0	0	0
18/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	97.0000	105.0000	8.247	0	0	0
18/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	1,285.0000	1,174.0000	(8.638)	0	0	0
18/11/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,601.0000	1,480.0000	(7.558)	0	0	0
18/11/2008	£ / R 2008/12/12	18.80	Put	Currency Future	3,534.0000	3,384.0000	(4.244)	0	0	0
18/11/2008	£ / R 2008/12/12	14.65	Put	Currency Future	471.0000	402.0000	(14.650)	0	0	0
18/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	1,155.0000	1,050.0000	(9.091)	0	0	0
18/11/2008	£ / R 2008/12/12	16.25	Call	Currency Future	469.0000	510.0000	8.742	0	0	0
18/11/2008	£ / R 2008/12/12	14.45	Call	Currency Future	1,280.0000	1,373.0000	7.266	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	£ / R 2008/12/12	16.35	Call	Currency Future	439.0000	477.0000	8.656	0	0	0
18/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	146.0000	159.0000	8.904	0	0	0
18/11/2008	£ / R 2008/12/12	17.90	Call	Currency Future	140.0000	152.0000	8.571	0	0	0
18/11/2008	£ / R 2008/12/12	16.65	Call	Currency Future	358.0000	389.0000	8.659	0	0	0
18/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,215.0000	1,306.0000	7.490	0	0	0
18/11/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,868.0000	1,739.0000	(6.906)	0	0	0
18/11/2008	£ / R 2008/12/12	16.35	Put	Currency Future	1,457.0000	1,340.0000	(8.030)	0	0	0
18/11/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,492.0000	1,374.0000	(7.909)	0	0	0
18/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,664.0000	2,521.0000	(5.368)	0	0	0
18/11/2008	£ / R 2008/12/12	15.20	Put	Currency Future	729.0000	633.0000	(13.169)	0	0	0
18/11/2008	£ / R 2008/12/12	16.65	Put	Currency Future	1,676.0000	1,552.0000	(7.399)	0	0	0
18/11/2008	£ / R 2008/12/12	14.85	Call	Currency Future	1,034.0000	1,114.0000	7.737	0	0	0
18/11/2008	£ / R 2008/12/12	17.65	Call	Currency Future	171.0000	186.0000	8.772	0	0	0
18/11/2008	£ / R 2008/12/12	16.25	Put	Currency Future	1,387.0000	1,272.0000	(8.291)	0	0	0
18/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	124.0000	135.0000	8.871	0	0	0
18/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,887.0000	2,742.0000	(5.023)	0	0	0
18/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,153.0000	1,240.0000	7.546	0	0	0
18/11/2008	£ / R 2008/12/12	16.15	Call	Currency Future	501.0000	544.0000	8.583	0	0	0
18/11/2008	£ / R 2008/12/12	18.35	Put	Currency Future	3,115.0000	2,968.0000	(4.719)	0	0	0
18/11/2008	£ / R 2008/12/12	16.50	Put	Currency Future	1,564.0000	1,444.0000	(7.673)	0	0	0
18/11/2008	£ / R 2008/12/12	14.35	Call	Currency Future	1,346.0000	1,443.0000	7.207	0	0	0
18/11/2008	£ / R 2008/12/12	14.95	Put	Currency Future	595.0000	517.0000	(13.109)	0	0	0
18/11/2008	£ / R 2008/12/12	16.40	Call	Currency Future	424.0000	461.0000	8.726	0	0	0
18/11/2008	£ / R 2008/12/12	15.95	Put	Currency Future	1,187.0000	1,080.0000	(9.014)	0	0	0
18/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	164.0000	179.0000	9.146	0	0	0
18/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	433.0000	368.0000	(15.012)	0	0	0
18/11/2008	£ / R 2008/12/12	15.85	Put	Currency Future	1,124.0000	1,017.0000	(9.520)	0	0	0
18/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,353.0000	1,239.0000	(8.426)	0	0	0
18/11/2008	£ / R 2008/12/12	15.95	Call	Currency Future	569.0000	617.0000	8.436	0	0	0
18/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	164.0000	179.0000	9.146	0	0	0
18/11/2008	£ / R 2008/12/12	14.45	Put	Currency Future	398.0000	336.0000	(15.578)	0	0	0
18/11/2008	£ / R 2008/12/12	16.15	Put	Currency Future	1,319.0000	1,207.0000	(8.491)	0	0	0
18/11/2008	£ / R 2008/12/12	14.95	Call	Currency Future	977.0000	1,054.0000	7.881	0	0	0
18/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	485.0000	526.0000	8.454	0	0	0
18/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,532.0000	2,392.0000	(5.529)	0	0	0
18/11/2008	£ / R 2008/12/12	14.35	Put	Currency Future	364.0000	306.0000	(15.934)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	£ / R 2008/12/12	18.25	Call	Currency Future	105.0000	114.0000	8.571	0	0	0
18/11/2008	£ / R 2008/12/12	18.55	Put	Currency Future	3,299.0000	3,151.0000	(4.486)	0	0	0
18/11/2008	£ / R 2008/12/12	18.15	Call	Currency Future	114.0000	124.0000	8.772	0	0	0
18/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,063.0000	1,144.0000	7.620	0	0	0
18/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	716.0000	767.0000	7.123	0	0	0
18/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	934.0000	830.0000	(11.135)	0	0	0
18/11/2008	£ / R 2008/12/12	18.80	Call	Currency Future	66.0000	71.0000	7.576	0	0	0
18/11/2008	£ / R 2008/12/12	14.75	Call	Currency Future	1,092.0000	1,176.0000	7.692	0	0	0
18/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	587.0000	637.0000	8.518	0	0	0
18/11/2008	£ / R 2008/12/12	15.50	Put	Currency Future	903.0000	801.0000	(11.296)	0	0	0
18/11/2008	£ / R 2008/12/12	18.55	Call	Currency Future	82.0000	89.0000	8.537	0	0	0
18/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	1,155.0000	1,050.0000	(9.091)	0	0	0
18/11/2008	£ / R 2008/12/12	15.60	Put	Currency Future	966.0000	860.0000	(10.973)	0	0	0
18/11/2008	£ / R 2008/12/12	15.00	Call	Currency Future	953.0000	1,025.0000	7.555	0	0	0
18/11/2008	£ / R 2008/12/12	18.45	Call	Currency Future	89.0000	96.0000	7.865	0	0	0
18/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,532.0000	2,392.0000	(5.529)	0	0	0
18/11/2008	£ / R 2008/12/12	15.00	Put	Currency Future	621.0000	538.0000	(13.366)	0	0	0
18/11/2008	£ / R 2008/12/12	17.35	Put	Currency Future	2,233.0000	2,097.0000	(6.090)	0	0	0
18/11/2008	£ / R 2008/12/12	15.45	Put	Currency Future	873.0000	772.0000	(11.569)	0	0	0
18/11/2008	£ / R 2008/12/12	17.25	Put	Currency Future	2,150.0000	2,015.0000	(6.279)	0	0	0
18/11/2008	£ / R 2008/12/12	16.95	Call	Currency Future	289.0000	315.0000	8.997	0	0	0
18/11/2008	£ / R 2008/12/12	15.60	Put	Currency Future	966.0000	860.0000	(10.973)	0	0	0
18/11/2008	£ / R 2008/12/12	18.45	Put	Currency Future	3,207.0000	3,059.0000	(4.615)	0	0	0
18/11/2008	£ / R 2008/12/12	14.75	Put	Currency Future	510.0000	439.0000	(13.922)	0	0	0
18/11/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,868.0000	1,739.0000	(6.906)	0	0	0
18/11/2008	£ / R 2008/12/12	16.95	Put	Currency Future	1,907.0000	1,778.0000	(6.765)	0	0	0
18/11/2008	£ / R 2008/12/12	15.45	Call	Currency Future	755.0000	809.0000	7.152	0	0	0
18/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	698.0000	747.0000	7.020	0	0	0
18/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	1,155.0000	1,050.0000	(9.091)	0	0	0
18/11/2008	£ / R 2008/12/12	16.50	Call	Currency Future	397.0000	431.0000	8.564	0	0	0
18/11/2008	£ / R 2008/12/12	17.00	Call	Currency Future	279.0000	304.0000	8.961	0	0	0
18/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	587.0000	637.0000	8.518	0	0	0
18/11/2008	£ / R 2008/12/12	16.90	Call	Currency Future	300.0000	326.0000	8.667	0	0	0
18/11/2008	£ / R 2008/12/12	17.00	Put	Currency Future	1,947.0000	1,816.0000	(6.728)	0	0	0
18/11/2008	£ / R 2008/12/12	17.05	Call	Currency Future	269.0000	293.0000	8.922	0	0	0
18/11/2008	£ / R 2008/12/12	16.30	Call	Currency Future	454.0000	493.0000	8.590	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	433.0000	368.0000	(15.012)	0	0	0
18/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	531.0000	457.0000	(13.936)	0	0	0
18/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,184.0000	1,272.0000	7.432	0	0	0
18/11/2008	£ / R 2008/12/12	16.90	Call	Currency Future	300.0000	326.0000	8.667	0	0	0
18/11/2008	£ / R 2008/12/12	17.05	Put	Currency Future	1,987.0000	1,856.0000	(6.593)	0	0	0
18/11/2008	£ / R 2008/12/12	18.70	Put	Currency Future	3,440.0000	3,291.0000	(4.331)	0	0	0
18/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	698.0000	747.0000	7.020	0	0	0
18/11/2008	£ / R 2008/12/12	17.25	Call	Currency Future	232.0000	252.0000	8.621	0	0	0
18/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	606.0000	654.0000	7.921	0	0	0
18/11/2008	£ / R 2008/12/12	16.30	Put	Currency Future	1,422.0000	1,306.0000	(8.158)	0	0	0
18/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,153.0000	1,240.0000	7.546	0	0	0
18/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	93.0000	101.0000	8.602	0	0	0
18/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	452.0000	385.0000	(14.823)	0	0	0
18/11/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,790.0000	1,663.0000	(7.095)	0	0	0
18/11/2008	£ / R 2008/12/12	18.60	Put	Currency Future	3,346.0000	3,198.0000	(4.423)	0	0	0
18/11/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,708.0000	2,565.0000	(5.281)	0	0	0
18/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,215.0000	1,306.0000	7.490	0	0	0
18/11/2008	£ / R 2008/12/12	18.15	Put	Currency Future	2,932.0000	2,787.0000	(4.945)	0	0	0
18/11/2008	£ / R 2008/12/12	17.10	Put	Currency Future	2,027.0000	1,895.0000	(6.512)	0	0	0
18/11/2008	£ / R 2008/12/12	16.70	Call	Currency Future	345.0000	376.0000	8.986	0	0	0
18/11/2008	£ / R 2008/12/12	15.75	Call	Currency Future	645.0000	690.0000	6.977	0	0	0
18/11/2008	£ / R 2008/12/12	18.10	Call	Currency Future	119.0000	129.0000	8.403	0	0	0
18/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	929.0000	996.0000	7.212	0	0	0
18/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	3,161.0000	3,014.0000	(4.650)	0	0	0
18/11/2008	£ / R 2008/12/12	17.35	Call	Currency Future	215.0000	234.0000	8.837	0	0	0
18/11/2008	£ / R 2008/12/12	16.00	Put	Currency Future	1,219.0000	1,111.0000	(8.860)	0	0	0
18/11/2008	£ / R 2008/12/12	17.45	Call	Currency Future	199.0000	217.0000	9.045	0	0	0
18/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,887.0000	2,742.0000	(5.023)	0	0	0
18/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	775.0000	830.0000	7.097	0	0	0
18/11/2008	£ / R 2008/12/12	17.45	Put	Currency Future	2,317.0000	2,180.0000	(5.913)	0	0	0
18/11/2008	£ / R 2008/12/12	18.70	Call	Currency Future	72.0000	78.0000	8.333	0	0	0
18/11/2008	£ / R 2008/12/12	15.50	Call	Currency Future	736.0000	788.0000	7.065	0	0	0
18/11/2008	£ / R 2008/12/12	17.40	Call	Currency Future	207.0000	225.0000	8.696	0	0	0
18/11/2008	£ / R 2008/12/12	16.45	Put	Currency Future	1,528.0000	1,409.0000	(7.788)	0	0	0
18/11/2008	£ / R 2008/12/12	17.55	Call	Currency Future	184.0000	201.0000	9.239	0	0	0
18/11/2008	£ / R 2008/12/12	16.00	Call	Currency Future	551.0000	598.0000	8.530	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
18/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	843.0000	743.0000	(11.862)	0	0	0
18/11/2008	£ / R 2008/12/12	17.40	Put	Currency Future	2,275.0000	2,138.0000	(6.022)	0	0	0
18/11/2008	£ / R 2008/12/12	16.45	Call	Currency Future	410.0000	446.0000	8.780	0	0	0
18/11/2008	£ / R 2008/12/12	17.55	Put	Currency Future	2,402.0000	2,264.0000	(5.745)	0	0	0
18/11/2008	£ / R 2008/12/12	15.75	Put	Currency Future	1,062.0000	953.0000	(10.264)	0	0	0
18/11/2008	£ / R 2008/12/12	14.70	Put	Currency Future	490.0000	420.0000	(14.286)	0	0	0
18/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	110.0000	119.0000	8.182	0	0	0
18/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	1,093.0000	985.0000	(9.881)	0	0	0
18/11/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,713.0000	1,589.0000	(7.239)	0	0	0
18/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,005.0000	1,084.0000	7.861	0	0	0
18/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	259.0000	282.0000	8.880	0	0	0
18/11/2008	£ / R 2008/12/12	16.80	Call	Currency Future	322.0000	350.0000	8.696	0	0	0
18/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	452.0000	385.0000	(14.823)	0	0	0
18/11/2008	£ / R 2008/12/12	18.30	Call	Currency Future	101.0000	110.0000	8.911	0	0	0
18/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	843.0000	743.0000	(11.862)	0	0	0
18/11/2008	£ / R 2008/12/12	14.40	Call	Currency Future	1,313.0000	1,408.0000	7.235	0	0	0
18/11/2008	£ / R 2008/12/12	18.60	Call	Currency Future	78.0000	85.0000	8.974	0	0	0
18/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	775.0000	830.0000	7.097	0	0	0
18/11/2008	£ / R 2008/12/12	14.50	Call	Currency Future	1,247.0000	1,339.0000	7.378	0	0	0
18/11/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,977.0000	2,832.0000	(4.871)	0	0	0
18/11/2008	£ / R 2008/12/12	15.85	Put	Currency Future	1,124.0000	1,017.0000	(9.520)	0	0	0
18/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,664.0000	2,521.0000	(5.368)	0	0	0
18/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	573.0000	496.0000	(13.438)	0	0	0
18/11/2008	£ / R 2008/12/12	16.40	Call	Currency Future	424.0000	461.0000	8.726	0	0	0
18/11/2008	£ / R 2008/12/12	14.40	Put	Currency Future	381.0000	321.0000	(15.748)	0	0	0
18/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	3,161.0000	3,014.0000	(4.650)	0	0	0
18/11/2008	£ / R 2008/12/12	17.75	Put	Currency Future	2,576.0000	2,435.0000	(5.474)	0	0	0
18/11/2008	£ / R 2008/12/12	14.65	Put	Currency Future	471.0000	402.0000	(14.650)	0	0	0
18/11/2008	£ / R 2008/12/12	15.25	Put	Currency Future	757.0000	659.0000	(12.946)	0	0	0
18/11/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,492.0000	1,374.0000	(7.909)	0	0	0
18/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,184.0000	1,272.0000	7.432	0	0	0
18/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	93.0000	101.0000	8.602	0	0	0
18/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	1,093.0000	985.0000	(9.881)	0	0	0
18/11/2008	£ / R 2008/12/12	17.95	Call	Currency Future	134.0000	146.0000	8.955	0	0	0
18/11/2008	£ / R 2008/12/12	15.25	Call	Currency Future	839.0000	896.0000	6.794	0	0	0
18/11/2008	£ / R 2008/12/12	14.50	Put	Currency Future	415.0000	352.0000	(15.181)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	3,069.0000	2,922.0000	(4.790)	0	0	0
18/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	370.0000	403.0000	8.919	0	0	0
18/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	906.0000	968.0000	6.843	0	0	0
18/11/2008	£ / R 2008/12/12	18.50	Put	Currency Future	3,253.0000	3,105.0000	(4.550)	0	0	0
18/11/2008	£ / R 2008/12/12	17.95	Put	Currency Future	2,752.0000	2,609.0000	(5.196)	0	0	0
18/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	625.0000	672.0000	7.520	0	0	0
18/11/2008	£ / R 2008/12/12	14.70	Call	Currency Future	1,122.0000	1,207.0000	7.576	0	0	0
18/11/2008	£ / R 2008/12/12	15.65	Call	Currency Future	680.0000	727.0000	6.912	0	0	0
18/11/2008	£ / R 2008/12/12	17.75	Call	Currency Future	158.0000	172.0000	8.861	0	0	0
18/11/2008	£ / R 2008/12/12	15.05	Put	Currency Future	647.0000	559.0000	(13.601)	0	0	0
18/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	674.0000	581.0000	(13.798)	0	0	0
18/11/2008	£ / R 2008/12/12	18.50	Call	Currency Future	85.0000	92.0000	8.235	0	0	0
18/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	997.0000	890.0000	(10.732)	0	0	0
18/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	146.0000	159.0000	8.904	0	0	0
18/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	883.0000	944.0000	6.908	0	0	0
18/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,638.0000	1,516.0000	(7.448)	0	0	0
18/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	785.0000	687.0000	(12.484)	0	0	0
18/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	3,069.0000	2,922.0000	(4.790)	0	0	0
18/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	701.0000	607.0000	(13.409)	0	0	0
18/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	883.0000	944.0000	6.908	0	0	0
18/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	817.0000	874.0000	6.977	0	0	0
18/11/2008	£ / R 2008/12/12	18.30	Call	Currency Future	101.0000	110.0000	8.911	0	0	0
18/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	606.0000	654.0000	7.921	0	0	0
18/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,842.0000	2,698.0000	(5.067)	0	0	0
18/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	674.0000	581.0000	(13.798)	0	0	0
18/11/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,977.0000	2,832.0000	(4.871)	0	0	0
18/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	625.0000	672.0000	7.520	0	0	0
18/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	124.0000	135.0000	8.871	0	0	0
18/11/2008	£ / R 2008/12/12	18.00	Call	Currency Future	129.0000	140.0000	8.527	0	0	0
18/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	97.0000	105.0000	8.247	0	0	0
18/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	701.0000	607.0000	(13.409)	0	0	0
18/11/2008	£ / R 2008/12/12	18.00	Put	Currency Future	2,797.0000	2,653.0000	(5.148)	0	0	0
18/11/2008	£ / R 2008/12/12	15.70	Put	Currency Future	1,030.0000	921.0000	(10.583)	0	0	0
18/11/2008	£ / R 2008/12/12	18.35	Put	Currency Future	3,115.0000	2,968.0000	(4.719)	0	0	0
18/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	906.0000	968.0000	6.843	0	0	0
18/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	370.0000	403.0000	8.919	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	£ / R 2008/12/12	17.60	Call	Currency Future	177.0000	193.0000	9.040	0	0	0
18/11/2008	£ / R 2008/12/12	17.20	Call	Currency Future	241.0000	262.0000	8.714	0	0	0
18/11/2008	£ / R 2008/12/12	16.80	Call	Currency Future	322.0000	350.0000	8.696	0	0	0
18/11/2008	£ / R 2008/12/12	17.60	Put	Currency Future	2,445.0000	2,306.0000	(5.685)	0	0	0
18/11/2008	£ / R 2008/12/12	17.30	Put	Currency Future	2,191.0000	2,056.0000	(6.162)	0	0	0
18/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	223.0000	243.0000	8.969	0	0	0
18/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	223.0000	243.0000	8.969	0	0	0
18/11/2008	£ / R 2008/12/12	17.60	Call	Currency Future	177.0000	193.0000	9.040	0	0	0
18/11/2008	£ / R 2008/12/12	17.20	Call	Currency Future	241.0000	262.0000	8.714	0	0	0
18/11/2008	£ / R 2008/12/12	17.50	Call	Currency Future	192.0000	209.0000	8.854	0	0	0
18/11/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,601.0000	1,480.0000	(7.558)	0	0	0
18/11/2008	£ / R 2008/12/12	17.10	Put	Currency Future	2,027.0000	1,895.0000	(6.512)	0	0	0
18/11/2008	£ / R 2008/12/12	17.40	Put	Currency Future	2,275.0000	2,138.0000	(6.022)	0	0	0
18/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,638.0000	1,516.0000	(7.448)	0	0	0
18/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	716.0000	767.0000	7.123	0	0	0
18/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	259.0000	282.0000	8.880	0	0	0
18/11/2008	£ / R 2008/12/12	17.40	Call	Currency Future	207.0000	225.0000	8.696	0	0	0
18/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	383.0000	417.0000	8.877	0	0	0
18/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	934.0000	830.0000	(11.135)	0	0	0
18/11/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,790.0000	1,663.0000	(7.095)	0	0	0
18/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,005.0000	1,084.0000	7.861	0	0	0
18/11/2008	£ / R 2008/12/12	17.30	Put	Currency Future	2,191.0000	2,056.0000	(6.162)	0	0	0
18/11/2008	£ / R 2008/12/12	17.60	Put	Currency Future	2,445.0000	2,306.0000	(5.685)	0	0	0
18/11/2008	£ / R 2008/12/12	16.70	Call	Currency Future	345.0000	376.0000	8.986	0	0	0
18/11/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,713.0000	1,589.0000	(7.239)	0	0	0
18/11/2008	£ / R 2008/12/12	17.50	Put	Currency Future	2,360.0000	2,222.0000	(5.847)	0	0	0
18/11/2008	£ / R 2008/12/12	17.20	Put	Currency Future	2,108.0000	1,975.0000	(6.309)	0	0	0
18/11/2008	£ / R 2008/12/12	17.20	Put	Currency Future	2,108.0000	1,975.0000	(6.309)	0	0	0
18/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	573.0000	496.0000	(13.438)	0	0	0
18/11/2008	£ / R 2008/12/12	15.75	Put	Currency Future	1,062.0000	953.0000	(10.264)	0	0	0
18/11/2008	£ / R 2008/12/12	15.75	Call	Currency Future	645.0000	690.0000	6.977	0	0	0
18/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	110.0000	119.0000	8.182	0	0	0
18/11/2008	£ / R 2008/12/12	16.05	Put	Currency Future	1,252.0000	1,143.0000	(8.706)	0	0	0
18/11/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,708.0000	2,565.0000	(5.281)	0	0	0
18/11/2008	£ / R 2008/12/12	17.90	Call	Currency Future	140.0000	152.0000	8.571	0	0	0
18/11/2008	£ / R 2008/12/12	16.05	Call	Currency Future	534.0000	580.0000	8.614	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	£ / R 2008/12/12	17.80	Call	Currency Future	152.0000	165.0000	8.553	0	0	0
18/11/2008	£ / R 2008/12/12	16.10	Call	Currency Future	517.0000	561.0000	8.511	0	0	0
18/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	1,285.0000	1,174.0000	(8.638)	0	0	0
18/11/2008	£ / R 2008/12/12	15.70	Call	Currency Future	662.0000	708.0000	6.949	0	0	0
18/11/2008	£ / R 2008/12/12	17.80	Put	Currency Future	2,619.0000	2,478.0000	(5.384)	0	0	0
18/11/2008	£ / R 2009/03/16			Currency Future	15.7115	15.9063	1.240	15.9300	15.9300	7,489
18/11/2008	£ / R 2009/03/16	15.25	Put	Currency Future	962.0000	884.0000	(8.108)	0	0	0
18/11/2008	£ / R 2009/03/16	18.30	Put	Currency Future	3,029.0000	2,889.0000	(4.622)	0	0	0
18/11/2008	£ / R 2009/03/16	16.70	Call	Currency Future	863.0000	952.0000	10.313	0	0	0
18/11/2008	£ / R 2009/03/16	18.45	Call	Currency Future	412.0000	464.0000	12.621	0	0	0
18/11/2008	£ / R 2009/03/16	18.10	Call	Currency Future	481.0000	540.0000	12.266	0	0	0
18/11/2008	£ / R 2009/03/16	16.95	Call	Currency Future	781.0000	864.0000	10.627	0	0	0
18/11/2008	£ / R 2009/03/16	16.75	Put	Currency Future	1,885.0000	1,778.0000	(5.676)	0	0	0
18/11/2008	£ / R 2009/03/16	16.70	Put	Currency Future	1,852.0000	1,746.0000	(5.724)	0	0	0
18/11/2008	£ / R 2009/03/16	18.40	Call	Currency Future	421.0000	475.0000	12.827	0	0	0
18/11/2008	£ / R 2009/03/16	18.45	Call	Currency Future	412.0000	464.0000	12.621	0	0	0
18/11/2008	£ / R 2009/03/16	16.75	Call	Currency Future	846.0000	934.0000	10.402	0	0	0
18/11/2008	£ / R 2009/03/16	18.20	Call	Currency Future	460.0000	517.0000	12.391	0	0	0
18/11/2008	£ / R 2009/03/16	16.95	Put	Currency Future	2,019.0000	1,908.0000	(5.498)	0	0	0
18/11/2008	£ / R 2009/03/16	14.60	Call	Currency Future	1,793.0000	1,927.0000	7.474	0	0	0
18/11/2008	£ / R 2009/03/16	18.20	Put	Currency Future	2,948.0000	2,811.0000	(4.647)	0	0	0
18/11/2008	£ / R 2009/03/16	15.50	Call	Currency Future	1,316.0000	1,407.0000	6.915	0	0	0
18/11/2008	£ / R 2009/03/16	18.45	Put	Currency Future	3,150.0000	3,008.0000	(4.508)	0	0	0
18/11/2008	£ / R 2009/03/16	14.70	Call	Currency Future	1,733.0000	1,864.0000	7.559	0	0	0
18/11/2008	£ / R 2009/03/16	18.10	Put	Currency Future	2,869.0000	2,734.0000	(4.705)	0	0	0
18/11/2008	£ / R 2009/03/16	14.70	Put	Currency Future	721.0000	657.0000	(8.877)	0	0	0
18/11/2008	£ / R 2009/03/16	18.80	Call	Currency Future	351.0000	398.0000	13.390	0	0	0
18/11/2008	£ / R 2009/03/16	18.40	Put	Currency Future	3,109.0000	2,968.0000	(4.535)	0	0	0
18/11/2008	£ / R 2009/03/16	14.60	Put	Currency Future	682.0000	620.0000	(9.091)	0	0	0
18/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	1,010.0000	1,107.0000	9.604	0	0	0
18/11/2008	£ / R 2009/03/16	18.30	Call	Currency Future	440.0000	496.0000	12.727	0	0	0
18/11/2008	£ / R 2009/03/16	18.80	Put	Currency Future	3,440.0000	3,292.0000	(4.302)	0	0	0
18/11/2008	£ / R 2009/03/16	18.45	Put	Currency Future	3,150.0000	3,008.0000	(4.508)	0	0	0
18/11/2008	£ / R 2009/03/16	18.60	Call	Currency Future	385.0000	435.0000	12.987	0	0	0
18/11/2008	£ / R 2009/03/16	15.50	Put	Currency Future	1,105.0000	1,001.0000	(9.412)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	£ / R 2009/03/16	16.00	Call	Currency Future	1,124.0000	1,212.0000	7.829	0	0	0
18/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,598.0000	1,501.0000	(6.070)	0	0	0
18/11/2008	£ / R 2009/03/16	18.70	Call	Currency Future	368.0000	416.0000	13.043	0	0	0
18/11/2008	£ / R 2009/03/16	15.25	Call	Currency Future	1,424.0000	1,541.0000	8.216	0	0	0
18/11/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,412.0000	1,306.0000	(7.507)	0	0	0
18/11/2008	£ / R 2009/03/16	17.15	Call	Currency Future	720.0000	798.0000	10.833	0	0	0
18/11/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,478.0000	1,369.0000	(7.375)	0	0	0
18/11/2008	£ / R 2009/03/16	15.65	Put	Currency Future	1,193.0000	1,092.0000	(8.466)	0	0	0
18/11/2008	£ / R 2009/03/16	16.60	Call	Currency Future	898.0000	989.0000	10.134	0	0	0
18/11/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,673.0000	1,802.0000	7.711	0	0	0
18/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,918.0000	1,810.0000	(5.631)	0	0	0
18/11/2008	£ / R 2009/03/16	16.10	Call	Currency Future	1,090.0000	1,176.0000	7.890	0	0	0
18/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	343.0000	390.0000	13.703	0	0	0
18/11/2008	£ / R 2009/03/16	15.85	Call	Currency Future	1,178.0000	1,269.0000	7.725	0	0	0
18/11/2008	£ / R 2009/03/16	16.00	Call	Currency Future	1,124.0000	1,212.0000	7.829	0	0	0
18/11/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,537.0000	1,435.0000	(6.636)	0	0	0
18/11/2008	£ / R 2009/03/16	18.65	Put	Currency Future	3,315.0000	3,169.0000	(4.404)	0	0	0
18/11/2008	£ / R 2009/03/16	19.25	Put	Currency Future	3,824.0000	3,669.0000	(4.053)	0	0	0
18/11/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,255.0000	1,349.0000	7.490	0	0	0
18/11/2008	£ / R 2009/03/16	18.60	Put	Currency Future	3,273.0000	3,129.0000	(4.400)	0	0	0
18/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	813.0000	898.0000	10.455	0	0	0
18/11/2008	£ / R 2009/03/16	14.95	Put	Currency Future	825.0000	755.0000	(8.485)	0	0	0
18/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	328.0000	373.0000	13.720	0	0	0
18/11/2008	£ / R 2009/03/16	17.35	Call	Currency Future	662.0000	737.0000	11.329	0	0	0
18/11/2008	£ / R 2009/03/16	14.95	Call	Currency Future	1,587.0000	1,712.0000	7.876	0	0	0
18/11/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,566.0000	3,416.0000	(4.206)	0	0	0
18/11/2008	£ / R 2009/03/16	18.90	Put	Currency Future	3,524.0000	3,375.0000	(4.228)	0	0	0
18/11/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,478.0000	1,369.0000	(7.375)	0	0	0
18/11/2008	£ / R 2009/03/16	17.25	Put	Currency Future	2,229.0000	2,111.0000	(5.294)	0	0	0
18/11/2008	£ / R 2009/03/16	14.85	Put	Currency Future	783.0000	715.0000	(8.685)	0	0	0
18/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	328.0000	373.0000	13.720	0	0	0
18/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,160.0000	1,249.0000	7.672	0	0	0
18/11/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,412.0000	1,306.0000	(7.507)	0	0	0
18/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,952.0000	1,842.0000	(5.635)	0	0	0
18/11/2008	£ / R 2009/03/16	16.05	Call	Currency Future	1,107.0000	1,194.0000	7.859	0	0	0
18/11/2008	£ / R 2009/03/16	17.25	Call	Currency Future	691.0000	767.0000	10.999	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	£ / R 2009/03/16	19.05	Call	Currency Future	313.0000	356.0000	13.738	0	0	0
18/11/2008	£ / R 2009/03/16	18.70	Put	Currency Future	3,356.0000	3,210.0000	(4.350)	0	0	0
18/11/2008	£ / R 2009/03/16	16.10	Call	Currency Future	1,090.0000	1,176.0000	7.890	0	0	0
18/11/2008	£ / R 2009/03/16	18.50	Call	Currency Future	402.0000	454.0000	12.935	0	0	0
18/11/2008	£ / R 2009/03/16	14.80	Put	Currency Future	762.0000	696.0000	(8.661)	0	0	0
18/11/2008	£ / R 2009/03/16	18.65	Call	Currency Future	376.0000	426.0000	13.298	0	0	0
18/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	986.0000	907.0000	(8.012)	0	0	0
18/11/2008	£ / R 2009/03/16	17.15	Put	Currency Future	2,158.0000	2,042.0000	(5.375)	0	0	0
18/11/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,531.0000	1,653.0000	7.969	0	0	0
18/11/2008	£ / R 2009/03/16	18.90	Call	Currency Future	336.0000	381.0000	13.393	0	0	0
18/11/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,787.0000	1,683.0000	(5.820)	0	0	0
18/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,398.0000	1,513.0000	8.226	0	0	0
18/11/2008	£ / R 2009/03/16	17.35	Put	Currency Future	2,301.0000	2,180.0000	(5.259)	0	0	0
18/11/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,197.0000	1,288.0000	7.602	0	0	0
18/11/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,652.0000	3,500.0000	(4.162)	0	0	0
18/11/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,445.0000	1,337.0000	(7.474)	0	0	0
18/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,285.0000	1,182.0000	(8.016)	0	0	0
18/11/2008	£ / R 2009/03/16	18.55	Put	Currency Future	3,232.0000	3,088.0000	(4.455)	0	0	0
18/11/2008	£ / R 2009/03/16	15.85	Put	Currency Future	1,316.0000	1,212.0000	(7.903)	0	0	0
18/11/2008	£ / R 2009/03/16	17.70	Call	Currency Future	571.0000	638.0000	11.734	0	0	0
18/11/2008	£ / R 2009/03/16	17.05	Put	Currency Future	2,088.0000	1,974.0000	(5.460)	0	0	0
18/11/2008	£ / R 2009/03/16	18.55	Call	Currency Future	393.0000	445.0000	13.232	0	0	0
18/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,285.0000	1,182.0000	(8.016)	0	0	0
18/11/2008	£ / R 2009/03/16	17.05	Call	Currency Future	750.0000	831.0000	10.800	0	0	0
18/11/2008	£ / R 2009/03/16	19.25	Call	Currency Future	285.0000	326.0000	14.386	0	0	0
18/11/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,197.0000	1,288.0000	7.602	0	0	0
18/11/2008	£ / R 2009/03/16	18.35	Put	Currency Future	3,069.0000	2,929.0000	(4.562)	0	0	0
18/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,348.0000	1,243.0000	(7.789)	0	0	0
18/11/2008	£ / R 2009/03/16	15.00	Put	Currency Future	847.0000	776.0000	(8.383)	0	0	0
18/11/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,787.0000	1,683.0000	(5.820)	0	0	0
18/11/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,566.0000	3,416.0000	(4.206)	0	0	0
18/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,160.0000	1,249.0000	7.672	0	0	0
18/11/2008	£ / R 2009/03/16	17.95	Call	Currency Future	513.0000	575.0000	12.086	0	0	0
18/11/2008	£ / R 2009/03/16	19.05	Call	Currency Future	313.0000	356.0000	13.738	0	0	0
18/11/2008	£ / R 2009/03/16	18.50	Put	Currency Future	3,191.0000	3,048.0000	(4.481)	0	0	0
18/11/2008	£ / R 2009/03/16	16.60	Call	Currency Future	898.0000	989.0000	10.134	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
18/11/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,652.0000	3,500.0000	(4.162)	0	0	0
18/11/2008	£ / R 2009/03/16	15.05	Put	Currency Future	870.0000	797.0000	(8.391)	0	0	0
18/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,049.0000	1,141.0000	8.770	0	0	0
18/11/2008	£ / R 2009/03/16	15.00	Call	Currency Future	1,559.0000	1,682.0000	7.890	0	0	0
18/11/2008	£ / R 2009/03/16	19.15	Call	Currency Future	299.0000	341.0000	14.047	0	0	0
18/11/2008	£ / R 2009/03/16	17.20	Put	Currency Future	2,194.0000	2,076.0000	(5.378)	0	0	0
18/11/2008	£ / R 2009/03/16	17.60	Call	Currency Future	596.0000	665.0000	11.577	0	0	0
18/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,160.0000	1,249.0000	7.672	0	0	0
18/11/2008	£ / R 2009/03/16	19.15	Put	Currency Future	3,737.0000	3,584.0000	(4.094)	0	0	0
18/11/2008	£ / R 2009/03/16	15.15	Put	Currency Future	915.0000	840.0000	(8.197)	0	0	0
18/11/2008	£ / R 2009/03/16	18.35	Call	Currency Future	430.0000	485.0000	12.791	0	0	0
18/11/2008	£ / R 2009/03/16	17.95	Put	Currency Future	2,752.0000	2,619.0000	(4.833)	0	0	0
18/11/2008	£ / R 2009/03/16	17.20	Call	Currency Future	705.0000	782.0000	10.922	0	0	0
18/11/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,485.0000	2,359.0000	(5.070)	0	0	0
18/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,348.0000	1,243.0000	(7.789)	0	0	0
18/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,482.0000	3,333.0000	(4.279)	0	0	0
18/11/2008	£ / R 2009/03/16	15.65	Put	Currency Future	1,193.0000	1,092.0000	(8.466)	0	0	0
18/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,909.0000	2,772.0000	(4.710)	0	0	0
18/11/2008	£ / R 2009/03/16	17.50	Call	Currency Future	622.0000	693.0000	11.415	0	0	0
18/11/2008	£ / R 2009/03/16	15.75	Call	Currency Future	1,216.0000	1,308.0000	7.566	0	0	0
18/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	470.0000	528.0000	12.340	0	0	0
18/11/2008	£ / R 2009/03/16	15.75	Put	Currency Future	1,254.0000	1,152.0000	(8.134)	0	0	0
18/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,674.0000	2,544.0000	(4.862)	0	0	0
18/11/2008	£ / R 2009/03/16	17.50	Put	Currency Future	2,411.0000	2,287.0000	(5.143)	0	0	0
18/11/2008	£ / R 2009/03/16	16.80	Call	Currency Future	830.0000	916.0000	10.361	0	0	0
18/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,477.0000	1,596.0000	8.057	0	0	0
18/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,674.0000	2,544.0000	(4.862)	0	0	0
18/11/2008	£ / R 2009/03/16	15.55	Put	Currency Future	1,134.0000	1,032.0000	(8.995)	0	0	0
18/11/2008	£ / R 2009/03/16	16.55	Call	Currency Future	916.0000	1,008.0000	10.044	0	0	0
18/11/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,255.0000	1,349.0000	7.490	0	0	0
18/11/2008	£ / R 2009/03/16	15.45	Put	Currency Future	1,075.0000	977.0000	(9.116)	0	0	0
18/11/2008	£ / R 2009/03/16	16.55	Put	Currency Future	1,755.0000	1,652.0000	(5.869)	0	0	0
18/11/2008	£ / R 2009/03/16	14.65	Call	Currency Future	1,763.0000	1,895.0000	7.487	0	0	0
18/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,348.0000	1,243.0000	(7.789)	0	0	0
18/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,049.0000	1,141.0000	8.770	0	0	0
18/11/2008	£ / R 2009/03/16	17.85	Call	Currency Future	536.0000	600.0000	11.940	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	£ / R 2009/03/16	16.65	Call	Currency Future	881.0000	970.0000	10.102	0	0	0
18/11/2008	£ / R 2009/03/16	14.75	Put	Currency Future	741.0000	676.0000	(8.772)	0	0	0
18/11/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,522.0000	2,395.0000	(5.036)	0	0	0
18/11/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,537.0000	1,435.0000	(6.636)	0	0	0
18/11/2008	£ / R 2009/03/16	16.65	Put	Currency Future	1,819.0000	1,714.0000	(5.772)	0	0	0
18/11/2008	£ / R 2009/03/16	14.75	Call	Currency Future	1,703.0000	1,833.0000	7.634	0	0	0
18/11/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,615.0000	1,741.0000	7.802	0	0	0
18/11/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,377.0000	1,486.0000	7.916	0	0	0
18/11/2008	£ / R 2009/03/16	17.85	Call	Currency Future	536.0000	600.0000	11.940	0	0	0
18/11/2008	£ / R 2009/03/16	14.65	Put	Currency Future	701.0000	639.0000	(8.845)	0	0	0
18/11/2008	£ / R 2009/03/16	15.35	Put	Currency Future	1,016.0000	930.0000	(8.465)	0	0	0
18/11/2008	£ / R 2009/03/16	17.65	Call	Currency Future	584.0000	652.0000	11.644	0	0	0
18/11/2008	£ / R 2009/03/16	18.05	Put	Currency Future	2,830.0000	2,695.0000	(4.770)	0	0	0
18/11/2008	£ / R 2009/03/16	16.45	Put	Currency Future	1,691.0000	1,591.0000	(5.914)	0	0	0
18/11/2008	£ / R 2009/03/16	14.85	Call	Currency Future	1,644.0000	1,771.0000	7.725	0	0	0
18/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,398.0000	1,513.0000	8.226	0	0	0
18/11/2008	£ / R 2009/03/16	15.55	Call	Currency Future	1,295.0000	1,388.0000	7.181	0	0	0
18/11/2008	£ / R 2009/03/16	16.45	Call	Currency Future	953.0000	1,047.0000	9.864	0	0	0
18/11/2008	£ / R 2009/03/16	16.50	Call	Currency Future	934.0000	1,027.0000	9.957	0	0	0
18/11/2008	£ / R 2009/03/16	18.05	Call	Currency Future	491.0000	551.0000	12.220	0	0	0
18/11/2008	£ / R 2009/03/16	17.70	Put	Currency Future	2,560.0000	2,432.0000	(5.000)	0	0	0
18/11/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,629.0000	1,531.0000	(6.016)	0	0	0
18/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	986.0000	907.0000	(8.012)	0	0	0
18/11/2008	£ / R 2009/03/16	16.50	Put	Currency Future	1,723.0000	1,621.0000	(5.920)	0	0	0
18/11/2008	£ / R 2009/03/16	16.35	Call	Currency Future	990.0000	1,087.0000	9.798	0	0	0
18/11/2008	£ / R 2009/03/16	14.90	Put	Currency Future	804.0000	735.0000	(8.582)	0	0	0
18/11/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,615.0000	1,741.0000	7.802	0	0	0
18/11/2008	£ / R 2009/03/16	14.80	Put	Currency Future	762.0000	696.0000	(8.661)	0	0	0
18/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,598.0000	1,501.0000	(6.070)	0	0	0
18/11/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,673.0000	1,802.0000	7.711	0	0	0
18/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	1,010.0000	1,107.0000	9.604	0	0	0
18/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	1,046.0000	953.0000	(8.891)	0	0	0
18/11/2008	£ / R 2009/03/16	17.75	Put	Currency Future	2,598.0000	2,469.0000	(4.965)	0	0	0
18/11/2008	£ / R 2009/03/16	15.95	Put	Currency Future	1,380.0000	1,274.0000	(7.681)	0	0	0
18/11/2008	£ / R 2009/03/16	15.45	Call	Currency Future	1,337.0000	1,433.0000	7.180	0	0	0
18/11/2008	£ / R 2009/03/16	17.75	Call	Currency Future	559.0000	625.0000	11.807	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	£ / R 2009/03/16	16.25	Call	Currency Future	1,029.0000	1,124.0000	9.232	0	0	0
18/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	470.0000	528.0000	12.340	0	0	0
18/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,357.0000	1,460.0000	7.590	0	0	0
18/11/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,522.0000	2,395.0000	(5.036)	0	0	0
18/11/2008	£ / R 2009/03/16	16.25	Put	Currency Future	1,568.0000	1,468.0000	(6.378)	0	0	0
18/11/2008	£ / R 2009/03/16	15.70	Put	Currency Future	1,223.0000	1,122.0000	(8.258)	0	0	0
18/11/2008	£ / R 2009/03/16	15.95	Call	Currency Future	1,142.0000	1,230.0000	7.706	0	0	0
18/11/2008	£ / R 2009/03/16	15.70	Call	Currency Future	1,235.0000	1,329.0000	7.611	0	0	0
18/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,985.0000	1,875.0000	(5.542)	0	0	0
18/11/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,504.0000	1,625.0000	8.045	0	0	0
18/11/2008	£ / R 2009/03/16	17.00	Call	Currency Future	765.0000	847.0000	10.719	0	0	0
18/11/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,531.0000	1,653.0000	7.969	0	0	0
18/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,985.0000	1,875.0000	(5.542)	0	0	0
18/11/2008	£ / R 2009/03/16	15.10	Put	Currency Future	892.0000	818.0000	(8.296)	0	0	0
18/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	971.0000	1,067.0000	9.887	0	0	0
18/11/2008	£ / R 2009/03/16	17.00	Put	Currency Future	2,054.0000	1,941.0000	(5.501)	0	0	0
18/11/2008	£ / R 2009/03/16	15.60	Call	Currency Future	1,275.0000	1,369.0000	7.373	0	0	0
18/11/2008	£ / R 2009/03/16	17.10	Put	Currency Future	2,123.0000	2,008.0000	(5.417)	0	0	0
18/11/2008	£ / R 2009/03/16	17.60	Call	Currency Future	596.0000	665.0000	11.577	0	0	0
18/11/2008	£ / R 2009/03/16	15.05	Put	Currency Future	870.0000	797.0000	(8.391)	0	0	0
18/11/2008	£ / R 2009/03/16	17.10	Call	Currency Future	735.0000	814.0000	10.748	0	0	0
18/11/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,485.0000	2,359.0000	(5.070)	0	0	0
18/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	797.0000	881.0000	10.540	0	0	0
18/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,357.0000	1,460.0000	7.590	0	0	0
18/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,918.0000	1,810.0000	(5.631)	0	0	0
18/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	1,046.0000	953.0000	(8.891)	0	0	0
18/11/2008	£ / R 2009/03/16	15.20	Call	Currency Future	1,450.0000	1,568.0000	8.138	0	0	0
18/11/2008	£ / R 2009/03/16	15.20	Put	Currency Future	938.0000	862.0000	(8.102)	0	0	0
18/11/2008	£ / R 2009/03/16	15.60	Put	Currency Future	1,163.0000	1,063.0000	(8.598)	0	0	0
18/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	797.0000	881.0000	10.540	0	0	0
18/11/2008	£ / R 2009/03/16	15.15	Put	Currency Future	915.0000	840.0000	(8.197)	0	0	0
18/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,477.0000	1,596.0000	8.057	0	0	0
18/11/2008	£ / R 2009/03/16	15.60	Put	Currency Future	1,163.0000	1,063.0000	(8.598)	0	0	0
18/11/2008	£ / R 2009/03/16	16.80	Call	Currency Future	830.0000	916.0000	10.361	0	0	0
18/11/2008	£ / R 2009/03/16	15.35	Put	Currency Future	1,016.0000	930.0000	(8.465)	0	0	0
18/11/2008	£ / R 2009/03/16	16.35	Call	Currency Future	990.0000	1,087.0000	9.798	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	£ / R	2009/03/16	15.35	Call	Currency Future	1,377.0000	1,486.0000	7.916	0	0	0
18/11/2008	£ / R	2009/03/16	17.55	Call	Currency Future	609.0000	679.0000	11.494	0	0	0
18/11/2008	£ / R	2009/03/16	16.35	Put	Currency Future	1,629.0000	1,531.0000	(6.016)	0	0	0
18/11/2008	£ / R	2009/03/16	15.60	Call	Currency Future	1,275.0000	1,369.0000	7.373	0	0	0
18/11/2008	£ / R	2009/03/16	16.85	Call	Currency Future	813.0000	898.0000	10.455	0	0	0
18/11/2008	£ / R	2009/03/16	14.90	Put	Currency Future	804.0000	735.0000	(8.582)	0	0	0
18/11/2008	£ / R	2009/03/16	16.85	Put	Currency Future	1,952.0000	1,842.0000	(5.635)	0	0	0
18/11/2008	£ / R	2009/03/16	15.10	Call	Currency Future	1,504.0000	1,625.0000	8.045	0	0	0
18/11/2008	£ / R	2009/03/16	17.65	Call	Currency Future	584.0000	652.0000	11.644	0	0	0
18/11/2008	£ / R	2009/03/16	15.10	Put	Currency Future	892.0000	818.0000	(8.296)	0	0	0
18/11/2008	£ / R	2009/03/16	17.55	Put	Currency Future	2,448.0000	2,323.0000	(5.106)	0	0	0
18/11/2008	£ / R	2009/03/16	17.30	Put	Currency Future	2,265.0000	2,145.0000	(5.298)	0	0	0
18/11/2008	£ / R	2009/03/16	17.40	Call	Currency Future	649.0000	722.0000	11.248	0	0	0
18/11/2008	£ / R	2009/03/16	17.40	Put	Currency Future	2,337.0000	2,216.0000	(5.178)	0	0	0
18/11/2008	£ / R	2009/03/16	17.30	Call	Currency Future	676.0000	752.0000	11.243	0	0	0
18/11/2008	£ / R	2009/03/16	17.10	Put	Currency Future	2,123.0000	2,008.0000	(5.417)	0	0	0
18/11/2008	£ / R	2009/03/16	17.10	Call	Currency Future	735.0000	814.0000	10.748	0	0	0
18/11/2008	£ / R	2009/03/16	18.00	Put	Currency Future	2,791.0000	2,657.0000	(4.801)	0	0	0
18/11/2008	£ / R	2009/03/16	17.80	Put	Currency Future	2,636.0000	2,506.0000	(4.932)	0	0	0
18/11/2008	£ / R	2009/03/16	17.90	Call	Currency Future	524.0000	587.0000	12.023	0	0	0
18/11/2008	£ / R	2009/03/16	18.00	Call	Currency Future	502.0000	563.0000	12.151	0	0	0
18/11/2008	£ / R	2009/03/16	18.15	Put	Currency Future	2,909.0000	2,772.0000	(4.710)	0	0	0
18/11/2008	£ / R	2009/03/16	17.90	Put	Currency Future	2,713.0000	2,581.0000	(4.865)	0	0	0
18/11/2008	£ / R	2009/03/16	18.25	Put	Currency Future	2,988.0000	2,850.0000	(4.618)	0	0	0
18/11/2008	£ / R	2009/03/16	17.80	Call	Currency Future	547.0000	612.0000	11.883	0	0	0
18/11/2008	£ / R	2009/03/16	18.35	Call	Currency Future	430.0000	485.0000	12.791	0	0	0
18/11/2008	£ / R	2009/03/16	18.75	Put	Currency Future	3,398.0000	3,251.0000	(4.326)	0	0	0
18/11/2008	£ / R	2009/03/16	18.85	Put	Currency Future	3,482.0000	3,333.0000	(4.279)	0	0	0
18/11/2008	£ / R	2009/03/16	18.85	Call	Currency Future	343.0000	390.0000	13.703	0	0	0
18/11/2008	£ / R	2009/03/16	18.75	Call	Currency Future	359.0000	407.0000	13.370	0	0	0
18/11/2008	£ / R	2009/03/16	18.65	Put	Currency Future	3,315.0000	3,169.0000	(4.404)	0	0	0
18/11/2008	£ / R	2009/03/16	18.65	Call	Currency Future	376.0000	426.0000	13.298	0	0	0
18/11/2008	£ / R	2009/03/16	18.35	Put	Currency Future	3,069.0000	2,929.0000	(4.562)	0	0	0
18/11/2008	£ / R	2009/03/16	18.55	Call	Currency Future	393.0000	445.0000	13.232	0	0	0
18/11/2008	£ / R	2009/03/16	18.55	Put	Currency Future	3,232.0000	3,088.0000	(4.455)	0	0	0
18/11/2008	£ / R	2009/03/16	18.25	Call	Currency Future	450.0000	506.0000	12.444	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	£ / R	2009/03/16	16.05	Put	Currency Future	1,445.0000	1,337.0000	(7.474)	0	0	0
18/11/2008	£ / R	2009/03/16	16.05	Call	Currency Future	1,107.0000	1,194.0000	7.859	0	0	0
18/11/2008	£ / R	2009/03/16	16.40	Call	Currency Future	971.0000	1,067.0000	9.887	0	0	0
18/11/2008	£ / R	2009/03/16	16.40	Put	Currency Future	1,660.0000	1,561.0000	(5.964)	0	0	0
18/11/2008	£ / R	2009/03/16	16.40	Put	Currency Future	1,660.0000	1,561.0000	(5.964)	0	0	0
18/11/2008	£ / R	2009/03/16	16.15	Put	Currency Future	1,508.0000	1,402.0000	(7.029)	0	0	0
18/11/2008	£ / R	2009/03/16	16.15	Call	Currency Future	1,069.0000	1,158.0000	8.326	0	0	0
18/11/2008	£ / R	2009/03/16	16.55	Put	Currency Future	1,755.0000	1,652.0000	(5.869)	0	0	0
18/11/2008	£ / R	2009/03/16	15.85	Put	Currency Future	1,316.0000	1,212.0000	(7.903)	0	0	0
18/11/2008	£ / R	2009/03/16	16.55	Call	Currency Future	916.0000	1,008.0000	10.044	0	0	0
18/11/2008	£ / R	2009/03/16	15.85	Call	Currency Future	1,178.0000	1,269.0000	7.725	0	0	0
18/11/2008	£ / R	2009/03/16	15.75	Put	Currency Future	1,254.0000	1,152.0000	(8.134)	0	0	0
18/11/2008	£ / R	2009/03/16	15.75	Call	Currency Future	1,216.0000	1,308.0000	7.566	0	0	0
18/11/2008	£ / R	2009/06/12			Currency Future	16.0223	16.2238	1.258	0.0000	0.0000	2
18/11/2008	£ / R	2009/06/12	16.80	Put	Currency Future	1,952.0000	1,853.0000	(5.072)	0	0	0
18/11/2008	£ / R	2009/06/12	17.25	Put	Currency Future	2,243.0000	2,134.0000	(4.860)	0	0	0
18/11/2008	£ / R	2009/06/12	17.05	Call	Currency Future	1,084.0000	1,181.0000	8.948	0	0	0
18/11/2008	£ / R	2009/06/12	15.05	Call	Currency Future	1,926.0000	2,058.0000	6.854	0	0	0
18/11/2008	£ / R	2009/06/12	14.95	Call	Currency Future	1,983.0000	2,117.0000	6.757	0	0	0
18/11/2008	£ / R	2009/06/12	16.30	Put	Currency Future	1,643.0000	1,536.0000	(6.512)	0	0	0
18/11/2008	£ / R	2009/06/12	14.85	Put	Currency Future	869.0000	804.0000	(7.480)	0	0	0
18/11/2008	£ / R	2009/06/12	16.80	Call	Currency Future	1,174.0000	1,276.0000	8.688	0	0	0
18/11/2008	£ / R	2009/06/12	15.55	Put	Currency Future	1,185.0000	1,104.0000	(6.835)	0	0	0
18/11/2008	£ / R	2009/06/12	17.00	Call	Currency Future	1,101.0000	1,199.0000	8.901	0	0	0
18/11/2008	£ / R	2009/06/12	16.10	Call	Currency Future	1,437.0000	1,533.0000	6.681	0	0	0
18/11/2008	£ / R	2009/06/12	16.80	Call	Currency Future	1,174.0000	1,276.0000	8.688	0	0	0
18/11/2008	£ / R	2009/06/12	16.00	Call	Currency Future	1,474.0000	1,572.0000	6.649	0	0	0
18/11/2008	£ / R	2009/06/12	15.65	Call	Currency Future	1,612.0000	1,725.0000	7.010	0	0	0
18/11/2008	£ / R	2009/06/12	17.00	Put	Currency Future	2,079.0000	1,975.0000	(5.002)	0	0	0
18/11/2008	£ / R	2009/06/12	16.05	Call	Currency Future	1,455.0000	1,552.0000	6.667	0	0	0
18/11/2008	£ / R	2009/06/12	16.00	Put	Currency Future	1,452.0000	1,348.0000	(7.163)	0	0	0
18/11/2008	£ / R	2009/06/12	15.65	Put	Currency Future	1,240.0000	1,152.0000	(7.097)	0	0	0
18/11/2008	£ / R	2009/06/12	16.60	Put	Currency Future	1,829.0000	1,734.0000	(5.194)	0	0	0
18/11/2008	£ / R	2009/06/12	15.95	Call	Currency Future	1,493.0000	1,592.0000	6.631	0	0	0
18/11/2008	£ / R	2009/06/12	18.75	Put	Currency Future	3,336.0000	3,200.0000	(4.077)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	£ / R	2009/06/12	17.05	Put	Currency Future	2,111.0000	2,007.0000	(4.927)	0	0	0
18/11/2008	£ / R	2009/06/12	15.55	Call	Currency Future	1,657.0000	1,778.0000	7.302	0	0	0
18/11/2008	£ / R	2009/06/12	16.60	Call	Currency Future	1,251.0000	1,357.0000	8.473	0	0	0
18/11/2008	£ / R	2009/06/12	16.10	Put	Currency Future	1,514.0000	1,409.0000	(6.935)	0	0	0
18/11/2008	£ / R	2009/06/12	16.30	Call	Currency Future	1,366.0000	1,459.0000	6.808	0	0	0
18/11/2008	£ / R	2009/06/12	17.25	Call	Currency Future	1,015.0000	1,108.0000	9.163	0	0	0
18/11/2008	£ / R	2009/06/12	14.85	Call	Currency Future	2,042.0000	2,178.0000	6.660	0	0	0
18/11/2008	£ / R	2009/06/12	16.30	Put	Currency Future	1,643.0000	1,536.0000	(6.512)	0	0	0
18/11/2008	£ / R	2009/06/12	15.90	Put	Currency Future	1,390.0000	1,288.0000	(7.338)	0	0	0
18/11/2008	£ / R	2009/06/12	18.75	Call	Currency Future	608.0000	674.0000	10.855	0	0	0
18/11/2008	£ / R	2009/06/12	18.40	Put	Currency Future	3,066.0000	2,936.0000	(4.240)	0	0	0
18/11/2008	£ / R	2009/06/12	15.60	Put	Currency Future	1,210.0000	1,128.0000	(6.777)	0	0	0
18/11/2008	£ / R	2009/06/12	15.15	Put	Currency Future	998.0000	926.0000	(7.214)	0	0	0
18/11/2008	£ / R	2009/06/12	15.90	Call	Currency Future	1,512.0000	1,612.0000	6.614	0	0	0
18/11/2008	£ / R	2009/06/12	15.75	Put	Currency Future	1,300.0000	1,200.0000	(7.692)	0	0	0
18/11/2008	£ / R	2009/06/12	15.05	Put	Currency Future	954.0000	884.0000	(7.338)	0	0	0
18/11/2008	£ / R	2009/06/12	15.95	Put	Currency Future	1,421.0000	1,318.0000	(7.248)	0	0	0
18/11/2008	£ / R	2009/06/12	16.40	Call	Currency Future	1,332.0000	1,424.0000	6.907	0	0	0
18/11/2008	£ / R	2009/06/12	16.05	Put	Currency Future	1,483.0000	1,379.0000	(7.013)	0	0	0
18/11/2008	£ / R	2009/06/12	18.50	Put	Currency Future	3,142.0000	3,010.0000	(4.201)	0	0	0
18/11/2008	£ / R	2009/06/12	15.75	Call	Currency Future	1,573.0000	1,674.0000	6.421	0	0	0
18/11/2008	£ / R	2009/06/12	16.60	Put	Currency Future	1,829.0000	1,734.0000	(5.194)	0	0	0
18/11/2008	£ / R	2009/06/12	14.95	Put	Currency Future	911.0000	843.0000	(7.464)	0	0	0
18/11/2008	£ / R	2009/06/12	18.60	Call	Currency Future	641.0000	710.0000	10.764	0	0	0
18/11/2008	£ / R	2009/06/12	19.15	Call	Currency Future	527.0000	587.0000	11.385	0	0	0
18/11/2008	£ / R	2009/06/12	16.60	Call	Currency Future	1,251.0000	1,357.0000	8.473	0	0	0
18/11/2008	£ / R	2009/06/12	15.05	Call	Currency Future	1,926.0000	2,058.0000	6.854	0	0	0
18/11/2008	£ / R	2009/06/12	18.60	Put	Currency Future	3,219.0000	3,086.0000	(4.132)	0	0	0
18/11/2008	£ / R	2009/06/12	16.90	Put	Currency Future	2,015.0000	1,914.0000	(5.012)	0	0	0
18/11/2008	£ / R	2009/06/12	15.15	Call	Currency Future	1,870.0000	1,999.0000	6.898	0	0	0
18/11/2008	£ / R	2009/06/12	15.60	Call	Currency Future	1,632.0000	1,751.0000	7.292	0	0	0
18/11/2008	£ / R	2009/06/12	16.10	Put	Currency Future	1,514.0000	1,409.0000	(6.935)	0	0	0
18/11/2008	£ / R	2009/06/12	18.50	Call	Currency Future	664.0000	734.0000	10.542	0	0	0
18/11/2008	£ / R	2009/06/12	16.20	Call	Currency Future	1,401.0000	1,496.0000	6.781	0	0	0
18/11/2008	£ / R	2009/06/12	16.40	Put	Currency Future	1,710.0000	1,601.0000	(6.374)	0	0	0
18/11/2008	£ / R	2009/06/12	16.30	Call	Currency Future	1,366.0000	1,459.0000	6.808	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,452.0000	1,348.0000	(7.163)	0	0	0
18/11/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,437.0000	1,533.0000	6.681	0	0	0
18/11/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,474.0000	1,572.0000	6.649	0	0	0
18/11/2008	£ / R 2009/06/12	18.35	Put	Currency Future	3,028.0000	2,899.0000	(4.260)	0	0	0
18/11/2008	£ / R 2009/06/12	19.00	Put	Currency Future	3,534.0000	3,394.0000	(3.962)	0	0	0
18/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,332.0000	1,424.0000	6.907	0	0	0
18/11/2008	£ / R 2009/06/12	18.80	Call	Currency Future	598.0000	662.0000	10.702	0	0	0
18/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,210.0000	1,128.0000	(6.777)	0	0	0
18/11/2008	£ / R 2009/06/12	17.15	Call	Currency Future	1,049.0000	1,144.0000	9.056	0	0	0
18/11/2008	£ / R 2009/06/12	17.10	Call	Currency Future	1,066.0000	1,162.0000	9.006	0	0	0
18/11/2008	£ / R 2009/06/12	18.70	Put	Currency Future	3,297.0000	3,162.0000	(4.095)	0	0	0
18/11/2008	£ / R 2009/06/12	18.35	Call	Currency Future	700.0000	772.0000	10.286	0	0	0
18/11/2008	£ / R 2009/06/12	18.40	Call	Currency Future	688.0000	760.0000	10.465	0	0	0
18/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,330.0000	1,225.0000	(7.895)	0	0	0
18/11/2008	£ / R 2009/06/12	16.90	Put	Currency Future	2,015.0000	1,914.0000	(5.012)	0	0	0
18/11/2008	£ / R 2009/06/12	16.50	Call	Currency Future	1,291.0000	1,390.0000	7.668	0	0	0
18/11/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,952.0000	1,853.0000	(5.072)	0	0	0
18/11/2008	£ / R 2009/06/12	16.90	Call	Currency Future	1,137.0000	1,237.0000	8.795	0	0	0
18/11/2008	£ / R 2009/06/12	18.80	Put	Currency Future	3,375.0000	3,239.0000	(4.030)	0	0	0
18/11/2008	£ / R 2009/06/12	17.15	Put	Currency Future	2,177.0000	2,070.0000	(4.915)	0	0	0
18/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,512.0000	1,612.0000	6.614	0	0	0
18/11/2008	£ / R 2009/06/12	19.00	Call	Currency Future	556.0000	618.0000	11.151	0	0	0
18/11/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,212.0000	1,316.0000	8.581	0	0	0
18/11/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,731.0000	2,609.0000	(4.467)	0	0	0
18/11/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,632.0000	1,751.0000	7.292	0	0	0
18/11/2008	£ / R 2009/06/12	16.90	Call	Currency Future	1,137.0000	1,237.0000	8.795	0	0	0
18/11/2008	£ / R 2009/06/12	15.85	Call	Currency Future	1,532.0000	1,630.0000	6.397	0	0	0
18/11/2008	£ / R 2009/06/12	18.15	Call	Currency Future	750.0000	826.0000	10.133	0	0	0
18/11/2008	£ / R 2009/06/12	15.05	Put	Currency Future	954.0000	884.0000	(7.338)	0	0	0
18/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,578.0000	1,472.0000	(6.717)	0	0	0
18/11/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,878.0000	2,752.0000	(4.378)	0	0	0
18/11/2008	£ / R 2009/06/12	18.25	Put	Currency Future	2,952.0000	2,825.0000	(4.302)	0	0	0
18/11/2008	£ / R 2009/06/12	15.15	Call	Currency Future	1,870.0000	1,999.0000	6.898	0	0	0
18/11/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,890.0000	1,793.0000	(5.132)	0	0	0
18/11/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,710.0000	1,601.0000	(6.374)	0	0	0
18/11/2008	£ / R 2009/06/12	15.15	Put	Currency Future	998.0000	926.0000	(7.214)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,401.0000	1,496.0000	6.781	0	0	0
18/11/2008	£ / R 2009/06/12	16.50	Put	Currency Future	1,769.0000	1,667.0000	(5.766)	0	0	0
18/11/2008	£ / R 2009/06/12	19.15	Put	Currency Future	3,655.0000	3,513.0000	(3.885)	0	0	0
18/11/2008	£ / R 2009/06/12	15.20	Call	Currency Future	1,842.0000	1,971.0000	7.003	0	0	0
18/11/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,657.0000	1,778.0000	7.302	0	0	0
18/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,578.0000	1,472.0000	(6.717)	0	0	0
18/11/2008	£ / R 2009/06/12	18.25	Call	Currency Future	725.0000	799.0000	10.207	0	0	0
18/11/2008	£ / R 2009/06/12	15.20	Put	Currency Future	1,020.0000	947.0000	(7.157)	0	0	0
18/11/2008	£ / R 2009/06/12	17.80	Call	Currency Future	845.0000	928.0000	9.822	0	0	0
18/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,185.0000	1,104.0000	(6.835)	0	0	0
18/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	577.0000	640.0000	10.919	0	0	0
18/11/2008	£ / R 2009/06/12	15.85	Put	Currency Future	1,360.0000	1,256.0000	(7.647)	0	0	0
18/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	1,112.0000	1,035.0000	(6.924)	0	0	0
18/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,390.0000	1,288.0000	(7.338)	0	0	0
18/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	1,066.0000	990.0000	(7.129)	0	0	0
18/11/2008	£ / R 2009/06/12	19.10	Call	Currency Future	537.0000	597.0000	11.173	0	0	0
18/11/2008	£ / R 2009/06/12	18.55	Call	Currency Future	653.0000	722.0000	10.567	0	0	0
18/11/2008	£ / R 2009/06/12	17.50	Put	Currency Future	2,412.0000	2,299.0000	(4.685)	0	0	0
18/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,552.0000	1,649.0000	6.250	0	0	0
18/11/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,788.0000	1,914.0000	7.047	0	0	0
18/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,454.0000	3,316.0000	(3.995)	0	0	0
18/11/2008	£ / R 2009/06/12	18.45	Call	Currency Future	676.0000	747.0000	10.503	0	0	0
18/11/2008	£ / R 2009/06/12	17.85	Put	Currency Future	2,659.0000	2,539.0000	(4.513)	0	0	0
18/11/2008	£ / R 2009/06/12	17.80	Put	Currency Future	2,623.0000	2,504.0000	(4.537)	0	0	0
18/11/2008	£ / R 2009/06/12	14.90	Put	Currency Future	890.0000	823.0000	(7.528)	0	0	0
18/11/2008	£ / R 2009/06/12	19.10	Put	Currency Future	3,615.0000	3,473.0000	(3.928)	0	0	0
18/11/2008	£ / R 2009/06/12	17.50	Call	Currency Future	935.0000	1,023.0000	9.412	0	0	0
18/11/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,735.0000	1,859.0000	7.147	0	0	0
18/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,240.0000	1,152.0000	(7.097)	0	0	0
18/11/2008	£ / R 2009/06/12	19.20	Put	Currency Future	3,696.0000	3,553.0000	(3.869)	0	0	0
18/11/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,612.0000	1,725.0000	7.010	0	0	0
18/11/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,878.0000	2,752.0000	(4.378)	0	0	0
18/11/2008	£ / R 2009/06/12	19.20	Call	Currency Future	518.0000	576.0000	11.197	0	0	0
18/11/2008	£ / R 2009/06/12	18.45	Put	Currency Future	3,104.0000	2,973.0000	(4.220)	0	0	0
18/11/2008	£ / R 2009/06/12	15.70	Call	Currency Future	1,593.0000	1,700.0000	6.717	0	0	0
18/11/2008	£ / R 2009/06/12	18.15	Call	Currency Future	750.0000	826.0000	10.133	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	£ / R 2009/06/12	14.90	Call	Currency Future	2,012.0000	2,147.0000	6.710	0	0	0
18/11/2008	£ / R 2009/06/12	17.95	Call	Currency Future	803.0000	883.0000	9.963	0	0	0
18/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,330.0000	1,225.0000	(7.895)	0	0	0
18/11/2008	£ / R 2009/06/12	18.05	Put	Currency Future	2,804.0000	2,680.0000	(4.422)	0	0	0
18/11/2008	£ / R 2009/06/12	18.65	Put	Currency Future	3,258.0000	3,124.0000	(4.113)	0	0	0
18/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,552.0000	1,649.0000	6.250	0	0	0
18/11/2008	£ / R 2009/06/12	17.95	Call	Currency Future	803.0000	883.0000	9.963	0	0	0
18/11/2008	£ / R 2009/06/12	17.15	Put	Currency Future	2,177.0000	2,070.0000	(4.915)	0	0	0
18/11/2008	£ / R 2009/06/12	19.40	Call	Currency Future	482.0000	537.0000	11.411	0	0	0
18/11/2008	£ / R 2009/06/12	15.70	Put	Currency Future	1,271.0000	1,176.0000	(7.474)	0	0	0
18/11/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,731.0000	2,609.0000	(4.467)	0	0	0
18/11/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,310.0000	2,200.0000	(4.762)	0	0	0
18/11/2008	£ / R 2009/06/12	19.25	Put	Currency Future	3,736.0000	3,592.0000	(3.854)	0	0	0
18/11/2008	£ / R 2009/06/12	16.25	Call	Currency Future	1,383.0000	1,477.0000	6.797	0	0	0
18/11/2008	£ / R 2009/06/12	18.05	Call	Currency Future	776.0000	854.0000	10.052	0	0	0
18/11/2008	£ / R 2009/06/12	17.15	Call	Currency Future	1,049.0000	1,144.0000	9.056	0	0	0
18/11/2008	£ / R 2009/06/12	19.25	Call	Currency Future	509.0000	566.0000	11.198	0	0	0
18/11/2008	£ / R 2009/06/12	17.85	Call	Currency Future	831.0000	913.0000	9.868	0	0	0
18/11/2008	£ / R 2009/06/12	17.90	Call	Currency Future	817.0000	898.0000	9.914	0	0	0
18/11/2008	£ / R 2009/06/12	19.05	Call	Currency Future	547.0000	607.0000	10.969	0	0	0
18/11/2008	£ / R 2009/06/12	16.55	Put	Currency Future	1,799.0000	1,700.0000	(5.503)	0	0	0
18/11/2008	£ / R 2009/06/12	16.25	Put	Currency Future	1,611.0000	1,504.0000	(6.642)	0	0	0
18/11/2008	£ / R 2009/06/12	18.65	Call	Currency Future	630.0000	698.0000	10.794	0	0	0
18/11/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,859.0000	1,763.0000	(5.164)	0	0	0
18/11/2008	£ / R 2009/06/12	18.85	Put	Currency Future	3,415.0000	3,277.0000	(4.041)	0	0	0
18/11/2008	£ / R 2009/06/12	16.65	Call	Currency Future	1,232.0000	1,337.0000	8.523	0	0	0
18/11/2008	£ / R 2009/06/12	19.35	Call	Currency Future	490.0000	547.0000	11.633	0	0	0
18/11/2008	£ / R 2009/06/12	17.35	Call	Currency Future	982.0000	1,073.0000	9.267	0	0	0
18/11/2008	£ / R 2009/06/12	19.45	Call	Currency Future	473.0000	528.0000	11.628	0	0	0
18/11/2008	£ / R 2009/06/12	15.35	Call	Currency Future	1,761.0000	1,886.0000	7.098	0	0	0
18/11/2008	£ / R 2009/06/12	18.95	Put	Currency Future	3,494.0000	3,355.0000	(3.978)	0	0	0
18/11/2008	£ / R 2009/06/12	17.05	Put	Currency Future	2,111.0000	2,007.0000	(4.927)	0	0	0
18/11/2008	£ / R 2009/06/12	19.35	Put	Currency Future	3,818.0000	3,673.0000	(3.798)	0	0	0
18/11/2008	£ / R 2009/06/12	18.70	Call	Currency Future	619.0000	686.0000	10.824	0	0	0
18/11/2008	£ / R 2009/06/12	19.05	Call	Currency Future	547.0000	607.0000	10.969	0	0	0
18/11/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,695.0000	2,574.0000	(4.490)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	£ / R 2009/06/12	19.40	Put	Currency Future	3,859.0000	3,713.0000	(3.783)	0	0	0
18/11/2008	£ / R 2009/06/12	16.65	Call	Currency Future	1,232.0000	1,337.0000	8.523	0	0	0
18/11/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,574.0000	3,434.0000	(3.917)	0	0	0
18/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	1,084.0000	1,181.0000	8.948	0	0	0
18/11/2008	£ / R 2009/06/12	19.45	Put	Currency Future	3,901.0000	3,754.0000	(3.768)	0	0	0
18/11/2008	£ / R 2009/06/12	16.55	Call	Currency Future	1,271.0000	1,374.0000	8.104	0	0	0
18/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	849.0000	785.0000	(7.538)	0	0	0
18/11/2008	£ / R 2009/06/12	18.95	Call	Currency Future	567.0000	629.0000	10.935	0	0	0
18/11/2008	£ / R 2009/06/12	18.85	Call	Currency Future	587.0000	651.0000	10.903	0	0	0
18/11/2008	£ / R 2009/06/12	16.85	Call	Currency Future	1,156.0000	1,257.0000	8.737	0	0	0
18/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,071.0000	2,208.0000	6.615	0	0	0
18/11/2008	£ / R 2009/06/12	18.85	Put	Currency Future	3,415.0000	3,277.0000	(4.041)	0	0	0
18/11/2008	£ / R 2009/06/12	17.20	Call	Currency Future	1,032.0000	1,126.0000	9.109	0	0	0
18/11/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,574.0000	3,434.0000	(3.917)	0	0	0
18/11/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,859.0000	1,763.0000	(5.164)	0	0	0
18/11/2008	£ / R 2009/06/12	15.50	Put	Currency Future	1,160.0000	1,081.0000	(6.810)	0	0	0
18/11/2008	£ / R 2009/06/12	18.85	Call	Currency Future	587.0000	651.0000	10.903	0	0	0
18/11/2008	£ / R 2009/06/12	19.30	Call	Currency Future	499.0000	556.0000	11.423	0	0	0
18/11/2008	£ / R 2009/06/12	18.55	Put	Currency Future	3,180.0000	3,048.0000	(4.151)	0	0	0
18/11/2008	£ / R 2009/06/12	17.55	Call	Currency Future	919.0000	1,006.0000	9.467	0	0	0
18/11/2008	£ / R 2009/06/12	19.55	Put	Currency Future	3,984.0000	3,835.0000	(3.740)	0	0	0
18/11/2008	£ / R 2009/06/12	15.25	Call	Currency Future	1,815.0000	1,942.0000	6.997	0	0	0
18/11/2008	£ / R 2009/06/12	18.65	Call	Currency Future	630.0000	698.0000	10.794	0	0	0
18/11/2008	£ / R 2009/06/12	17.20	Put	Currency Future	2,210.0000	2,102.0000	(4.887)	0	0	0
18/11/2008	£ / R 2009/06/12	19.55	Call	Currency Future	456.0000	509.0000	11.623	0	0	0
18/11/2008	£ / R 2009/06/12	15.25	Put	Currency Future	1,043.0000	969.0000	(7.095)	0	0	0
18/11/2008	£ / R 2009/06/12	18.65	Put	Currency Future	3,258.0000	3,124.0000	(4.113)	0	0	0
18/11/2008	£ / R 2009/06/12	17.30	Put	Currency Future	2,276.0000	2,167.0000	(4.789)	0	0	0
18/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	577.0000	640.0000	10.919	0	0	0
18/11/2008	£ / R 2009/06/12	17.30	Call	Currency Future	999.0000	1,091.0000	9.209	0	0	0
18/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,454.0000	3,316.0000	(3.995)	0	0	0
18/11/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,344.0000	2,233.0000	(4.735)	0	0	0
18/11/2008	£ / R 2009/06/12	19.30	Put	Currency Future	3,777.0000	3,633.0000	(3.813)	0	0	0
18/11/2008	£ / R 2009/06/12	17.40	Call	Currency Future	966.0000	1,056.0000	9.317	0	0	0
18/11/2008	£ / R 2009/06/12	17.10	Put	Currency Future	2,144.0000	2,038.0000	(4.944)	0	0	0
18/11/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,447.0000	2,333.0000	(4.659)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	£ / R 2009/06/12	16.95	Put	Currency Future	2,047.0000	1,944.0000	(5.032)	0	0	0
18/11/2008	£ / R 2009/06/12	16.95	Call	Currency Future	1,119.0000	1,218.0000	8.847	0	0	0
18/11/2008	£ / R 2009/06/12	15.45	Call	Currency Future	1,709.0000	1,832.0000	7.197	0	0	0
18/11/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,983.0000	1,883.0000	(5.043)	0	0	0
18/11/2008	£ / R 2009/06/12	17.10	Put	Currency Future	2,144.0000	2,038.0000	(4.944)	0	0	0
18/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	849.0000	785.0000	(7.538)	0	0	0
18/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,071.0000	2,208.0000	6.615	0	0	0
18/11/2008	£ / R 2009/06/12	15.45	Put	Currency Future	1,136.0000	1,058.0000	(6.866)	0	0	0
18/11/2008	£ / R 2009/06/12	17.90	Call	Currency Future	817.0000	898.0000	9.914	0	0	0
18/11/2008	£ / R 2009/06/12	18.20	Call	Currency Future	737.0000	812.0000	10.176	0	0	0
18/11/2008	£ / R 2009/06/12	15.35	Put	Currency Future	1,089.0000	1,013.0000	(6.979)	0	0	0
18/11/2008	£ / R 2009/06/12	14.90	Call	Currency Future	2,012.0000	2,147.0000	6.710	0	0	0
18/11/2008	£ / R 2009/06/12	17.10	Call	Currency Future	1,066.0000	1,162.0000	9.006	0	0	0
18/11/2008	£ / R 2009/06/12	15.00	Call	Currency Future	1,954.0000	2,087.0000	6.807	0	0	0
18/11/2008	£ / R 2009/06/12	14.90	Put	Currency Future	890.0000	823.0000	(7.528)	0	0	0
18/11/2008	£ / R 2009/06/12	15.10	Call	Currency Future	1,898.0000	2,028.0000	6.849	0	0	0
18/11/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,735.0000	1,859.0000	7.147	0	0	0
18/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	1,112.0000	1,035.0000	(6.924)	0	0	0
18/11/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,788.0000	1,914.0000	7.047	0	0	0
18/11/2008	£ / R 2009/06/12	15.10	Put	Currency Future	975.0000	905.0000	(7.179)	0	0	0
18/11/2008	£ / R 2009/06/12	15.50	Call	Currency Future	1,683.0000	1,805.0000	7.249	0	0	0
18/11/2008	£ / R 2009/06/12	17.40	Call	Currency Future	966.0000	1,056.0000	9.317	0	0	0
18/11/2008	£ / R 2009/06/12	15.00	Put	Currency Future	932.0000	863.0000	(7.403)	0	0	0
18/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	1,066.0000	990.0000	(7.129)	0	0	0
18/11/2008	£ / R 2009/06/12	18.20	Put	Currency Future	2,915.0000	2,789.0000	(4.322)	0	0	0
18/11/2008	£ / R 2009/06/12	17.60	Call	Currency Future	904.0000	990.0000	9.513	0	0	0
18/11/2008	£ / R 2009/06/12	17.70	Call	Currency Future	874.0000	959.0000	9.725	0	0	0
18/11/2008	£ / R 2009/06/12	17.60	Put	Currency Future	2,482.0000	2,367.0000	(4.633)	0	0	0
18/11/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,344.0000	2,233.0000	(4.735)	0	0	0
18/11/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,695.0000	2,574.0000	(4.490)	0	0	0
18/11/2008	£ / R 2009/06/12	17.70	Put	Currency Future	2,552.0000	2,435.0000	(4.585)	0	0	0
18/11/2008	£ / R 2009/06/12	18.10	Put	Currency Future	2,841.0000	2,716.0000	(4.400)	0	0	0
18/11/2008	£ / R 2009/06/12	18.00	Call	Currency Future	790.0000	868.0000	9.873	0	0	0
18/11/2008	£ / R 2009/06/12	18.10	Call	Currency Future	763.0000	840.0000	10.092	0	0	0
18/11/2008	£ / R 2009/06/12	18.00	Put	Currency Future	2,767.0000	2,645.0000	(4.409)	0	0	0
18/11/2008	£ / R 2009/06/12	16.75	Put	Currency Future	1,921.0000	1,822.0000	(5.154)	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
18/11/2008	£ / R	2009/06/12	18.45	Put	Currency Future	3,104.0000	2,973.0000	(4.220)	0	0	0
18/11/2008	£ / R	2009/06/12	16.75	Call	Currency Future	1,193.0000	1,296.0000	8.634	0	0	0
18/11/2008	£ / R	2009/06/12	17.45	Call	Currency Future	950.0000	1,040.0000	9.474	0	0	0
18/11/2008	£ / R	2009/06/12	17.35	Put	Currency Future	2,310.0000	2,200.0000	(4.762)	0	0	0
18/11/2008	£ / R	2009/06/12	16.70	Put	Currency Future	1,890.0000	1,793.0000	(5.132)	0	0	0
18/11/2008	£ / R	2009/06/12	17.45	Put	Currency Future	2,378.0000	2,266.0000	(4.710)	0	0	0
18/11/2008	£ / R	2009/06/12	17.55	Put	Currency Future	2,447.0000	2,333.0000	(4.659)	0	0	0
18/11/2008	£ / R	2009/06/12	17.55	Call	Currency Future	919.0000	1,006.0000	9.467	0	0	0
18/11/2008	£ / R	2009/06/12	17.65	Call	Currency Future	889.0000	974.0000	9.561	0	0	0
18/11/2008	£ / R	2009/06/12	16.85	Call	Currency Future	1,156.0000	1,257.0000	8.737	0	0	0
18/11/2008	£ / R	2009/06/12	16.45	Call	Currency Future	1,311.0000	1,407.0000	7.323	0	0	0
18/11/2008	£ / R	2009/06/12	16.15	Call	Currency Future	1,418.0000	1,514.0000	6.770	0	0	0
18/11/2008	£ / R	2009/06/12	16.45	Put	Currency Future	1,739.0000	1,633.0000	(6.095)	0	0	0
18/11/2008	£ / R	2009/06/12	16.85	Put	Currency Future	1,983.0000	1,883.0000	(5.043)	0	0	0
18/11/2008	£ / R	2009/06/12	16.15	Put	Currency Future	1,546.0000	1,441.0000	(6.792)	0	0	0
18/11/2008	£ / R	2009/06/12	16.35	Put	Currency Future	1,676.0000	1,568.0000	(6.444)	0	0	0
18/11/2008	£ / R	2009/06/12	16.35	Call	Currency Future	1,349.0000	1,442.0000	6.894	0	0	0
18/11/2008	£ / R	2009/06/12	16.35	Call	Currency Future	1,349.0000	1,442.0000	6.894	0	0	0
18/11/2008	£ / R	2009/06/12	17.65	Put	Currency Future	2,517.0000	2,401.0000	(4.609)	0	0	0
18/11/2008	£ / R	2009/06/12	16.70	Call	Currency Future	1,212.0000	1,316.0000	8.581	0	0	0
18/11/2008	£ / R	2009/06/12	17.35	Call	Currency Future	982.0000	1,073.0000	9.267	0	0	0
18/11/2008	£ / R	2009/06/12	16.35	Put	Currency Future	1,676.0000	1,568.0000	(6.444)	0	0	0
18/11/2008	£ / R	2009/06/12	18.45	Call	Currency Future	676.0000	747.0000	10.503	0	0	0
18/11/2008	€ / R	2008/12/12			Currency Future	12.9206	13.0466	0.975	13.1000	13.0400	34,569
18/11/2008	€ / R	2008/12/12	13.45	Call	Currency Future	416.0000	448.0000	7.692	0	0	0
18/11/2008	€ / R	2008/12/12	13.05	Put	Currency Future	677.0000	595.0000	(12.112)	0	0	0
18/11/2008	€ / R	2008/12/12	13.45	Put	Currency Future	946.0000	852.0000	(9.937)	0	0	0
18/11/2008	€ / R	2008/12/12	14.00	Call	Currency Future	287.0000	307.0000	6.969	0	0	0
18/11/2008	€ / R	2008/12/12	13.55	Put	Currency Future	1,018.0000	922.0000	(9.430)	0	0	0
18/11/2008	€ / R	2008/12/12	10.50	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
18/11/2008	€ / R	2008/12/12	13.55	Call	Currency Future	389.0000	418.0000	7.455	0	0	0
18/11/2008	€ / R	2008/12/12	9.50	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
18/11/2008	€ / R	2008/12/12	14.30	Call	Currency Future	236.0000	251.0000	6.356	0	0	0
18/11/2008	€ / R	2008/12/12	10.50	Call	Currency Future	2,450.0000	2,574.0000	5.061	0	0	0
18/11/2008	€ / R	2008/12/12	13.35	Put	Currency Future	875.0000	784.0000	(10.400)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	€ / R 2008/12/12	9.70	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
18/11/2008	€ / R 2008/12/12	13.35	Call	Currency Future	446.0000	481.0000	7.848	0	0	0
18/11/2008	€ / R 2008/12/12	13.05	Call	Currency Future	548.0000	592.0000	8.029	0	0	0
18/11/2008	€ / R 2008/12/12	9.90	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
18/11/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,448.0000	1,340.0000	(7.459)	0	0	0
18/11/2008	€ / R 2008/12/12	9.50	Call	Currency Future	3,430.0000	3,554.0000	3.615	0	0	0
18/11/2008	€ / R 2008/12/12	12.70	Put	Currency Future	477.0000	410.0000	(14.046)	0	0	0
18/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	651.0000	706.0000	8.449	0	0	0
18/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	328.0000	352.0000	7.317	0	0	0
18/11/2008	€ / R 2008/12/12	10.30	Call	Currency Future	2,645.0000	2,769.0000	4.688	0	0	0
18/11/2008	€ / R 2008/12/12	14.70	Call	Currency Future	181.0000	193.0000	6.630	0	0	0
18/11/2008	€ / R 2008/12/12	12.80	Put	Currency Future	530.0000	459.0000	(13.396)	0	0	0
18/11/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,258.0000	1,356.0000	7.790	0	0	0
18/11/2008	€ / R 2008/12/12	13.60	Call	Currency Future	376.0000	404.0000	7.447	0	0	0
18/11/2008	€ / R 2008/12/12	10.30	Call	Currency Future	2,645.0000	2,769.0000	4.688	0	0	0
18/11/2008	€ / R 2008/12/12	10.70	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
18/11/2008	€ / R 2008/12/12	13.30	Put	Currency Future	841.0000	751.0000	(10.702)	0	0	0
18/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	138.0000	109.0000	(21.014)	0	0	0
18/11/2008	€ / R 2008/12/12	13.80	Put	Currency Future	1,208.0000	1,105.0000	(8.526)	0	0	0
18/11/2008	€ / R 2008/12/12	14.65	Call	Currency Future	187.0000	199.0000	6.417	0	0	0
18/11/2008	€ / R 2008/12/12	12.70	Call	Currency Future	698.0000	756.0000	8.309	0	0	0
18/11/2008	€ / R 2008/12/12	10.70	Call	Currency Future	2,254.0000	2,379.0000	5.546	0	0	0
18/11/2008	€ / R 2008/12/12	13.40	Call	Currency Future	431.0000	464.0000	7.657	0	0	0
18/11/2008	€ / R 2008/12/12	14.10	Call	Currency Future	269.0000	287.0000	6.691	0	0	0
18/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
18/11/2008	€ / R 2008/12/12	14.70	Put	Currency Future	1,961.0000	1,846.0000	(5.864)	0	0	0
18/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	910.0000	817.0000	(10.220)	0	0	0
18/11/2008	€ / R 2008/12/12	13.75	Call	Currency Future	340.0000	364.0000	7.059	0	0	0
18/11/2008	€ / R 2008/12/12	15.95	Put	Currency Future	3,108.0000	2,986.0000	(3.925)	0	0	0
18/11/2008	€ / R 2008/12/12	16.70	Call	Currency Future	41.0000	45.0000	9.756	0	0	0
18/11/2008	€ / R 2008/12/12	12.75	Call	Currency Future	674.0000	731.0000	8.457	0	0	0
18/11/2008	€ / R 2008/12/12	15.50	Call	Currency Future	107.0000	113.0000	5.607	0	0	0
18/11/2008	€ / R 2008/12/12	9.70	Call	Currency Future	3,235.0000	3,358.0000	3.802	0	0	0
18/11/2008	€ / R 2008/12/12	13.60	Put	Currency Future	1,055.0000	957.0000	(9.289)	0	0	0
18/11/2008	€ / R 2008/12/12	15.90	Put	Currency Future	3,061.0000	2,939.0000	(3.986)	0	0	0
18/11/2008	€ / R 2008/12/12	15.50	Put	Currency Future	2,686.0000	2,566.0000	(4.468)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	€ / R 2008/12/12	13.30	Call	Currency Future	461.0000	497.0000	7.809	0	0	0
18/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	318.0000	340.0000	6.918	0	0	0
18/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	294.0000	243.0000	(17.347)	0	0	0
18/11/2008	€ / R 2008/12/12	16.70	Put	Currency Future	3,821.0000	3,698.0000	(3.219)	0	0	0
18/11/2008	€ / R 2008/12/12	13.00	Put	Currency Future	646.0000	567.0000	(12.229)	0	0	0
18/11/2008	€ / R 2008/12/12	16.30	Call	Currency Future	60.0000	65.0000	8.333	0	0	0
18/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,247.0000	1,144.0000	(8.260)	0	0	0
18/11/2008	€ / R 2008/12/12	15.90	Call	Currency Future	81.0000	86.0000	6.173	0	0	0
18/11/2008	€ / R 2008/12/12	14.55	Call	Currency Future	200.0000	213.0000	6.500	0	0	0
18/11/2008	€ / R 2008/12/12	15.10	Call	Currency Future	139.0000	147.0000	5.755	0	0	0
18/11/2008	€ / R 2008/12/12	13.00	Call	Currency Future	567.0000	613.0000	8.113	0	0	0
18/11/2008	€ / R 2008/12/12	14.55	Put	Currency Future	1,830.0000	1,716.0000	(6.230)	0	0	0
18/11/2008	€ / R 2008/12/12	15.95	Call	Currency Future	79.0000	83.0000	5.063	0	0	0
18/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,615.0000	1,504.0000	(6.873)	0	0	0
18/11/2008	€ / R 2008/12/12	10.00	Call	Currency Future	2,939.0000	3,064.0000	4.253	0	0	0
18/11/2008	€ / R 2008/12/12	15.10	Put	Currency Future	2,319.0000	2,200.0000	(5.132)	0	0	0
18/11/2008	€ / R 2008/12/12	16.30	Put	Currency Future	3,439.0000	3,318.0000	(3.518)	0	0	0
18/11/2008	€ / R 2008/12/12	12.80	Put	Currency Future	530.0000	459.0000	(13.396)	0	0	0
18/11/2008	€ / R 2008/12/12	10.00	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
18/11/2008	€ / R 2008/12/12	13.50	Put	Currency Future	982.0000	886.0000	(9.776)	0	0	0
18/11/2008	€ / R 2008/12/12	10.80	Call	Currency Future	2,157.0000	2,281.0000	5.749	0	0	0
18/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
18/11/2008	€ / R 2008/12/12	9.90	Call	Currency Future	3,037.0000	3,162.0000	4.116	0	0	0
18/11/2008	€ / R 2008/12/12	13.50	Call	Currency Future	402.0000	433.0000	7.711	0	0	0
18/11/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,183.0000	1,277.0000	7.946	0	0	0
18/11/2008	€ / R 2008/12/12	15.15	Put	Currency Future	2,364.0000	2,246.0000	(4.992)	0	0	0
18/11/2008	€ / R 2008/12/12	9.80	Call	Currency Future	3,136.0000	3,260.0000	3.954	0	0	0
18/11/2008	€ / R 2008/12/12	11.90	Put	Currency Future	162.0000	130.0000	(19.753)	0	0	0
18/11/2008	€ / R 2008/12/12	11.15	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
18/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,615.0000	1,504.0000	(6.873)	0	0	0
18/11/2008	€ / R 2008/12/12	16.60	Put	Currency Future	3,725.0000	3,602.0000	(3.302)	0	0	0
18/11/2008	€ / R 2008/12/12	15.90	Call	Currency Future	81.0000	86.0000	6.173	0	0	0
18/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	236.0000	251.0000	6.356	0	0	0
18/11/2008	€ / R 2008/12/12	10.25	Call	Currency Future	2,694.0000	2,818.0000	4.603	0	0	0
18/11/2008	€ / R 2008/12/12	16.60	Call	Currency Future	45.0000	49.0000	8.889	0	0	0
18/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	651.0000	706.0000	8.449	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	€ / R 2008/12/12	15.90	Put	Currency Future	3,061.0000	2,939.0000	(3.986)	0	0	0
18/11/2008	€ / R 2008/12/12	12.20	Call	Currency Future	976.0000	1,056.0000	8.197	0	0	0
18/11/2008	€ / R 2008/12/12	14.40	Call	Currency Future	221.0000	235.0000	6.335	0	0	0
18/11/2008	€ / R 2008/12/12	10.25	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
18/11/2008	€ / R 2008/12/12	17.40	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
18/11/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,183.0000	1,277.0000	7.946	0	0	0
18/11/2008	€ / R 2008/12/12	9.55	Call	Currency Future	3,381.0000	3,505.0000	3.668	0	0	0
18/11/2008	€ / R 2008/12/12	12.75	Put	Currency Future	503.0000	434.0000	(13.718)	0	0	0
18/11/2008	€ / R 2008/12/12	13.70	Call	Currency Future	351.0000	377.0000	7.407	0	0	0
18/11/2008	€ / R 2008/12/12	11.05	Call	Currency Future	1,914.0000	2,037.0000	6.426	0	0	0
18/11/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,352.0000	2,476.0000	5.272	0	0	0
18/11/2008	€ / R 2008/12/12	9.55	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
18/11/2008	€ / R 2008/12/12	13.90	Call	Currency Future	307.0000	329.0000	7.166	0	0	0
18/11/2008	€ / R 2008/12/12	11.05	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
18/11/2008	€ / R 2008/12/12	17.40	Put	Currency Future	4,501.0000	4,376.0000	(2.777)	0	0	0
18/11/2008	€ / R 2008/12/12	10.35	Call	Currency Future	2,596.0000	2,720.0000	4.777	0	0	0
18/11/2008	€ / R 2008/12/12	11.10	Put	Currency Future	45.0000	42.0000	(6.667)	0	0	0
18/11/2008	€ / R 2008/12/12	13.90	Put	Currency Future	1,286.0000	1,182.0000	(8.087)	0	0	0
18/11/2008	€ / R 2008/12/12	15.05	Call	Currency Future	144.0000	152.0000	5.556	0	0	0
18/11/2008	€ / R 2008/12/12	10.60	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
18/11/2008	€ / R 2008/12/12	12.05	Call	Currency Future	1,076.0000	1,163.0000	8.086	0	0	0
18/11/2008	€ / R 2008/12/12	14.05	Call	Currency Future	278.0000	297.0000	6.835	0	0	0
18/11/2008	€ / R 2008/12/12	15.15	Call	Currency Future	135.0000	142.0000	5.185	0	0	0
18/11/2008	€ / R 2008/12/12	12.65	Put	Currency Future	451.0000	386.0000	(14.412)	0	0	0
18/11/2008	€ / R 2008/12/12	13.70	Put	Currency Future	1,131.0000	1,030.0000	(8.930)	0	0	0
18/11/2008	€ / R 2008/12/12	9.45	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
18/11/2008	€ / R 2008/12/12	15.80	Put	Currency Future	2,967.0000	2,845.0000	(4.112)	0	0	0
18/11/2008	€ / R 2008/12/12	12.05	Put	Currency Future	205.0000	167.0000	(18.537)	0	0	0
18/11/2008	€ / R 2008/12/12	13.95	Put	Currency Future	1,326.0000	1,221.0000	(7.919)	0	0	0
18/11/2008	€ / R 2008/12/12	11.15	Call	Currency Future	1,817.0000	1,940.0000	6.769	0	0	0
18/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	914.0000	989.0000	8.206	0	0	0
18/11/2008	€ / R 2008/12/12	11.10	Call	Currency Future	1,865.0000	1,989.0000	6.649	0	0	0
18/11/2008	€ / R 2008/12/12	14.40	Put	Currency Future	1,700.0000	1,588.0000	(6.588)	0	0	0
18/11/2008	€ / R 2008/12/12	15.85	Call	Currency Future	84.0000	89.0000	5.952	0	0	0
18/11/2008	€ / R 2008/12/12	15.00	Put	Currency Future	2,228.0000	2,111.0000	(5.251)	0	0	0
18/11/2008	€ / R 2008/12/12	14.20	Put	Currency Future	1,531.0000	1,422.0000	(7.120)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	€ / R 2008/12/12	16.40	Put	Currency Future	3,534.0000	3,412.0000	(3.452)	0	0	0
18/11/2008	€ / R 2008/12/12	12.15	Call	Currency Future	1,008.0000	1,091.0000	8.234	0	0	0
18/11/2008	€ / R 2008/12/12	13.95	Call	Currency Future	297.0000	318.0000	7.071	0	0	0
18/11/2008	€ / R 2008/12/12	10.35	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
18/11/2008	€ / R 2008/12/12	12.20	Put	Currency Future	256.0000	210.0000	(17.969)	0	0	0
18/11/2008	€ / R 2008/12/12	14.50	Call	Currency Future	207.0000	220.0000	6.280	0	0	0
18/11/2008	€ / R 2008/12/12	15.05	Put	Currency Future	2,273.0000	2,155.0000	(5.191)	0	0	0
18/11/2008	€ / R 2008/12/12	11.00	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
18/11/2008	€ / R 2008/12/12	14.20	Call	Currency Future	252.0000	268.0000	6.349	0	0	0
18/11/2008	€ / R 2008/12/12	10.80	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
18/11/2008	€ / R 2008/12/12	12.15	Put	Currency Future	238.0000	195.0000	(18.067)	0	0	0
18/11/2008	€ / R 2008/12/12	14.05	Put	Currency Future	1,407.0000	1,300.0000	(7.605)	0	0	0
18/11/2008	€ / R 2008/12/12	12.65	Call	Currency Future	722.0000	783.0000	8.449	0	0	0
18/11/2008	€ / R 2008/12/12	14.50	Put	Currency Future	1,787.0000	1,673.0000	(6.379)	0	0	0
18/11/2008	€ / R 2008/12/12	15.85	Put	Currency Future	3,014.0000	2,892.0000	(4.048)	0	0	0
18/11/2008	€ / R 2008/12/12	15.80	Call	Currency Future	87.0000	92.0000	5.747	0	0	0
18/11/2008	€ / R 2008/12/12	14.80	Call	Currency Future	169.0000	180.0000	6.509	0	0	0
18/11/2008	€ / R 2008/12/12	9.60	Call	Currency Future	3,332.0000	3,456.0000	3.721	0	0	0
18/11/2008	€ / R 2008/12/12	9.45	Call	Currency Future	3,479.0000	3,603.0000	3.564	0	0	0
18/11/2008	€ / R 2008/12/12	13.40	Call	Currency Future	431.0000	464.0000	7.657	0	0	0
18/11/2008	€ / R 2008/12/12	11.90	Put	Currency Future	162.0000	130.0000	(19.753)	0	0	0
18/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	314.0000	261.0000	(16.879)	0	0	0
18/11/2008	€ / R 2008/12/12	15.00	Call	Currency Future	149.0000	157.0000	5.369	0	0	0
18/11/2008	€ / R 2008/12/12	14.80	Put	Currency Future	2,049.0000	1,933.0000	(5.661)	0	0	0
18/11/2008	€ / R 2008/12/12	11.70	Call	Currency Future	1,336.0000	1,437.0000	7.560	0	0	0
18/11/2008	€ / R 2008/12/12	12.45	Call	Currency Future	827.0000	896.0000	8.343	0	0	0
18/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	910.0000	817.0000	(10.220)	0	0	0
18/11/2008	€ / R 2008/12/12	15.60	Put	Currency Future	2,779.0000	2,659.0000	(4.318)	0	0	0
18/11/2008	€ / R 2008/12/12	12.45	Put	Currency Future	357.0000	300.0000	(15.966)	0	0	0
18/11/2008	€ / R 2008/12/12	16.40	Call	Currency Future	55.0000	59.0000	7.273	0	0	0
18/11/2008	€ / R 2008/12/12	14.60	Call	Currency Future	194.0000	206.0000	6.186	0	0	0
18/11/2008	€ / R 2008/12/12	15.60	Call	Currency Future	100.0000	105.0000	5.000	0	0	0
18/11/2008	€ / R 2008/12/12	13.75	Put	Currency Future	1,169.0000	1,068.0000	(8.640)	0	0	0
18/11/2008	€ / R 2008/12/12	14.00	Put	Currency Future	1,367.0000	1,260.0000	(7.827)	0	0	0
18/11/2008	€ / R 2008/12/12	15.40	Call	Currency Future	114.0000	121.0000	6.140	0	0	0
18/11/2008	€ / R 2008/12/12	16.15	Put	Currency Future	3,298.0000	3,176.0000	(3.699)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,041.0000	1,127.0000	8.261	0	0	0
18/11/2008	€ / R 2008/12/12	10.65	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
18/11/2008	€ / R 2008/12/12	16.95	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
18/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	221.0000	180.0000	(18.552)	0	0	0
18/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	884.0000	958.0000	8.371	0	0	0
18/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	328.0000	352.0000	7.317	0	0	0
18/11/2008	€ / R 2008/12/12	16.15	Call	Currency Future	68.0000	72.0000	5.882	0	0	0
18/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	318.0000	340.0000	6.918	0	0	0
18/11/2008	€ / R 2008/12/12	12.55	Put	Currency Future	403.0000	341.0000	(15.385)	0	0	0
18/11/2008	€ / R 2008/12/12	13.80	Put	Currency Future	1,208.0000	1,105.0000	(8.526)	0	0	0
18/11/2008	€ / R 2008/12/12	15.35	Call	Currency Future	118.0000	125.0000	5.932	0	0	0
18/11/2008	€ / R 2008/12/12	11.70	Put	Currency Future	115.0000	90.0000	(21.739)	0	0	0
18/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	314.0000	261.0000	(16.879)	0	0	0
18/11/2008	€ / R 2008/12/12	12.60	Put	Currency Future	427.0000	363.0000	(14.988)	0	0	0
18/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	58.0000	50.0000	(13.793)	0	0	0
18/11/2008	€ / R 2008/12/12	14.65	Put	Currency Future	1,917.0000	1,803.0000	(5.947)	0	0	0
18/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	884.0000	958.0000	8.371	0	0	0
18/11/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,873.0000	1,759.0000	(6.086)	0	0	0
18/11/2008	€ / R 2008/12/12	15.35	Put	Currency Future	2,548.0000	2,428.0000	(4.710)	0	0	0
18/11/2008	€ / R 2008/12/12	15.45	Call	Currency Future	110.0000	117.0000	6.364	0	0	0
18/11/2008	€ / R 2008/12/12	12.55	Call	Currency Future	773.0000	838.0000	8.409	0	0	0
18/11/2008	€ / R 2008/12/12	16.95	Put	Currency Future	4,062.0000	3,939.0000	(3.028)	0	0	0
18/11/2008	€ / R 2008/12/12	15.45	Put	Currency Future	2,640.0000	2,520.0000	(4.545)	0	0	0
18/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	335.0000	280.0000	(16.418)	0	0	0
18/11/2008	€ / R 2008/12/12	10.60	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
18/11/2008	€ / R 2008/12/12	17.00	Put	Currency Future	4,111.0000	3,987.0000	(3.016)	0	0	0
18/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,628.0000	1,747.0000	7.310	0	0	0
18/11/2008	€ / R 2008/12/12	16.25	Call	Currency Future	62.0000	68.0000	9.677	0	0	0
18/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	855.0000	926.0000	8.304	0	0	0
18/11/2008	€ / R 2008/12/12	14.60	Call	Currency Future	194.0000	206.0000	6.186	0	0	0
18/11/2008	€ / R 2008/12/12	15.40	Put	Currency Future	2,594.0000	2,474.0000	(4.626)	0	0	0
18/11/2008	€ / R 2008/12/12	17.75	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
18/11/2008	€ / R 2008/12/12	16.25	Put	Currency Future	3,392.0000	3,271.0000	(3.567)	0	0	0
18/11/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,873.0000	1,759.0000	(6.086)	0	0	0
18/11/2008	€ / R 2008/12/12	16.90	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
18/11/2008	€ / R 2008/12/12	12.60	Call	Currency Future	747.0000	810.0000	8.434	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	€ / R 2008/12/12	16.20	Call	Currency Future	65.0000	70.0000	7.692	0	0	0
18/11/2008	€ / R 2008/12/12	15.30	Call	Currency Future	122.0000	129.0000	5.738	0	0	0
18/11/2008	€ / R 2008/12/12	10.65	Call	Currency Future	2,303.0000	2,428.0000	5.428	0	0	0
18/11/2008	€ / R 2008/12/12	17.00	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
18/11/2008	€ / R 2008/12/12	9.85	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
18/11/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,352.0000	2,476.0000	5.272	0	0	0
18/11/2008	€ / R 2008/12/12	16.20	Put	Currency Future	3,345.0000	3,223.0000	(3.647)	0	0	0
18/11/2008	€ / R 2008/12/12	9.85	Call	Currency Future	3,087.0000	3,211.0000	4.017	0	0	0
18/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,417.0000	1,521.0000	7.339	0	0	0
18/11/2008	€ / R 2008/12/12	11.00	Call	Currency Future	1,962.0000	2,086.0000	6.320	0	0	0
18/11/2008	€ / R 2008/12/12	16.00	Put	Currency Future	3,156.0000	3,033.0000	(3.897)	0	0	0
18/11/2008	€ / R 2008/12/12	9.80	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
18/11/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,672.0000	1,795.0000	7.356	0	0	0
18/11/2008	€ / R 2008/12/12	16.00	Call	Currency Future	76.0000	80.0000	5.263	0	0	0
18/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	52.0000	49.0000	(5.769)	0	0	0
18/11/2008	€ / R 2008/12/12	15.30	Put	Currency Future	2,502.0000	2,382.0000	(4.796)	0	0	0
18/11/2008	€ / R 2008/12/12	15.20	Put	Currency Future	2,410.0000	2,291.0000	(4.938)	0	0	0
18/11/2008	€ / R 2008/12/12	16.10	Put	Currency Future	3,251.0000	3,128.0000	(3.783)	0	0	0
18/11/2008	€ / R 2008/12/12	15.20	Call	Currency Future	130.0000	138.0000	6.154	0	0	0
18/11/2008	€ / R 2008/12/12	16.90	Put	Currency Future	4,014.0000	3,890.0000	(3.089)	0	0	0
18/11/2008	€ / R 2008/12/12	11.20	Put	Currency Future	48.0000	45.0000	(6.250)	0	0	0
18/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	138.0000	109.0000	(21.014)	0	0	0
18/11/2008	€ / R 2008/12/12	14.35	Call	Currency Future	228.0000	243.0000	6.579	0	0	0
18/11/2008	€ / R 2008/12/12	17.70	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
18/11/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,258.0000	1,356.0000	7.790	0	0	0
18/11/2008	€ / R 2008/12/12	14.25	Put	Currency Future	1,573.0000	1,463.0000	(6.993)	0	0	0
18/11/2008	€ / R 2008/12/12	17.70	Put	Currency Future	4,795.0000	4,670.0000	(2.607)	0	0	0
18/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,247.0000	1,144.0000	(8.260)	0	0	0
18/11/2008	€ / R 2008/12/12	14.25	Call	Currency Future	244.0000	259.0000	6.148	0	0	0
18/11/2008	€ / R 2008/12/12	17.75	Put	Currency Future	4,844.0000	4,720.0000	(2.560)	0	0	0
18/11/2008	€ / R 2008/12/12	16.10	Call	Currency Future	71.0000	75.0000	5.634	0	0	0
18/11/2008	€ / R 2008/12/12	9.60	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
18/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,585.0000	1,699.0000	7.192	0	0	0
18/11/2008	€ / R 2008/12/12	14.35	Put	Currency Future	1,658.0000	1,546.0000	(6.755)	0	0	0
18/11/2008	€ / R 2008/12/12	10.40	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
18/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	64.0000	52.0000	(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
18/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	96.0000	74.0000	(22.917)	0	0	0
18/11/2008	€ / R 2008/12/12	11.20	Call	Currency Future	1,769.0000	1,892.0000	6.953	0	0	0
18/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	221.0000	180.0000	(18.552)	0	0	0
18/11/2008	€ / R 2008/12/12	14.45	Put	Currency Future	1,743.0000	1,631.0000	(6.426)	0	0	0
18/11/2008	€ / R 2008/12/12	10.40	Call	Currency Future	2,547.0000	2,671.0000	4.868	0	0	0
18/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,041.0000	1,127.0000	8.261	0	0	0
18/11/2008	€ / R 2008/12/12	14.45	Call	Currency Future	214.0000	227.0000	6.075	0	0	0
18/11/2008	€ / R 2008/12/12	11.50	Put	Currency Future	79.0000	60.0000	(24.051)	0	0	0
18/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	914.0000	989.0000	8.206	0	0	0
18/11/2008	€ / R 2008/12/12	14.15	Put	Currency Future	1,489.0000	1,381.0000	(7.253)	0	0	0
18/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	294.0000	243.0000	(17.347)	0	0	0
18/11/2008	€ / R 2008/12/12	14.15	Call	Currency Future	260.0000	277.0000	6.538	0	0	0
18/11/2008	€ / R 2008/12/12	12.50	Call	Currency Future	800.0000	867.0000	8.375	0	0	0
18/11/2008	€ / R 2008/12/12	11.50	Call	Currency Future	1,500.0000	1,607.0000	7.133	0	0	0
18/11/2008	€ / R 2008/12/12	12.50	Put	Currency Future	379.0000	320.0000	(15.567)	0	0	0
18/11/2008	€ / R 2008/12/12	11.75	Call	Currency Future	1,297.0000	1,396.0000	7.633	0	0	0
18/11/2008	€ / R 2008/12/12	13.65	Call	Currency Future	363.0000	390.0000	7.438	0	0	0
18/11/2008	€ / R 2008/12/12	13.65	Put	Currency Future	1,093.0000	994.0000	(9.058)	0	0	0
18/11/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,448.0000	1,340.0000	(7.459)	0	0	0
18/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	52.0000	49.0000	(5.769)	0	0	0
18/11/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,672.0000	1,795.0000	7.356	0	0	0
18/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,585.0000	1,699.0000	7.192	0	0	0
18/11/2008	€ / R 2008/12/12	14.10	Call	Currency Future	269.0000	287.0000	6.691	0	0	0
18/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,417.0000	1,521.0000	7.339	0	0	0
18/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	64.0000	52.0000	(18.750)	0	0	0
18/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	96.0000	74.0000	(22.917)	0	0	0
18/11/2008	€ / R 2008/12/12	11.75	Put	Currency Future	126.0000	99.0000	(21.429)	0	0	0
18/11/2008	€ / R 2008/12/12	11.65	Put	Currency Future	105.0000	82.0000	(21.905)	0	0	0
18/11/2008	€ / R 2008/12/12	11.65	Call	Currency Future	1,376.0000	1,479.0000	7.485	0	0	0
18/11/2008	€ / R 2008/12/12	12.00	Call	Currency Future	1,111.0000	1,200.0000	8.011	0	0	0
18/11/2008	€ / R 2008/12/12	12.00	Put	Currency Future	190.0000	154.0000	(18.947)	0	0	0
18/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,628.0000	1,747.0000	7.310	0	0	0
18/11/2008	€ / R 2008/12/12	11.55	Put	Currency Future	87.0000	67.0000	(22.989)	0	0	0
18/11/2008	€ / R 2008/12/12	11.95	Put	Currency Future	176.0000	142.0000	(19.318)	0	0	0
18/11/2008	€ / R 2008/12/12	11.95	Call	Currency Future	1,146.0000	1,238.0000	8.028	0	0	0
18/11/2008	€ / R 2008/12/12	13.25	Put	Currency Future	807.0000	718.0000	(11.029)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	€ / R	2008/12/12	11.35	Put	Currency Future	58.0000	50.0000	(13.793)	0	0	0
18/11/2008	€ / R	2008/12/12	13.25	Call	Currency Future	477.0000	515.0000	7.966	0	0	0
18/11/2008	€ / R	2008/12/12	11.45	Call	Currency Future	1,542.0000	1,651.0000	7.069	0	0	0
18/11/2008	€ / R	2008/12/12	12.55	Call	Currency Future	773.0000	838.0000	8.409	0	0	0
18/11/2008	€ / R	2008/12/12	11.45	Put	Currency Future	71.0000	54.0000	(23.944)	0	0	0
18/11/2008	€ / R	2008/12/12	12.55	Put	Currency Future	403.0000	341.0000	(15.385)	0	0	0
18/11/2008	€ / R	2008/12/12	11.85	Call	Currency Future	1,220.0000	1,316.0000	7.869	0	0	0
18/11/2008	€ / R	2008/12/12	11.85	Put	Currency Future	150.0000	119.0000	(20.667)	0	0	0
18/11/2008	€ / R	2008/12/12	12.95	Call	Currency Future	587.0000	635.0000	8.177	0	0	0
18/11/2008	€ / R	2008/12/12	11.55	Call	Currency Future	1,458.0000	1,564.0000	7.270	0	0	0
18/11/2008	€ / R	2008/12/12	13.05	Put	Currency Future	677.0000	595.0000	(12.112)	0	0	0
18/11/2008	€ / R	2008/12/12	12.95	Put	Currency Future	616.0000	539.0000	(12.500)	0	0	0
18/11/2008	€ / R	2008/12/12	13.15	Put	Currency Future	741.0000	656.0000	(11.471)	0	0	0
18/11/2008	€ / R	2008/12/12	13.15	Call	Currency Future	511.0000	552.0000	8.023	0	0	0
18/11/2008	€ / R	2008/12/12	13.05	Call	Currency Future	548.0000	592.0000	8.029	0	0	0
18/11/2008	€ / R	2008/12/12	13.10	Put	Currency Future	709.0000	625.0000	(11.848)	0	0	0
18/11/2008	€ / R	2008/12/12	13.10	Call	Currency Future	529.0000	572.0000	8.129	0	0	0
18/11/2008	€ / R	2008/12/12	12.90	Put	Currency Future	586.0000	511.0000	(12.799)	0	0	0
18/11/2008	€ / R	2008/12/12	12.90	Call	Currency Future	607.0000	658.0000	8.402	0	0	0
18/11/2008	€ / R	2008/12/12	12.85	Put	Currency Future	558.0000	485.0000	(13.082)	0	0	0
18/11/2008	€ / R	2008/12/12	13.20	Put	Currency Future	774.0000	687.0000	(11.240)	0	0	0
18/11/2008	€ / R	2008/12/12	13.20	Call	Currency Future	494.0000	533.0000	7.895	0	0	0
18/11/2008	€ / R	2008/12/12	12.85	Call	Currency Future	629.0000	681.0000	8.267	0	0	0
18/11/2008	€ / R	2008/12/12	11.85	Call	Currency Future	1,220.0000	1,316.0000	7.869	0	0	0
18/11/2008	€ / R	2008/12/12	11.85	Put	Currency Future	150.0000	119.0000	(20.667)	0	0	0
18/11/2008	€ / R	2008/12/12	12.60	Put	Currency Future	427.0000	363.0000	(14.988)	0	0	0
18/11/2008	€ / R	2008/12/12	12.25	Call	Currency Future	945.0000	1,022.0000	8.148	0	0	0
18/11/2008	€ / R	2008/12/12	12.25	Put	Currency Future	274.0000	226.0000	(17.518)	0	0	0
18/11/2008	€ / R	2008/12/12	12.40	Call	Currency Future	855.0000	926.0000	8.304	0	0	0
18/11/2008	€ / R	2008/12/12	12.40	Put	Currency Future	335.0000	280.0000	(16.418)	0	0	0
18/11/2008	€ / R	2008/12/12	12.60	Call	Currency Future	747.0000	810.0000	8.434	0	0	0
18/11/2008	€ / R	2009/03/16			Currency Future	13.2216	13.3795	1.194	0.0000	0.0000	4,768
18/11/2008	€ / R	2009/03/16	15.75	Put	Currency Future	2,923.0000	2,796.0000	(4.345)	0	0	0
18/11/2008	€ / R	2009/03/16	13.55	Put	Currency Future	1,175.0000	1,080.0000	(8.085)	0	0	0
18/11/2008	€ / R	2009/03/16	11.10	Call	Currency Future	2,245.0000	2,380.0000	6.013	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	€ / R 2009/03/16	15.50	Call	Currency Future	428.0000	460.0000	7.477	0	0	0
18/11/2008	€ / R 2009/03/16	15.80	Call	Currency Future	389.0000	419.0000	7.712	0	0	0
18/11/2008	€ / R 2009/03/16	15.75	Call	Currency Future	395.0000	426.0000	7.848	0	0	0
18/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	676.0000	727.0000	7.544	0	0	0
18/11/2008	€ / R 2009/03/16	10.00	Put	Currency Future	40.0000	31.0000	(22.500)	0	0	0
18/11/2008	€ / R 2009/03/16	16.30	Call	Currency Future	332.0000	358.0000	7.831	0	0	0
18/11/2008	€ / R 2009/03/16	16.60	Put	Currency Future	3,672.0000	3,547.0000	(3.404)	0	0	0
18/11/2008	€ / R 2009/03/16	14.95	Put	Currency Future	2,241.0000	2,121.0000	(5.355)	0	0	0
18/11/2008	€ / R 2009/03/16	13.55	Call	Currency Future	847.0000	910.0000	7.438	0	0	0
18/11/2008	€ / R 2009/03/16	10.00	Call	Currency Future	3,262.0000	3,411.0000	4.568	0	0	0
18/11/2008	€ / R 2009/03/16	15.50	Put	Currency Future	2,707.0000	2,581.0000	(4.655)	0	0	0
18/11/2008	€ / R 2009/03/16	12.95	Call	Currency Future	1,068.0000	1,144.0000	7.116	0	0	0
18/11/2008	€ / R 2009/03/16	16.60	Call	Currency Future	293.0000	327.0000	11.604	0	0	0
18/11/2008	€ / R 2009/03/16	10.95	Call	Currency Future	2,372.0000	2,513.0000	5.944	0	0	0
18/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,605.0000	1,497.0000	(6.729)	0	0	0
18/11/2008	€ / R 2009/03/16	14.20	Put	Currency Future	1,643.0000	1,534.0000	(6.634)	0	0	0
18/11/2008	€ / R 2009/03/16	10.95	Put	Currency Future	100.0000	83.0000	(17.000)	0	0	0
18/11/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,175.0000	1,080.0000	(8.085)	0	0	0
18/11/2008	€ / R 2009/03/16	11.90	Call	Currency Future	1,639.0000	1,753.0000	6.955	0	0	0
18/11/2008	€ / R 2009/03/16	15.80	Put	Currency Future	2,967.0000	2,840.0000	(4.280)	0	0	0
18/11/2008	€ / R 2009/03/16	14.95	Call	Currency Future	512.0000	551.0000	7.617	0	0	0
18/11/2008	€ / R 2009/03/16	11.45	Call	Currency Future	1,965.0000	2,091.0000	6.412	0	0	0
18/11/2008	€ / R 2009/03/16	11.90	Put	Currency Future	318.0000	273.0000	(14.151)	0	0	0
18/11/2008	€ / R 2009/03/16	16.30	Put	Currency Future	3,410.0000	3,278.0000	(3.871)	0	0	0
18/11/2008	€ / R 2009/03/16	16.55	Call	Currency Future	300.0000	331.0000	10.333	0	0	0
18/11/2008	€ / R 2009/03/16	11.45	Put	Currency Future	193.0000	162.0000	(16.062)	0	0	0
18/11/2008	€ / R 2009/03/16	10.80	Call	Currency Future	2,502.0000	2,652.0000	5.995	0	0	0
18/11/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,508.0000	1,616.0000	7.162	0	0	0
18/11/2008	€ / R 2009/03/16	11.00	Put	Currency Future	107.0000	87.0000	(18.692)	0	0	0
18/11/2008	€ / R 2009/03/16	16.55	Put	Currency Future	3,629.0000	3,502.0000	(3.500)	0	0	0
18/11/2008	€ / R 2009/03/16	10.80	Put	Currency Future	80.0000	73.0000	(8.750)	0	0	0
18/11/2008	€ / R 2009/03/16	12.45	Call	Currency Future	1,301.0000	1,397.0000	7.379	0	0	0
18/11/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,327.0000	1,427.0000	7.536	0	0	0
18/11/2008	€ / R 2009/03/16	12.95	Put	Currency Future	797.0000	714.0000	(10.414)	0	0	0
18/11/2008	€ / R 2009/03/16	17.35	Put	Currency Future	4,334.0000	4,202.0000	(3.046)	0	0	0
18/11/2008	€ / R 2009/03/16	12.40	Put	Currency Future	506.0000	448.0000	(11.462)	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
18/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,477.0000	1,583.0000	7.177	0	0	0
18/11/2008	€ / R 2009/03/16	14.70	Put	Currency Future	2,036.0000	1,920.0000	(5.697)	0	0	0
18/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	405.0000	354.0000	(12.593)	0	0	0
18/11/2008	€ / R 2009/03/16	13.55	Call	Currency Future	847.0000	910.0000	7.438	0	0	0
18/11/2008	€ / R 2009/03/16	9.80	Call	Currency Future	3,451.0000	3,602.0000	4.376	0	0	0
18/11/2008	€ / R 2009/03/16	17.35	Call	Currency Future	206.0000	231.0000	12.136	0	0	0
18/11/2008	€ / R 2009/03/16	16.40	Put	Currency Future	3,500.0000	3,367.0000	(3.800)	0	0	0
18/11/2008	€ / R 2009/03/16	9.80	Put	Currency Future	30.0000	23.0000	(23.333)	0	0	0
18/11/2008	€ / R 2009/03/16	14.80	Put	Currency Future	2,118.0000	2,000.0000	(5.571)	0	0	0
18/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,689.0000	2,840.0000	5.615	0	0	0
18/11/2008	€ / R 2009/03/16	13.05	Call	Currency Future	1,028.0000	1,101.0000	7.101	0	0	0
18/11/2008	€ / R 2009/03/16	11.00	Call	Currency Future	2,329.0000	2,466.0000	5.882	0	0	0
18/11/2008	€ / R 2009/03/16	17.75	Put	Currency Future	4,698.0000	4,562.0000	(2.895)	0	0	0
18/11/2008	€ / R 2009/03/16	14.80	Call	Currency Future	539.0000	579.0000	7.421	0	0	0
18/11/2008	€ / R 2009/03/16	15.25	Call	Currency Future	464.0000	499.0000	7.543	0	0	0
18/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	67.0000	61.0000	(8.955)	0	0	0
18/11/2008	€ / R 2009/03/16	14.20	Call	Currency Future	664.0000	714.0000	7.530	0	0	0
18/11/2008	€ / R 2009/03/16	16.40	Call	Currency Future	322.0000	347.0000	7.764	0	0	0
18/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,540.0000	1,649.0000	7.078	0	0	0
18/11/2008	€ / R 2009/03/16	14.65	Put	Currency Future	1,996.0000	1,880.0000	(5.812)	0	0	0
18/11/2008	€ / R 2009/03/16	12.90	Put	Currency Future	768.0000	687.0000	(10.547)	0	0	0
18/11/2008	€ / R 2009/03/16	10.20	Put	Currency Future	48.0000	42.0000	(12.500)	0	0	0
18/11/2008	€ / R 2009/03/16	12.10	Put	Currency Future	387.0000	337.0000	(12.920)	0	0	0
18/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,956.0000	1,840.0000	(5.930)	0	0	0
18/11/2008	€ / R 2009/03/16	13.05	Put	Currency Future	856.0000	771.0000	(9.930)	0	0	0
18/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	577.0000	620.0000	7.452	0	0	0
18/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,689.0000	2,840.0000	5.615	0	0	0
18/11/2008	€ / R 2009/03/16	10.20	Call	Currency Future	3,069.0000	3,221.0000	4.953	0	0	0
18/11/2008	€ / R 2009/03/16	17.75	Call	Currency Future	170.0000	192.0000	12.941	0	0	0
18/11/2008	€ / R 2009/03/16	15.25	Put	Currency Future	2,492.0000	2,369.0000	(4.936)	0	0	0
18/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	67.0000	61.0000	(8.955)	0	0	0
18/11/2008	€ / R 2009/03/16	12.90	Call	Currency Future	1,089.0000	1,166.0000	7.071	0	0	0
18/11/2008	€ / R 2009/03/16	16.15	Call	Currency Future	347.0000	375.0000	8.069	0	0	0
18/11/2008	€ / R 2009/03/16	15.90	Call	Currency Future	376.0000	406.0000	7.979	0	0	0
18/11/2008	€ / R 2009/03/16	15.85	Put	Currency Future	3,011.0000	2,883.0000	(4.251)	0	0	0
18/11/2008	€ / R 2009/03/16	11.40	Call	Currency Future	2,003.0000	2,131.0000	6.390	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	€ / R 2009/03/16	16.95	Call	Currency Future	249.0000	278.0000	11.647	0	0	0
18/11/2008	€ / R 2009/03/16	15.10	Put	Currency Future	2,366.0000	2,245.0000	(5.114)	0	0	0
18/11/2008	€ / R 2009/03/16	15.85	Call	Currency Future	382.0000	412.0000	7.853	0	0	0
18/11/2008	€ / R 2009/03/16	17.00	Put	Currency Future	4,022.0000	3,893.0000	(3.207)	0	0	0
18/11/2008	€ / R 2009/03/16	14.10	Call	Currency Future	689.0000	740.0000	7.402	0	0	0
18/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	676.0000	727.0000	7.544	0	0	0
18/11/2008	€ / R 2009/03/16	15.90	Put	Currency Future	3,055.0000	2,926.0000	(4.223)	0	0	0
18/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	369.0000	320.0000	(13.279)	0	0	0
18/11/2008	€ / R 2009/03/16	16.45	Put	Currency Future	3,543.0000	3,412.0000	(3.697)	0	0	0
18/11/2008	€ / R 2009/03/16	17.00	Call	Currency Future	243.0000	272.0000	11.934	0	0	0
18/11/2008	€ / R 2009/03/16	15.10	Call	Currency Future	487.0000	524.0000	7.598	0	0	0
18/11/2008	€ / R 2009/03/16	12.45	Put	Currency Future	529.0000	468.0000	(11.531)	0	0	0
18/11/2008	€ / R 2009/03/16	16.45	Call	Currency Future	314.0000	342.0000	8.917	0	0	0
18/11/2008	€ / R 2009/03/16	15.40	Put	Currency Future	2,620.0000	2,496.0000	(4.733)	0	0	0
18/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,605.0000	1,497.0000	(6.729)	0	0	0
18/11/2008	€ / R 2009/03/16	14.30	Call	Currency Future	641.0000	689.0000	7.488	0	0	0
18/11/2008	€ / R 2009/03/16	12.40	Put	Currency Future	506.0000	448.0000	(11.462)	0	0	0
18/11/2008	€ / R 2009/03/16	15.40	Call	Currency Future	442.0000	475.0000	7.466	0	0	0
18/11/2008	€ / R 2009/03/16	11.10	Put	Currency Future	123.0000	101.0000	(17.886)	0	0	0
18/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,356.0000	1,457.0000	7.448	0	0	0
18/11/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,327.0000	1,427.0000	7.536	0	0	0
18/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,956.0000	1,840.0000	(5.930)	0	0	0
18/11/2008	€ / R 2009/03/16	13.30	Call	Currency Future	933.0000	1,001.0000	7.288	0	0	0
18/11/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,719.0000	1,609.0000	(6.399)	0	0	0
18/11/2008	€ / R 2009/03/16	13.30	Put	Currency Future	1,012.0000	921.0000	(8.992)	0	0	0
18/11/2008	€ / R 2009/03/16	10.30	Put	Currency Future	52.0000	46.0000	(11.538)	0	0	0
18/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	286.0000	244.0000	(14.685)	0	0	0
18/11/2008	€ / R 2009/03/16	11.40	Put	Currency Future	182.0000	152.0000	(16.484)	0	0	0
18/11/2008	€ / R 2009/03/16	14.55	Call	Currency Future	587.0000	631.0000	7.496	0	0	0
18/11/2008	€ / R 2009/03/16	10.30	Call	Currency Future	2,974.0000	3,125.0000	5.077	0	0	0
18/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	577.0000	620.0000	7.452	0	0	0
18/11/2008	€ / R 2009/03/16	14.70	Call	Currency Future	558.0000	599.0000	7.348	0	0	0
18/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,708.0000	1,824.0000	6.792	0	0	0
18/11/2008	€ / R 2009/03/16	14.55	Put	Currency Future	1,916.0000	1,801.0000	(6.002)	0	0	0
18/11/2008	€ / R 2009/03/16	12.85	Put	Currency Future	739.0000	660.0000	(10.690)	0	0	0
18/11/2008	€ / R 2009/03/16	16.80	Put	Currency Future	3,846.0000	3,719.0000	(3.302)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	€ / R 2009/03/16	16.70	Put	Currency Future	3,758.0000	3,633.0000	(3.326)	0	0	0
18/11/2008	€ / R 2009/03/16	13.45	Call	Currency Future	880.0000	946.0000	7.500	0	0	0
18/11/2008	€ / R 2009/03/16	13.90	Call	Currency Future	742.0000	797.0000	7.412	0	0	0
18/11/2008	€ / R 2009/03/16	16.80	Call	Currency Future	267.0000	298.0000	11.610	0	0	0
18/11/2008	€ / R 2009/03/16	13.80	Call	Currency Future	770.0000	828.0000	7.532	0	0	0
18/11/2008	€ / R 2009/03/16	16.20	Put	Currency Future	3,320.0000	3,189.0000	(3.946)	0	0	0
18/11/2008	€ / R 2009/03/16	10.65	Put	Currency Future	70.0000	63.0000	(10.000)	0	0	0
18/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,386.0000	1,488.0000	7.359	0	0	0
18/11/2008	€ / R 2009/03/16	14.65	Call	Currency Future	567.0000	609.0000	7.407	0	0	0
18/11/2008	€ / R 2009/03/16	15.60	Put	Currency Future	2,793.0000	2,666.0000	(4.547)	0	0	0
18/11/2008	€ / R 2009/03/16	13.85	Call	Currency Future	756.0000	812.0000	7.407	0	0	0
18/11/2008	€ / R 2009/03/16	16.95	Put	Currency Future	3,977.0000	3,849.0000	(3.219)	0	0	0
18/11/2008	€ / R 2009/03/16	13.80	Put	Currency Future	1,348.0000	1,248.0000	(7.418)	0	0	0
18/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	485.0000	428.0000	(11.753)	0	0	0
18/11/2008	€ / R 2009/03/16	13.45	Put	Currency Future	1,109.0000	1,016.0000	(8.386)	0	0	0
18/11/2008	€ / R 2009/03/16	15.60	Call	Currency Future	415.0000	446.0000	7.470	0	0	0
18/11/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,384.0000	1,283.0000	(7.298)	0	0	0
18/11/2008	€ / R 2009/03/16	14.90	Put	Currency Future	2,200.0000	2,081.0000	(5.409)	0	0	0
18/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,477.0000	1,583.0000	7.177	0	0	0
18/11/2008	€ / R 2009/03/16	15.45	Call	Currency Future	435.0000	468.0000	7.586	0	0	0
18/11/2008	€ / R 2009/03/16	16.70	Call	Currency Future	280.0000	312.0000	11.429	0	0	0
18/11/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,111.0000	1,189.0000	7.021	0	0	0
18/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	579.0000	510.0000	(11.917)	0	0	0
18/11/2008	€ / R 2009/03/16	15.00	Call	Currency Future	504.0000	542.0000	7.540	0	0	0
18/11/2008	€ / R 2009/03/16	15.45	Put	Currency Future	2,663.0000	2,538.0000	(4.694)	0	0	0
18/11/2008	€ / R 2009/03/16	13.75	Put	Currency Future	1,313.0000	1,214.0000	(7.540)	0	0	0
18/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,250.0000	1,340.0000	7.200	0	0	0
18/11/2008	€ / R 2009/03/16	15.00	Put	Currency Future	2,282.0000	2,162.0000	(5.259)	0	0	0
18/11/2008	€ / R 2009/03/16	13.75	Call	Currency Future	785.0000	843.0000	7.389	0	0	0
18/11/2008	€ / R 2009/03/16	16.20	Call	Currency Future	342.0000	369.0000	7.895	0	0	0
18/11/2008	€ / R 2009/03/16	16.25	Put	Currency Future	3,365.0000	3,234.0000	(3.893)	0	0	0
18/11/2008	€ / R 2009/03/16	15.35	Call	Currency Future	449.0000	483.0000	7.572	0	0	0
18/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	464.0000	409.0000	(11.853)	0	0	0
18/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,133.0000	1,213.0000	7.061	0	0	0
18/11/2008	€ / R 2009/03/16	16.25	Call	Currency Future	337.0000	363.0000	7.715	0	0	0
18/11/2008	€ / R 2009/03/16	16.15	Put	Currency Future	3,276.0000	3,145.0000	(3.999)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	€ / R 2009/03/16	10.15	Call	Currency Future	3,117.0000	3,268.0000	4.844	0	0	0
18/11/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,567.0000	1,461.0000	(6.765)	0	0	0
18/11/2008	€ / R 2009/03/16	15.35	Put	Currency Future	2,578.0000	2,453.0000	(4.849)	0	0	0
18/11/2008	€ / R 2009/03/16	14.90	Call	Currency Future	521.0000	560.0000	7.486	0	0	0
18/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	604.0000	532.0000	(11.921)	0	0	0
18/11/2008	€ / R 2009/03/16	9.70	Call	Currency Future	3,547.0000	3,699.0000	4.285	0	0	0
18/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,226.0000	1,312.0000	7.015	0	0	0
18/11/2008	€ / R 2009/03/16	10.50	Call	Currency Future	2,783.0000	2,935.0000	5.462	0	0	0
18/11/2008	€ / R 2009/03/16	11.35	Put	Currency Future	171.0000	142.0000	(16.959)	0	0	0
18/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	405.0000	354.0000	(12.593)	0	0	0
18/11/2008	€ / R 2009/03/16	13.20	Call	Currency Future	970.0000	1,039.0000	7.113	0	0	0
18/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	579.0000	510.0000	(11.917)	0	0	0
18/11/2008	€ / R 2009/03/16	13.20	Put	Currency Future	949.0000	860.0000	(9.378)	0	0	0
18/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	485.0000	428.0000	(11.753)	0	0	0
18/11/2008	€ / R 2009/03/16	11.35	Call	Currency Future	2,042.0000	2,172.0000	6.366	0	0	0
18/11/2008	€ / R 2009/03/16	10.15	Put	Currency Future	46.0000	39.0000	(15.217)	0	0	0
18/11/2008	€ / R 2009/03/16	10.10	Call	Currency Future	3,165.0000	3,316.0000	4.771	0	0	0
18/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,356.0000	1,457.0000	7.448	0	0	0
18/11/2008	€ / R 2009/03/16	10.10	Put	Currency Future	44.0000	36.0000	(18.182)	0	0	0
18/11/2008	€ / R 2009/03/16	17.30	Call	Currency Future	211.0000	237.0000	12.322	0	0	0
18/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	302.0000	258.0000	(14.570)	0	0	0
18/11/2008	€ / R 2009/03/16	16.50	Put	Currency Future	3,586.0000	3,457.0000	(3.597)	0	0	0
18/11/2008	€ / R 2009/03/16	10.90	Put	Currency Future	93.0000	80.0000	(13.978)	0	0	0
18/11/2008	€ / R 2009/03/16	17.30	Put	Currency Future	4,289.0000	4,157.0000	(3.078)	0	0	0
18/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	711.0000	633.0000	(10.970)	0	0	0
18/11/2008	€ / R 2009/03/16	10.90	Call	Currency Future	2,415.0000	2,559.0000	5.963	0	0	0
18/11/2008	€ / R 2009/03/16	18.10	Put	Currency Future	5,022.0000	4,883.0000	(2.768)	0	0	0
18/11/2008	€ / R 2009/03/16	9.90	Call	Currency Future	3,356.0000	3,506.0000	4.470	0	0	0
18/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	243.0000	206.0000	(15.226)	0	0	0
18/11/2008	€ / R 2009/03/16	9.70	Put	Currency Future	25.0000	19.0000	(24.000)	0	0	0
18/11/2008	€ / R 2009/03/16	18.10	Call	Currency Future	143.0000	162.0000	13.287	0	0	0
18/11/2008	€ / R 2009/03/16	9.90	Put	Currency Future	34.0000	27.0000	(20.588)	0	0	0
18/11/2008	€ / R 2009/03/16	16.50	Call	Currency Future	307.0000	336.0000	9.446	0	0	0
18/11/2008	€ / R 2009/03/16	10.70	Call	Currency Future	2,595.0000	2,746.0000	5.819	0	0	0
18/11/2008	€ / R 2009/03/16	16.10	Call	Currency Future	353.0000	381.0000	7.932	0	0	0
18/11/2008	€ / R 2009/03/16	15.70	Put	Currency Future	2,880.0000	2,753.0000	(4.410)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	€ / R 2009/03/16	10.70	Put	Currency Future	73.0000	66.0000	(9.589)	0	0	0
18/11/2008	€ / R 2009/03/16	10.50	Put	Currency Future	62.0000	55.0000	(11.290)	0	0	0
18/11/2008	€ / R 2009/03/16	15.70	Call	Currency Future	401.0000	432.0000	7.731	0	0	0
18/11/2008	€ / R 2009/03/16	11.30	Call	Currency Future	2,082.0000	2,213.0000	6.292	0	0	0
18/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,202.0000	1,286.0000	6.988	0	0	0
18/11/2008	€ / R 2009/03/16	11.30	Put	Currency Future	161.0000	133.0000	(17.391)	0	0	0
18/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	630.0000	556.0000	(11.746)	0	0	0
18/11/2008	€ / R 2009/03/16	14.50	Call	Currency Future	598.0000	642.0000	7.358	0	0	0
18/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,673.0000	1,788.0000	6.874	0	0	0
18/11/2008	€ / R 2009/03/16	14.50	Put	Currency Future	1,876.0000	1,762.0000	(6.077)	0	0	0
18/11/2008	€ / R 2009/03/16	9.85	Call	Currency Future	3,404.0000	3,554.0000	4.407	0	0	0
18/11/2008	€ / R 2009/03/16	16.10	Put	Currency Future	3,231.0000	3,101.0000	(4.024)	0	0	0
18/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,202.0000	1,286.0000	6.988	0	0	0
18/11/2008	€ / R 2009/03/16	15.30	Put	Currency Future	2,535.0000	2,411.0000	(4.892)	0	0	0
18/11/2008	€ / R 2009/03/16	13.90	Put	Currency Future	1,420.0000	1,318.0000	(7.183)	0	0	0
18/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,250.0000	1,340.0000	7.200	0	0	0
18/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,814.0000	1,936.0000	6.725	0	0	0
18/11/2008	€ / R 2009/03/16	15.30	Call	Currency Future	456.0000	491.0000	7.675	0	0	0
18/11/2008	€ / R 2009/03/16	10.65	Call	Currency Future	2,642.0000	2,793.0000	5.715	0	0	0
18/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	630.0000	556.0000	(11.746)	0	0	0
18/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,673.0000	1,788.0000	6.874	0	0	0
18/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	302.0000	258.0000	(14.570)	0	0	0
18/11/2008	€ / R 2009/03/16	9.85	Put	Currency Future	32.0000	24.0000	(25.000)	0	0	0
18/11/2008	€ / R 2009/03/16	11.75	Put	Currency Future	271.0000	231.0000	(14.760)	0	0	0
18/11/2008	€ / R 2009/03/16	12.70	Put	Currency Future	657.0000	581.0000	(11.568)	0	0	0
18/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	243.0000	206.0000	(15.226)	0	0	0
18/11/2008	€ / R 2009/03/16	11.95	Call	Currency Future	1,606.0000	1,718.0000	6.974	0	0	0
18/11/2008	€ / R 2009/03/16	11.55	Call	Currency Future	1,888.0000	2,012.0000	6.568	0	0	0
18/11/2008	€ / R 2009/03/16	11.55	Put	Currency Future	217.0000	183.0000	(15.668)	0	0	0
18/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,814.0000	1,936.0000	6.725	0	0	0
18/11/2008	€ / R 2009/03/16	12.75	Put	Currency Future	684.0000	607.0000	(11.257)	0	0	0
18/11/2008	€ / R 2009/03/16	14.45	Put	Currency Future	1,836.0000	1,724.0000	(6.100)	0	0	0
18/11/2008	€ / R 2009/03/16	11.75	Call	Currency Future	1,743.0000	1,861.0000	6.770	0	0	0
18/11/2008	€ / R 2009/03/16	12.70	Call	Currency Future	1,178.0000	1,261.0000	7.046	0	0	0
18/11/2008	€ / R 2009/03/16	11.95	Put	Currency Future	334.0000	288.0000	(13.772)	0	0	0
18/11/2008	€ / R 2009/03/16	14.45	Call	Currency Future	608.0000	653.0000	7.401	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	369.0000	320.0000	(13.279)	0	0	0
18/11/2008	€ / R 2009/03/16	12.25	Call	Currency Future	1,415.0000	1,519.0000	7.350	0	0	0
18/11/2008	€ / R 2009/03/16	12.20	Call	Currency Future	1,446.0000	1,551.0000	7.261	0	0	200
18/11/2008	€ / R 2009/03/16	12.25	Put	Currency Future	444.0000	390.0000	(12.162)	0	0	0
18/11/2008	€ / R 2009/03/16	13.25	Put	Currency Future	980.0000	890.0000	(9.184)	0	0	0
18/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,540.0000	1,649.0000	7.078	0	0	0
18/11/2008	€ / R 2009/03/16	12.00	Call	Currency Future	1,573.0000	1,683.0000	6.993	0	0	0
18/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	464.0000	409.0000	(11.853)	0	0	0
18/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,226.0000	1,312.0000	7.015	0	0	0
18/11/2008	€ / R 2009/03/16	12.00	Put	Currency Future	351.0000	304.0000	(13.390)	0	0	0
18/11/2008	€ / R 2009/03/16	14.40	Call	Currency Future	619.0000	665.0000	7.431	0	0	0
18/11/2008	€ / R 2009/03/16	14.40	Put	Currency Future	1,797.0000	1,685.0000	(6.233)	0	0	0
18/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,386.0000	1,488.0000	7.359	0	0	0
18/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	604.0000	532.0000	(11.921)	0	0	0
18/11/2008	€ / R 2009/03/16	14.05	Call	Currency Future	702.0000	754.0000	7.407	0	0	0
18/11/2008	€ / R 2009/03/16	11.70	Call	Currency Future	1,778.0000	1,898.0000	6.749	0	0	0
18/11/2008	€ / R 2009/03/16	14.00	Put	Currency Future	1,493.0000	1,389.0000	(6.966)	0	0	0
18/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,708.0000	1,824.0000	6.792	0	0	0
18/11/2008	€ / R 2009/03/16	12.75	Call	Currency Future	1,155.0000	1,237.0000	7.100	0	0	0
18/11/2008	€ / R 2009/03/16	13.25	Call	Currency Future	952.0000	1,020.0000	7.143	0	0	0
18/11/2008	€ / R 2009/03/16	12.20	Put	Currency Future	424.0000	372.0000	(12.264)	0	0	0
18/11/2008	€ / R 2009/03/16	14.05	Put	Currency Future	1,530.0000	1,425.0000	(6.863)	0	0	0
18/11/2008	€ / R 2009/03/16	14.00	Call	Currency Future	715.0000	768.0000	7.413	0	0	0
18/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	711.0000	633.0000	(10.970)	0	0	0
18/11/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,209.0000	1,113.0000	(7.940)	0	0	0
18/11/2008	€ / R 2009/03/16	13.70	Put	Currency Future	1,278.0000	1,180.0000	(7.668)	0	0	0
18/11/2008	€ / R 2009/03/16	14.30	Call	Currency Future	641.0000	689.0000	7.488	0	0	0
18/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,133.0000	1,213.0000	7.061	0	0	0
18/11/2008	€ / R 2009/03/16	13.70	Call	Currency Future	800.0000	859.0000	7.375	0	0	0
18/11/2008	€ / R 2009/03/16	13.85	Call	Currency Future	756.0000	812.0000	7.407	0	0	0
18/11/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,384.0000	1,283.0000	(7.298)	0	0	0
18/11/2008	€ / R 2009/03/16	11.60	Call	Currency Future	1,851.0000	1,974.0000	6.645	0	0	0
18/11/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,209.0000	1,113.0000	(7.940)	0	0	0
18/11/2008	€ / R 2009/03/16	11.50	Put	Currency Future	205.0000	172.0000	(16.098)	0	0	0
18/11/2008	€ / R 2009/03/16	13.60	Call	Currency Future	831.0000	893.0000	7.461	0	0	0
18/11/2008	€ / R 2009/03/16	11.60	Put	Currency Future	229.0000	194.0000	(15.284)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	€ / R	2009/03/16	13.00	Put	Currency Future	826.0000	743.0000	(10.048)	0	0	0
18/11/2008	€ / R	2009/03/16	11.70	Put	Currency Future	257.0000	218.0000	(15.175)	0	0	0
18/11/2008	€ / R	2009/03/16	13.00	Call	Currency Future	1,048.0000	1,122.0000	7.061	0	0	0
18/11/2008	€ / R	2009/03/16	14.10	Put	Currency Future	1,567.0000	1,461.0000	(6.765)	0	0	0
18/11/2008	€ / R	2009/03/16	11.50	Call	Currency Future	1,926.0000	2,052.0000	6.542	0	0	0
18/11/2008	€ / R	2009/03/16	14.30	Put	Currency Future	1,719.0000	1,609.0000	(6.399)	0	0	0
18/11/2008	€ / R	2009/03/16	14.10	Call	Currency Future	689.0000	740.0000	7.402	0	0	0
18/11/2008	€ / R	2009/03/16	11.80	Put	Currency Future	286.0000	244.0000	(14.685)	0	0	0
18/11/2008	€ / R	2009/03/16	13.60	Call	Currency Future	831.0000	893.0000	7.461	0	0	0
18/11/2008	€ / R	2009/03/16	13.40	Call	Currency Future	897.0000	964.0000	7.469	0	0	0
18/11/2008	€ / R	2009/03/16	13.10	Put	Currency Future	887.0000	800.0000	(9.808)	0	0	0
18/11/2008	€ / R	2009/03/16	13.10	Call	Currency Future	1,008.0000	1,080.0000	7.143	0	0	0
18/11/2008	€ / R	2009/03/16	13.35	Call	Currency Future	915.0000	982.0000	7.322	0	0	0
18/11/2008	€ / R	2009/03/16	13.40	Put	Currency Future	1,076.0000	985.0000	(8.457)	0	0	0
18/11/2008	€ / R	2009/03/16	13.50	Put	Currency Future	1,142.0000	1,048.0000	(8.231)	0	0	0
18/11/2008	€ / R	2009/03/16	13.50	Call	Currency Future	863.0000	928.0000	7.532	0	0	0
18/11/2008	€ / R	2009/03/16	13.35	Put	Currency Future	1,043.0000	953.0000	(8.629)	0	0	0
18/11/2008	€ / R	2009/03/16	12.50	Put	Currency Future	554.0000	489.0000	(11.733)	0	0	0
18/11/2008	€ / R	2009/03/16	12.50	Call	Currency Future	1,275.0000	1,368.0000	7.294	0	0	0
18/11/2008	€ / R	2009/03/16	12.85	Call	Currency Future	1,111.0000	1,189.0000	7.021	0	0	0
18/11/2008	€ / R	2009/03/16	12.10	Call	Currency Future	1,508.0000	1,616.0000	7.162	0	0	0
18/11/2008	€ / R	2009/03/16	12.10	Put	Currency Future	387.0000	337.0000	(12.920)	0	0	0
18/11/2008	€ / R	2009/03/16	12.85	Put	Currency Future	739.0000	660.0000	(10.690)	0	0	0
18/11/2008	€ / R	2009/06/12			Currency Future	13.4917	13.6491	1.167	0.0000	0.0000	1,000
18/11/2008	€ / R	2009/06/12	12.05	Put	Currency Future	486.0000	444.0000	(8.642)	0	0	0
18/11/2008	€ / R	2009/06/12	11.90	Call	Currency Future	2,030.0000	2,148.0000	5.813	0	0	0
18/11/2008	€ / R	2009/06/12	14.90	Put	Currency Future	2,082.0000	1,982.0000	(4.803)	0	0	0
18/11/2008	€ / R	2009/06/12	14.35	Put	Currency Future	1,707.0000	1,617.0000	(5.272)	0	0	0
18/11/2008	€ / R	2009/06/12	12.65	Put	Currency Future	710.0000	655.0000	(7.746)	0	0	0
18/11/2008	€ / R	2009/06/12	12.00	Call	Currency Future	1,961.0000	2,077.0000	5.915	0	0	0
18/11/2008	€ / R	2009/06/12	15.30	Call	Currency Future	566.0000	617.0000	9.011	0	0	0
18/11/2008	€ / R	2009/06/12	13.25	Call	Currency Future	1,249.0000	1,318.0000	5.524	0	0	0
18/11/2008	€ / R	2009/06/12	12.65	Call	Currency Future	1,552.0000	1,654.0000	6.572	0	0	0
18/11/2008	€ / R	2009/06/12	11.80	Put	Currency Future	408.0000	371.0000	(9.069)	0	0	0
18/11/2008	€ / R	2009/06/12	14.90	Call	Currency Future	674.0000	731.0000	8.457	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	€ / R 2009/06/12	14.45	Call	Currency Future	814.0000	880.0000	8.108	0	0	0
18/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,928.0000	2,043.0000	5.965	0	0	0
18/11/2008	€ / R 2009/06/12	11.90	Put	Currency Future	438.0000	399.0000	(8.904)	0	0	0
18/11/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,117.0000	1,185.0000	6.088	0	0	0
18/11/2008	€ / R 2009/06/12	14.35	Call	Currency Future	849.0000	916.0000	7.892	0	0	0
18/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,357.0000	1,265.0000	(6.780)	0	0	0
18/11/2008	€ / R 2009/06/12	11.80	Call	Currency Future	2,100.0000	2,220.0000	5.714	0	0	0
18/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	703.0000	762.0000	8.393	0	0	0
18/11/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,225.0000	1,136.0000	(7.265)	0	0	0
18/11/2008	€ / R 2009/06/12	14.25	Put	Currency Future	1,642.0000	1,554.0000	(5.359)	0	0	0
18/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,581.0000	1,684.0000	6.515	0	0	0
18/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	2,011.0000	1,913.0000	(4.873)	0	0	0
18/11/2008	€ / R 2009/06/12	14.25	Call	Currency Future	884.0000	953.0000	7.805	0	0	0
18/11/2008	€ / R 2009/06/12	11.70	Call	Currency Future	2,171.0000	2,293.0000	5.620	0	0	0
18/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,375.0000	2,268.0000	(4.505)	0	0	0
18/11/2008	€ / R 2009/06/12	14.45	Put	Currency Future	1,773.0000	1,681.0000	(5.189)	0	0	0
18/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,049.0000	1,114.0000	6.196	0	0	0
18/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	690.0000	635.0000	(7.971)	0	0	0
18/11/2008	€ / R 2009/06/12	13.25	Put	Currency Future	1,007.0000	919.0000	(8.739)	0	0	0
18/11/2008	€ / R 2009/06/12	14.55	Call	Currency Future	781.0000	845.0000	8.195	0	0	0
18/11/2008	€ / R 2009/06/12	15.50	Put	Currency Future	2,527.0000	2,416.0000	(4.393)	0	0	0
18/11/2008	€ / R 2009/06/12	11.70	Put	Currency Future	379.0000	344.0000	(9.235)	0	0	0
18/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	939.0000	1,012.0000	7.774	0	0	0
18/11/2008	€ / R 2009/06/12	14.55	Put	Currency Future	1,839.0000	1,746.0000	(5.057)	0	0	0
18/11/2008	€ / R 2009/06/12	12.00	Put	Currency Future	470.0000	428.0000	(8.936)	0	0	0
18/11/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,548.0000	1,463.0000	(5.491)	0	0	0
18/11/2008	€ / R 2009/06/12	14.75	Call	Currency Future	718.0000	778.0000	8.357	0	0	0
18/11/2008	€ / R 2009/06/12	15.40	Put	Currency Future	2,450.0000	2,341.0000	(4.449)	0	0	0
18/11/2008	€ / R 2009/06/12	13.90	Call	Currency Future	1,018.0000	1,080.0000	6.090	0	0	0
18/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,894.0000	2,008.0000	6.019	0	0	0
18/11/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,190.0000	1,262.0000	6.050	0	0	0
18/11/2008	€ / R 2009/06/12	15.05	Put	Currency Future	2,190.0000	2,087.0000	(4.703)	0	0	0
18/11/2008	€ / R 2009/06/12	15.60	Put	Currency Future	2,604.0000	2,492.0000	(4.301)	0	0	0
18/11/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,426.0000	1,331.0000	(6.662)	0	0	0
18/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	503.0000	459.0000	(8.748)	0	0	0
18/11/2008	€ / R 2009/06/12	15.05	Call	Currency Future	632.0000	686.0000	8.544	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	€ / R 2009/06/12	15.60	Call	Currency Future	496.0000	541.0000	9.073	0	0	0
18/11/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,733.0000	1,842.0000	6.290	0	0	0
18/11/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,702.0000	1,810.0000	6.345	0	0	0
18/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,229.0000	1,300.0000	5.777	0	0	0
18/11/2008	€ / R 2009/06/12	14.95	Put	Currency Future	2,118.0000	2,017.0000	(4.769)	0	0	0
18/11/2008	€ / R 2009/06/12	12.25	Put	Currency Future	555.0000	508.0000	(8.468)	0	0	0
18/11/2008	€ / R 2009/06/12	14.95	Call	Currency Future	659.0000	716.0000	8.649	0	0	0
18/11/2008	€ / R 2009/06/12	15.40	Call	Currency Future	542.0000	591.0000	9.041	0	0	0
18/11/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,548.0000	1,463.0000	(5.491)	0	0	0
18/11/2008	€ / R 2009/06/12	12.35	Put	Currency Future	592.0000	543.0000	(8.277)	0	0	0
18/11/2008	€ / R 2009/06/12	11.75	Call	Currency Future	2,135.0000	2,256.0000	5.667	0	0	0
18/11/2008	€ / R 2009/06/12	14.85	Put	Currency Future	2,047.0000	1,947.0000	(4.885)	0	0	0
18/11/2008	€ / R 2009/06/12	12.25	Call	Currency Future	1,797.0000	1,907.0000	6.121	0	0	0
18/11/2008	€ / R 2009/06/12	11.95	Call	Currency Future	1,996.0000	2,113.0000	5.862	0	0	0
18/11/2008	€ / R 2009/06/12	13.70	Call	Currency Future	1,082.0000	1,149.0000	6.192	0	0	0
18/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,375.0000	2,268.0000	(4.505)	0	0	0
18/11/2008	€ / R 2009/06/12	11.95	Put	Currency Future	454.0000	413.0000	(9.031)	0	0	0
18/11/2008	€ / R 2009/06/12	14.75	Put	Currency Future	1,976.0000	1,879.0000	(4.909)	0	0	0
18/11/2008	€ / R 2009/06/12	15.50	Call	Currency Future	518.0000	565.0000	9.073	0	0	0
18/11/2008	€ / R 2009/06/12	14.90	Call	Currency Future	674.0000	731.0000	8.457	0	0	0
18/11/2008	€ / R 2009/06/12	14.00	Call	Currency Future	978.0000	1,048.0000	7.157	0	0	0
18/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,611.0000	1,715.0000	6.456	0	0	0
18/11/2008	€ / R 2009/06/12	14.85	Call	Currency Future	688.0000	746.0000	8.430	0	0	0
18/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	566.0000	617.0000	9.011	0	0	0
18/11/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,733.0000	1,842.0000	6.290	0	0	0
18/11/2008	€ / R 2009/06/12	14.00	Put	Currency Future	1,486.0000	1,398.0000	(5.922)	0	0	0
18/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	669.0000	616.0000	(7.922)	0	0	0
18/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	1,037.0000	950.0000	(8.390)	0	0	0
18/11/2008	€ / R 2009/06/12	13.70	Put	Currency Future	1,290.0000	1,200.0000	(6.977)	0	0	0
18/11/2008	€ / R 2009/06/12	12.35	Put	Currency Future	592.0000	543.0000	(8.277)	0	0	0
18/11/2008	€ / R 2009/06/12	12.70	Call	Currency Future	1,523.0000	1,624.0000	6.632	0	0	0
18/11/2008	€ / R 2009/06/12	13.90	Call	Currency Future	1,018.0000	1,080.0000	6.090	0	0	0
18/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	423.0000	385.0000	(8.983)	0	0	0
18/11/2008	€ / R 2009/06/12	13.15	Call	Currency Future	1,287.0000	1,370.0000	6.449	0	0	0
18/11/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,426.0000	1,331.0000	(6.662)	0	0	0
18/11/2008	€ / R 2009/06/12	13.35	Put	Currency Future	1,068.0000	983.0000	(7.959)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,065.0000	2,184.0000	5.763	0	0	0
18/11/2008	€ / R 2009/06/12	13.15	Put	Currency Future	945.0000	871.0000	(7.831)	0	0	0
18/11/2008	€ / R 2009/06/12	11.75	Put	Currency Future	394.0000	357.0000	(9.391)	0	0	0
18/11/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,193.0000	1,105.0000	(7.376)	0	0	0
18/11/2008	€ / R 2009/06/12	13.40	Put	Currency Future	1,098.0000	1,013.0000	(7.741)	0	0	0
18/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	831.0000	898.0000	8.063	0	0	0
18/11/2008	€ / R 2009/06/12	14.50	Call	Currency Future	798.0000	862.0000	8.020	0	0	0
18/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,740.0000	1,649.0000	(5.230)	0	0	0
18/11/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,225.0000	1,136.0000	(7.265)	0	0	0
18/11/2008	€ / R 2009/06/12	12.50	Put	Currency Future	649.0000	597.0000	(8.012)	0	0	0
18/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	765.0000	828.0000	8.235	0	0	0
18/11/2008	€ / R 2009/06/12	12.40	Put	Currency Future	610.0000	560.0000	(8.197)	0	0	0
18/11/2008	€ / R 2009/06/12	14.50	Put	Currency Future	1,806.0000	1,713.0000	(5.150)	0	0	0
18/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	1,037.0000	950.0000	(8.390)	0	0	0
18/11/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,134.0000	1,204.0000	6.173	0	0	0
18/11/2008	€ / R 2009/06/12	12.50	Call	Currency Future	1,641.0000	1,746.0000	6.399	0	0	0
18/11/2008	€ / R 2009/06/12	12.70	Put	Currency Future	731.0000	675.0000	(7.661)	0	0	0
18/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,229.0000	1,300.0000	5.777	0	0	0
18/11/2008	€ / R 2009/06/12	14.90	Put	Currency Future	2,082.0000	1,982.0000	(4.803)	0	0	0
18/11/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,305.0000	1,397.0000	7.050	0	0	0
18/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,873.0000	1,779.0000	(5.019)	0	0	0
18/11/2008	€ / R 2009/06/12	13.85	Call	Currency Future	1,033.0000	1,097.0000	6.196	0	0	0
18/11/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,117.0000	1,185.0000	6.088	0	0	0
18/11/2008	€ / R 2009/06/12	13.85	Put	Currency Future	1,392.0000	1,297.0000	(6.825)	0	0	0
18/11/2008	€ / R 2009/06/12	13.95	Call	Currency Future	998.0000	1,064.0000	6.613	0	0	0
18/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	486.0000	444.0000	(8.642)	0	0	0
18/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,611.0000	1,715.0000	6.456	0	0	0
18/11/2008	€ / R 2009/06/12	13.95	Put	Currency Future	1,456.0000	1,364.0000	(6.319)	0	0	0
18/11/2008	€ / R 2009/06/12	15.20	Put	Currency Future	2,300.0000	2,195.0000	(4.565)	0	0	0
18/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	669.0000	616.0000	(7.922)	0	0	0
18/11/2008	€ / R 2009/06/12	14.05	Call	Currency Future	958.0000	1,032.0000	7.724	0	0	0
18/11/2008	€ / R 2009/06/12	15.20	Call	Currency Future	592.0000	644.0000	8.784	0	0	0
18/11/2008	€ / R 2009/06/12	13.10	Put	Currency Future	913.0000	848.0000	(7.119)	0	0	0
18/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	939.0000	1,012.0000	7.774	0	0	0
18/11/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,517.0000	1,433.0000	(5.537)	0	0	0
18/11/2008	€ / R 2009/06/12	13.35	Call	Currency Future	1,209.0000	1,282.0000	6.038	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
18/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,928.0000	2,043.0000	5.965	0	0	0
18/11/2008	€ / R 2009/06/12	11.65	Put	Currency Future	366.0000	331.0000	(9.563)	0	0	0
18/11/2008	€ / R 2009/06/12	11.65	Call	Currency Future	2,207.0000	2,330.0000	5.573	0	0	0
18/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,065.0000	2,184.0000	5.763	0	0	0
18/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	797.0000	737.0000	(7.528)	0	0	0
18/11/2008	€ / R 2009/06/12	12.15	Put	Currency Future	520.0000	475.0000	(8.654)	0	0	0
18/11/2008	€ / R 2009/06/12	15.00	Call	Currency Future	645.0000	701.0000	8.682	0	0	0
18/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,861.0000	1,974.0000	6.072	0	0	0
18/11/2008	€ / R 2009/06/12	15.10	Call	Currency Future	618.0000	672.0000	8.738	0	0	0
18/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,439.0000	1,536.0000	6.741	0	0	0
18/11/2008	€ / R 2009/06/12	12.30	Put	Currency Future	573.0000	525.0000	(8.377)	0	0	0
18/11/2008	€ / R 2009/06/12	15.10	Put	Currency Future	2,226.0000	2,123.0000	(4.627)	0	0	0
18/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	423.0000	385.0000	(8.983)	0	0	0
18/11/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,411.0000	1,507.0000	6.804	0	0	0
18/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	2,011.0000	1,913.0000	(4.873)	0	0	0
18/11/2008	€ / R 2009/06/12	12.90	Put	Currency Future	819.0000	758.0000	(7.448)	0	0	0
18/11/2008	€ / R 2009/06/12	15.00	Put	Currency Future	2,154.0000	2,052.0000	(4.735)	0	0	0
18/11/2008	€ / R 2009/06/12	12.80	Put	Currency Future	775.0000	716.0000	(7.613)	0	0	0
18/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	703.0000	762.0000	8.393	0	0	0
18/11/2008	€ / R 2009/06/12	12.40	Put	Currency Future	610.0000	560.0000	(8.197)	0	0	0
18/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	831.0000	898.0000	8.063	0	0	0
18/11/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,466.0000	1,565.0000	6.753	0	0	0
18/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	765.0000	828.0000	8.235	0	0	0
18/11/2008	€ / R 2009/06/12	13.00	Call	Currency Future	1,357.0000	1,451.0000	6.927	0	0	0
18/11/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,765.0000	1,874.0000	6.176	0	0	0
18/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,873.0000	1,779.0000	(5.019)	0	0	0
18/11/2008	€ / R 2009/06/12	13.00	Put	Currency Future	866.0000	802.0000	(7.390)	0	0	0
18/11/2008	€ / R 2009/06/12	12.45	Put	Currency Future	630.0000	579.0000	(8.095)	0	0	0
18/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	866.0000	935.0000	7.968	0	0	0
18/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,740.0000	1,649.0000	(5.230)	0	0	0
18/11/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,702.0000	1,810.0000	6.345	0	0	0
18/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,674.0000	1,585.0000	(5.317)	0	0	0
18/11/2008	€ / R 2009/06/12	12.95	Call	Currency Future	1,384.0000	1,479.0000	6.864	0	0	0
18/11/2008	€ / R 2009/06/12	14.70	Call	Currency Future	733.0000	794.0000	8.322	0	0	0
18/11/2008	€ / R 2009/06/12	12.80	Put	Currency Future	775.0000	716.0000	(7.613)	0	0	0
18/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	889.0000	825.0000	(7.199)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	€ / R 2009/06/12	14.70	Put	Currency Future	1,942.0000	1,845.0000	(4.995)	0	0	0
18/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	797.0000	737.0000	(7.528)	0	0	0
18/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,439.0000	1,536.0000	6.741	0	0	0
18/11/2008	€ / R 2009/06/12	12.45	Call	Currency Future	1,671.0000	1,778.0000	6.403	0	0	0
18/11/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,331.0000	1,424.0000	6.987	0	0	0
18/11/2008	€ / R 2009/06/12	14.65	Call	Currency Future	749.0000	811.0000	8.278	0	0	0
18/11/2008	€ / R 2009/06/12	12.95	Put	Currency Future	842.0000	780.0000	(7.363)	0	0	0
18/11/2008	€ / R 2009/06/12	14.20	Put	Currency Future	1,610.0000	1,524.0000	(5.342)	0	0	0
18/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	710.0000	655.0000	(7.746)	0	0	0
18/11/2008	€ / R 2009/06/12	14.65	Put	Currency Future	1,907.0000	1,812.0000	(4.982)	0	0	0
18/11/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,466.0000	1,565.0000	6.753	0	0	0
18/11/2008	€ / R 2009/06/12	12.20	Put	Currency Future	537.0000	492.0000	(8.380)	0	0	0
18/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,552.0000	1,654.0000	6.572	0	0	0
18/11/2008	€ / R 2009/06/12	12.20	Call	Currency Future	1,829.0000	1,941.0000	6.124	0	0	0
18/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	690.0000	635.0000	(7.971)	0	0	0
18/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,581.0000	1,684.0000	6.515	0	0	0
18/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,674.0000	1,585.0000	(5.317)	0	0	0
18/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	866.0000	935.0000	7.968	0	0	0
18/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	503.0000	459.0000	(8.748)	0	0	0
18/11/2008	€ / R 2009/06/12	14.20	Call	Currency Future	902.0000	973.0000	7.871	0	0	0
18/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,894.0000	2,008.0000	6.019	0	0	0
18/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,861.0000	1,974.0000	6.072	0	0	0
18/11/2008	€ / R 2009/06/12	12.15	Put	Currency Future	520.0000	475.0000	(8.654)	0	0	0
18/11/2008	€ / R 2009/06/12	13.20	Call	Currency Future	1,269.0000	1,344.0000	5.910	0	0	0
18/11/2008	€ / R 2009/06/12	13.20	Put	Currency Future	977.0000	895.0000	(8.393)	0	0	0
18/11/2008	€ / R 2009/06/12	13.75	Put	Currency Future	1,324.0000	1,232.0000	(6.949)	0	0	0
18/11/2008	€ / R 2009/06/12	13.75	Call	Currency Future	1,066.0000	1,131.0000	6.098	0	0	0
18/11/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,193.0000	1,105.0000	(7.376)	0	0	0
18/11/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,331.0000	1,424.0000	6.987	0	0	0
18/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	889.0000	825.0000	(7.199)	0	0	0
18/11/2008	€ / R 2009/06/12	13.45	Call	Currency Future	1,171.0000	1,244.0000	6.234	0	0	0
18/11/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,134.0000	1,204.0000	6.173	0	0	0
18/11/2008	€ / R 2009/06/12	13.45	Put	Currency Future	1,129.0000	1,044.0000	(7.529)	0	0	0
18/11/2008	€ / R 2009/06/12	13.65	Put	Currency Future	1,257.0000	1,168.0000	(7.080)	0	0	0
18/11/2008	€ / R 2009/06/12	13.65	Call	Currency Future	1,099.0000	1,167.0000	6.187	0	0	0
18/11/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,190.0000	1,262.0000	6.050	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	€ / R	2009/06/12	13.50	Put	Currency Future	1,161.0000	1,075.0000	(7.407)	0	0	0
18/11/2008	€ / R	2009/06/12	13.50	Call	Currency Future	1,152.0000	1,224.0000	6.250	0	0	0
18/11/2008	€ / R	2009/06/12	13.40	Put	Currency Future	1,098.0000	1,013.0000	(7.741)	0	0	0
18/11/2008	€ / R	2009/06/12	13.80	Put	Currency Future	1,357.0000	1,265.0000	(6.780)	0	0	0
18/11/2008	€ / R	2009/06/12	13.80	Call	Currency Future	1,049.0000	1,114.0000	6.196	0	0	0
18/11/2008	€ / R	2009/06/12	12.90	Call	Currency Future	1,411.0000	1,507.0000	6.804	0	0	0
18/11/2008	€ / R	2009/06/12	13.10	Put	Currency Future	913.0000	848.0000	(7.119)	0	0	0
18/11/2008	€ / R	2009/06/12	13.10	Call	Currency Future	1,305.0000	1,397.0000	7.050	0	0	0
18/11/2008	€ / R	2009/06/12	12.30	Put	Currency Future	573.0000	525.0000	(8.377)	0	0	0
18/11/2008	€ / R	2009/06/12	12.90	Put	Currency Future	819.0000	758.0000	(7.448)	0	0	0
18/11/2008	€ / R	2009/06/12	12.75	Call	Currency Future	1,495.0000	1,594.0000	6.622	0	0	0
18/11/2008	€ / R	2009/06/12	12.75	Put	Currency Future	753.0000	695.0000	(7.703)	0	0	0
18/11/2008	€ / R	2009/06/12	12.30	Call	Currency Future	1,765.0000	1,874.0000	6.176	0	0	0
18/11/2008	ALBI	2009/02/05			Index Future	283.6340	283.2000	(0.153)	0.0000	0.0000	607
18/11/2008	ALBI	2009/05/07			Index Future	291.6320	291.1890	(0.152)	0.0000	0.0000	0
18/11/2008	ALBI	2009/08/06			Index Future	297.5230	296.9040	(0.208)	0.0000	0.0000	0
18/11/2008	CRD1	2009/02/05			Index Future	119.6870	119.6670	(0.017)	0.0000	0.0000	0
18/11/2008	CRD1	2009/05/07			Index Future	123.0620	123.0420	(0.016)	0.0000	0.0000	0
18/11/2008	CRD1	2009/08/06			Index Future	126.3790	126.3600	(0.015)	0.0000	0.0000	2
18/11/2008	GOVI	2009/02/05			jGovi	285.5880	285.1630	(0.149)	0.0000	0.0000	356
18/11/2008	GOVI	2009/05/07			jGovi	293.6410	293.2070	(0.148)	0.0000	0.0000	0
18/11/2008	GOVI	2009/08/06			jGovi	301.5550	301.1130	(0.147)	0.0000	0.0000	0
18/11/2008	ILBI	2009/02/05			Index Future	344.7300	344.1910	(0.156)	0.0000	0.0000	1
18/11/2008	ILBI	2009/05/07			Index Future	354.6160	354.0650	(0.155)	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
18/11/2008	J153	2010/08/31			jSwap	10.3230	10.2470	(0.736)	0.0000	0.0000	0
18/11/2008	J157	2015/09/15			jSwap	9.0010	9.0660	0.722	0.0000	0.0000	0
18/11/2008	J186	2026/12/21			jSwap	8.2130	8.3320	1.449	0.0000	0.0000	0
18/11/2008	J201	2014/12/22			jSwap	9.2270	9.2800	0.574	0.0000	0.0000	0
18/11/2008	J203	2017/09/15			jSwap	8.8600	8.9380	0.880	0.0000	0.0000	0
18/11/2008	J204	2018/12/21			jSwap	8.9030	8.9770	0.831	0.0000	0.0000	0
18/11/2008	J207	2020/01/15			jSwap	8.7830	8.8590	0.865	0.0000	0.0000	0
18/11/2008	JBAR	2005/12/21			jBar	12.3170	12.2920	(0.203)	0.0000	0.0000	0
18/11/2008	JFRA	2009/02/05			jFra	11.5590	11.4750	(0.727)	0.0000	0.0000	0
18/11/2008	JFRA	2009/05/07			jFra	10.3210	10.2510	(0.678)	0.0000	0.0000	0
18/11/2008	JFRA	2009/08/06			jFra	9.3830	9.3270	(0.597)	0.0000	0.0000	0
18/11/2008	JFRA	2009/11/05			jFra	8.9820	8.7540	(2.538)	0.0000	0.0000	0
18/11/2008	JN02	2009/02/05			jNote	9.3650	9.2870	(0.833)	0.0000	0.0000	0
18/11/2008	JN02	2009/05/07			jNote	8.9510	8.8810	(0.782)	0.0000	0.0000	0
18/11/2008	JN02	2009/08/06			jNote	8.7000	8.6420	(0.667)	0.0000	0.0000	0
18/11/2008	JN05	2009/02/05			jNote	8.7680	8.8040	0.411	0.0000	0.0000	0
18/11/2008	JN05	2009/05/07			jNote	8.5710	8.6210	0.583	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
18/11/2008	JN05	2009/08/06			jNote	8.4450	8.5120	0.793	0.0000	0.0000	0
18/11/2008	JN10	2009/02/05			jNote	8.4720	8.5510	0.932	0.0000	0.0000	0
18/11/2008	JN10	2009/05/07			jNote	8.3410	8.4260	1.019	0.0000	0.0000	0
18/11/2008	JN10	2009/08/06			jNote	8.2510	8.3410	1.091	0.0000	0.0000	0
18/11/2008	JROD	2008/11/28			jRod	11.8070	11.8050	(0.017)	0.0000	0.0000	0
18/11/2008	JROD	2008/12/31			jRod	11.9550	11.9410	(0.117)	0.0000	0.0000	0
18/11/2008	JROD	2009/01/30			jRod	0.0000	12.1540	100.000	0.0000	0.0000	0
18/11/2008	JROD	2009/02/27			jRod	0.0000	12.0730	100.000	0.0000	0.0000	0
18/11/2008	JROD	2009/03/31			jRod	0.0000	12.1570	100.000	0.0000	0.0000	0
18/11/2008	JROD	2009/04/30			jRod	0.0000	12.1950	100.000	0.0000	0.0000	0
18/11/2008	JROD	2009/05/29			jRod	0.0000	12.0540	100.000	0.0000	0.0000	0
18/11/2008	JROD	2009/06/30			jRod	0.0000	12.0210	100.000	0.0000	0.0000	0
18/11/2008	OTH1	2009/02/05			Index Future	273.1960	272.7270	(0.172)	0.0000	0.0000	0
18/11/2008	OTH1	2009/05/07			Index Future	280.9000	280.4210	(0.171)	0.0000	0.0000	0
18/11/2008	OTH1	2009/08/06			Index Future	288.4710	287.9820	(0.170)	0.0000	0.0000	3
18/11/2008	R153	2009/02/05			Bond Future	8.7350	8.6700	(0.744)	0.0000	0.0000	4,514
18/11/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,940.0000	2,024.0000	4.330	0	0	0
18/11/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	90.0000	77.0000	(14.444)	0	0	0
18/11/2008	R153	2009/05/07			Bond Future	8.2470	8.1670	(0.970)	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
18/11/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	926.0000	886.0000	(4.320)	0	0	0
18/11/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,183.0000	2,244.0000	2.794	0	0	0
18/11/2008	R153	2009/08/06			Bond Future	7.6010	7.5000	(1.329)	0.0000	0.0000	0
18/11/2008	R153	2009/08/06	10.00	Put	Option on Bond Future	1,154.0000	1,118.0000	(3.120)	0	0	0
18/11/2008	R153	2009/08/06	10.00	Call	Option on Bond Future	3,591.0000	3,660.0000	1.921	0	0	0
18/11/2008	R153	2009/08/06	9.75	Call	Option on Bond Future	3,427.0000	3,494.0000	1.955	0	0	0
18/11/2008	R153	2009/08/06	9.75	Put	Option on Bond Future	1,240.0000	1,202.0000	(3.065)	0	0	0
18/11/2008	R157	2009/02/05			Bond Future	8.5790	8.6020	0.268	0.0000	0.0000	7,070
18/11/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,636.0000	2,548.0000	(3.338)	0	0	600
18/11/2008	R157	2009/02/05	8.25	Put	Option on Bond Future	3,198.0000	3,269.0000	2.220	0	0	0
18/11/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	746.0000	767.0000	2.815	0	0	850
18/11/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	4,506.0000	4,395.0000	(2.463)	0	0	0
18/11/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	1,664.0000	1,706.0000	2.524	0	0	0
18/11/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	7,963.0000	7,837.0000	(1.582)	0	0	0
18/11/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	175.0000	180.0000	2.857	0	0	0
18/11/2008	R157	2009/02/05	8.25	Call	Option on Bond Future	1,298.0000	1,238.0000	(4.622)	0	0	850
18/11/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	5,594.0000	5,476.0000	(2.109)	0	0	600
18/11/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	471.0000	485.0000	2.972	0	0	0
18/11/2008	R157	2009/05/07			Bond Future	8.4470	8.4700	0.272	0.0000	0.0000	1,624
18/11/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,729.0000	4,636.0000	(1.967)	0	0	0
18/11/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	1,696.0000	1,730.0000	2.005	0	0	0
18/11/2008	R157	2009/08/06			Bond Future	8.3190	8.3440	0.301	0.0000	0.0000	5,000
18/11/2008	R157	2009/08/06	9.25	Put	Option on Bond Future	531.0000	552.0000	3.955	0	0	0
18/11/2008	R157	2009/08/06	9.25	Call	Option on Bond Future	5,447.0000	5,333.0000	(2.093)	0	0	0
18/11/2008	R186	2009/02/05			Bond Future	8.3470	8.4000	0.635	0.0000	0.0000	2,834
18/11/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	8,983.0000	8,427.0000	(6.189)	0	0	0
18/11/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
18/11/2008	R186	2009/05/07			Bond Future	8.2570	8.3100	0.642	0.0000	0.0000	0
18/11/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	57.0000	78.0000	36.842	0	0	0
18/11/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	7,559.0000	7,020.0000	(7.131)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	R186	2009/08/06			Bond Future	8.1740	8.2280	0.661	0.0000	0.0000	2,500
18/11/2008	R186	2009/08/06	9.00	Call	Option on Bond Future	8,426.0000	7,883.0000	(6.444)	0	0	0
18/11/2008	R186	2009/08/06	9.00	Put	Option on Bond Future	102.0000	131.0000	28.431	0	0	0
18/11/2008	R196	2009/02/05			Bond Future	12.1030	12.0580	(0.372)	0.0000	0.0000	0
18/11/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	941.0000	936.0000	(0.531)	0	0	0
18/11/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,010.0000	1,003.0000	(0.693)	0	0	0
18/11/2008	R196	2009/05/07			Bond Future	11.5790	11.5110	(0.587)	0.0000	0.0000	0
18/11/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	85.0000	90.0000	5.882	0	0	0
18/11/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	257.0000	242.0000	(5.837)	0	0	0
18/11/2008	R201	2009/02/05			Bond Future	8.6790	8.7130	0.392	0.0000	0.0000	2
18/11/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	166.0000	185.0000	11.446	0	0	0
18/11/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	2,711.0000	2,576.0000	(4.980)	0	0	0
18/11/2008	R201	2009/05/07			Bond Future	8.5160	8.5510	0.411	0.0000	0.0000	0
18/11/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	3,530.0000	3,401.0000	(3.654)	0	0	0
18/11/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	351.0000	377.0000	7.407	0	0	0
18/11/2008	R201	2009/08/06			Bond Future	8.3600	8.3960	0.431	0.0000	0.0000	0
18/11/2008	R201	2009/08/06	9.25	Call	Option on Bond Future	4,186.0000	4,059.0000	(3.034)	0	0	0
18/11/2008	R201	2009/08/06	9.25	Put	Option on Bond Future	451.0000	479.0000	6.208	0	0	0
18/11/2008	R203	2009/02/05			Bond Future	8.5970	8.6300	0.384	0.0000	0.0000	0
18/11/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	3,815.0000	3,629.0000	(4.875)	0	0	0
18/11/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	52.0000	61.0000	17.308	0	0	0
18/11/2008	R203	2009/05/07			Bond Future	8.4720	8.5060	0.401	0.0000	0.0000	0
18/11/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	339.0000	374.0000	10.324	0	0	0
18/11/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	3,367.0000	3,202.0000	(4.901)	0	0	0
18/11/2008	R203	2009/08/06			Bond Future	8.3530	8.3880	0.419	0.0000	0.0000	0
18/11/2008	R203	2009/08/06	9.25	Call	Option on Bond Future	5,262.0000	5,082.0000	(3.421)	0	0	0
18/11/2008	R203	2009/08/06	9.25	Put	Option on Bond Future	248.0000	270.0000	8.871	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	R204	2009/02/05			Bond Future	8.6070	8.6390	0.372	0.0000	0.0000	9
18/11/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	32.0000	39.0000	21.875	0	0	0
18/11/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	4,026.0000	3,829.0000	(4.893)	0	0	0
18/11/2008	R204	2009/05/07			Bond Future	8.4960	8.5290	0.388	0.0000	0.0000	0
18/11/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	320.0000	354.0000	10.625	0	0	0
18/11/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	3,450.0000	3,275.0000	(5.072)	0	0	0
18/11/2008	R204	2009/08/06			Bond Future	8.3920	8.4270	0.417	0.0000	0.0000	0
18/11/2008	R204	2009/08/06	9.25	Call	Option on Bond Future	5,403.0000	5,204.0000	(3.683)	0	0	0
18/11/2008	R204	2009/08/06	9.25	Put	Option on Bond Future	192.0000	213.0000	10.938	0	0	0
18/11/2008	R206	2009/02/05			Bond Future	8.6670	8.7010	0.392	0.0000	0.0000	1,730
18/11/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	188.0000	206.0000	9.574	0	0	0
18/11/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	2,390.0000	2,278.0000	(4.686)	0	0	0
18/11/2008	R206	2009/05/07			Bond Future	8.4860	8.5220	0.424	0.0000	0.0000	0
18/11/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,482.0000	2,384.0000	(3.948)	0	0	0
18/11/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	598.0000	633.0000	5.853	0	0	0
18/11/2008	R206	2009/08/06			Bond Future	8.3070	8.3440	0.445	0.0000	0.0000	0
18/11/2008	R206	2009/08/06	9.25	Call	Option on Bond Future	3,779.0000	3,672.0000	(2.831)	0	0	0
18/11/2008	R206	2009/08/06	9.25	Put	Option on Bond Future	478.0000	503.0000	5.230	0	0	0
18/11/2008	R207	2009/02/05			Bond Future	8.5840	8.5950	0.128	0.0000	0.0000	0
18/11/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	16.0000	17.0000	6.250	0	0	0
18/11/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	4,252.0000	4,180.0000	(1.693)	0	0	0
18/11/2008	R207	2009/05/07			Bond Future	8.4830	8.4950	0.141	0.0000	0.0000	0
18/11/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	240.0000	249.0000	3.750	0	0	0
18/11/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	3,541.0000	3,472.0000	(1.949)	0	0	0
18/11/2008	R207	2009/08/06			Bond Future	8.3890	8.4010	0.143	0.0000	0.0000	0
18/11/2008	R207	2009/08/06	9.25	Put	Option on Bond Future	136.0000	141.0000	3.676	0	0	0
18/11/2008	R207	2009/08/06	9.25	Call	Option on Bond Future	5,522.0000	5,449.0000	(1.322)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	R208	2009/02/05			Bond Future	8.5420	8.5550	0.152	0.0000	0.0000	0
18/11/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	308.0000	326.0000	5.844	0	0	0
18/11/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	1,704.0000	1,634.0000	(4.108)	0	0	0
18/11/2008	R208	2009/05/07			Bond Future	8.4380	8.4530	0.178	0.0000	0.0000	0
18/11/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	428.0000	450.0000	5.140	0	0	0
18/11/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	2,511.0000	2,432.0000	(3.146)	0	0	0
18/11/2008	R208	2009/08/06			Bond Future	8.3800	8.3980	0.215	0.0000	0.0000	0
18/11/2008	R208	2009/08/06	9.25	Put	Option on Bond Future	105.0000	112.0000	6.667	0	0	0
18/11/2008	R208	2009/08/06	9.25	Call	Option on Bond Future	5,728.0000	5,614.0000	(1.990)	0	0	0
18/11/2008	R209	2009/02/05			Bond Future	7.9620	8.0030	0.515	0.0000	0.0000	5,545
18/11/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	8,836.0000	8,454.0000	(4.323)	0	0	0
18/11/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/11/2008	R209	2009/05/07			Bond Future	7.8850	7.9270	0.533	0.0000	0.0000	0
18/11/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	9,549.0000	9,153.0000	(4.147)	0	0	0
18/11/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/11/2008	R209	2009/08/06			Bond Future	7.8140	7.8560	0.537	0.0000	0.0000	0
18/11/2008	R209	2009/08/06	8.75	Put	Option on Bond Future	9.0000	12.0000	33.333	0	0	0
18/11/2008	R209	2009/08/06	8.75	Call	Option on Bond Future	8,245.0000	7,848.0000	(4.815)	0	0	0
18/11/2008	TRT1	2009/02/05			Index Future	281.8980	281.4800	(0.148)	0.0000	0.0000	0
18/11/2008	TRT1	2009/05/07			Index Future	289.8470	289.4200	(0.147)	0.0000	0.0000	0
18/11/2008	TRT1	2009/08/06			Index Future	297.6590	297.2240	(0.146)	0.0000	0.0000	100
18/11/2008	ZAAD	2008/12/12			Currency Future	6.6362	6.6924	0.847	0.0000	0.0000	5,462
18/11/2008	ZAAD	2008/12/12	6.00	Call	Currency Future	705.0000	747.0000	5.957	0	0	0
18/11/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	150.0000	124.0000	(17.333)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	553.0000	589.0000	6.510	0	0	0
18/11/2008	ZAAD	2008/12/12	6.00	Put	Currency Future	69.0000	55.0000	(20.290)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	ZAAD	2008/12/12	7.75	Put	Currency Future	1,166.0000	1,112.0000	(4.631)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	487.0000	517.0000	6.160	0	0	0
18/11/2008	ZAAD	2008/12/12	7.50	Put	Currency Future	948.0000	896.0000	(5.485)	0	0	0
18/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	121.0000	127.0000	4.959	0	0	0
18/11/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	117.0000	97.0000	(17.094)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	254.0000	267.0000	5.118	0	0	0
18/11/2008	ZAAD	2008/12/12	7.50	Call	Currency Future	84.0000	88.0000	4.762	0	0	0
18/11/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	385.0000	343.0000	(10.909)	0	0	0
18/11/2008	ZAAD	2008/12/12	7.65	Put	Currency Future	1,077.0000	1,024.0000	(4.921)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.10	Call	Currency Future	627.0000	666.0000	6.220	0	0	0
18/11/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	785.0000	735.0000	(6.369)	0	0	0
18/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	77.0000	80.0000	3.896	0	0	0
18/11/2008	ZAAD	2008/12/12	7.65	Call	Currency Future	63.0000	66.0000	4.762	0	0	0
18/11/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	418.0000	375.0000	(10.287)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.10	Put	Currency Future	91.0000	73.0000	(19.780)	0	0	0
18/11/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	92.0000	97.0000	5.435	0	0	0
18/11/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	906.0000	855.0000	(5.629)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	271.0000	286.0000	5.535	0	0	0
18/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	990.0000	938.0000	(5.253)	0	0	0
18/11/2008	ZAAD	2008/12/12	7.75	Call	Currency Future	52.0000	54.0000	3.846	0	0	0
18/11/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	487.0000	441.0000	(9.446)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	354.0000	313.0000	(11.582)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	79.0000	63.0000	(20.253)	0	0	0
18/11/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	906.0000	855.0000	(5.629)	0	0	0
18/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	77.0000	80.0000	3.896	0	0	0
18/11/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	223.0000	234.0000	4.933	0	0	0
18/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	746.0000	789.0000	5.764	0	0	0
18/11/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	418.0000	375.0000	(10.287)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	456.0000	485.0000	6.360	0	0	0
18/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	746.0000	789.0000	5.764	0	0	0
18/11/2008	ZAAD	2008/12/12	5.85	Put	Currency Future	44.0000	34.0000	(22.727)	0	0	0
18/11/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	92.0000	97.0000	5.435	0	0	0
18/11/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	254.0000	267.0000	5.118	0	0	0
18/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	215.0000	182.0000	(15.349)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	665.0000	706.0000	6.165	0	0	0
18/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	310.0000	326.0000	5.161	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	324.0000	284.0000	(12.346)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	79.0000	63.0000	(20.253)	0	0	0
18/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	990.0000	938.0000	(5.253)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	170.0000	142.0000	(16.471)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	290.0000	306.0000	5.517	0	0	0
18/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	60.0000	47.0000	(21.667)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	401.0000	425.0000	5.985	0	0	0
18/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	60.0000	47.0000	(21.667)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	103.0000	84.0000	(18.447)	0	0	0
18/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	184.0000	192.0000	4.348	0	0	0
18/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	310.0000	326.0000	5.161	0	0	0
18/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	590.0000	627.0000	6.271	0	0	0
18/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	598.0000	549.0000	(8.194)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	238.0000	250.0000	5.042	0	0	0
18/11/2008	ZAAD	2008/12/12	5.85	Call	Currency Future	830.0000	876.0000	5.542	0	0	0
18/11/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	324.0000	284.0000	(12.346)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	665.0000	706.0000	6.165	0	0	0
18/11/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	452.0000	407.0000	(9.956)	0	0	0
18/11/2008	ZAAD	2008/12/12	5.75	Put	Currency Future	32.0000	24.0000	(25.000)	0	0	0
18/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
18/11/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	57.0000	60.0000	5.263	0	0	0
18/11/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	865.0000	814.0000	(5.896)	0	0	0
18/11/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	670.0000	623.0000	(7.015)	0	0	0
18/11/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	746.0000	697.0000	(6.568)	0	0	0
18/11/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	101.0000	106.0000	4.950	0	0	0
18/11/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	428.0000	454.0000	6.075	0	0	0
18/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	121.0000	127.0000	4.959	0	0	0
18/11/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	192.0000	161.0000	(16.146)	0	0	0
18/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	598.0000	549.0000	(8.194)	0	0	0
18/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	707.0000	659.0000	(6.789)	0	0	0
18/11/2008	ZAAD	2008/12/12	7.10	Call	Currency Future	170.0000	180.0000	5.882	0	0	0
18/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	143.0000	152.0000	6.294	0	0	0
18/11/2008	ZAAD	2008/12/12	5.75	Call	Currency Future	918.0000	966.0000	5.229	0	0	0
18/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	156.0000	165.0000	5.769	0	0	0
18/11/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,121.0000	1,068.0000	(4.728)	0	0	0
18/11/2008	ZAAD	2008/12/12	7.10	Put	Currency Future	633.0000	587.0000	(7.267)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	184.0000	192.0000	4.348	0	0	0
18/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	143.0000	152.0000	6.294	0	0	0
18/11/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	670.0000	623.0000	(7.015)	0	0	0
18/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,302.0000	1,248.0000	(4.147)	0	0	0
18/11/2008	ZAAD	2008/12/12	7.80	Call	Currency Future	47.0000	49.0000	4.255	0	0	0
18/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	707.0000	659.0000	(6.789)	0	0	0
18/11/2008	ZAAD	2008/12/12	7.25	Call	Currency Future	132.0000	139.0000	5.303	0	0	0
18/11/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	785.0000	735.0000	(6.369)	0	0	0
18/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
18/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	523.0000	476.0000	(8.987)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	518.0000	552.0000	6.564	0	0	0
18/11/2008	ZAAD	2008/12/12	7.80	Put	Currency Future	1,211.0000	1,157.0000	(4.459)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	132.0000	110.0000	(16.667)	0	0	0
18/11/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,121.0000	1,068.0000	(4.728)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	209.0000	219.0000	4.785	0	0	0
18/11/2008	ZAAD	2008/12/12	5.90	Call	Currency Future	787.0000	832.0000	5.718	0	0	0
18/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	103.0000	84.0000	(18.447)	0	0	0
18/11/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	865.0000	814.0000	(5.896)	0	0	0
18/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	156.0000	165.0000	5.769	0	0	0
18/11/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	101.0000	106.0000	4.950	0	0	0
18/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	523.0000	476.0000	(8.987)	0	0	0
18/11/2008	ZAAD	2008/12/12	5.80	Put	Currency Future	37.0000	28.0000	(24.324)	0	0	0
18/11/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	57.0000	60.0000	5.263	0	0	0
18/11/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	267.0000	230.0000	(13.858)	0	0	0
18/11/2008	ZAAD	2008/12/12	5.90	Put	Currency Future	51.0000	40.0000	(21.569)	0	0	0
18/11/2008	ZAAD	2008/12/12	8.00	Put	Currency Future	1,395.0000	1,340.0000	(3.943)	0	0	0
18/11/2008	ZAAD	2008/12/12	5.80	Call	Currency Future	874.0000	921.0000	5.378	0	0	0
18/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,302.0000	1,248.0000	(4.147)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	590.0000	627.0000	6.271	0	0	0
18/11/2008	ZAAD	2008/12/12	8.00	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
18/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	209.0000	219.0000	4.785	0	0	0
18/11/2008	ZAAD	2008/12/12	7.60	Call	Currency Future	70.0000	73.0000	4.286	0	0	0
18/11/2008	ZAAD	2008/12/12	7.60	Put	Currency Future	1,034.0000	981.0000	(5.126)	0	0	0
18/11/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	111.0000	117.0000	5.405	0	0	0
18/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	215.0000	182.0000	(15.349)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	353.0000	372.0000	5.382	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	401.0000	425.0000	5.985	0	0	0
18/11/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	824.0000	774.0000	(6.068)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	331.0000	348.0000	5.136	0	0	0
18/11/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	196.0000	205.0000	4.592	0	0	0
18/11/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	560.0000	512.0000	(8.571)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	487.0000	517.0000	6.160	0	0	0
18/11/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	192.0000	161.0000	(16.146)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	376.0000	397.0000	5.585	0	0	0
18/11/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	240.0000	205.0000	(14.583)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	223.0000	234.0000	4.933	0	0	0
18/11/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	294.0000	256.0000	(12.925)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	487.0000	441.0000	(9.446)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	428.0000	454.0000	6.075	0	0	0
18/11/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	150.0000	124.0000	(17.333)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	267.0000	230.0000	(13.858)	0	0	0
18/11/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	353.0000	372.0000	5.382	0	0	0
18/11/2008	ZAAD	2009/03/16			Currency Future	6.7751	6.8474	1.067	0.0000	0.0000	1,836
18/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	916.0000	868.0000	(5.240)	0	0	0
18/11/2008	ZAAD	2009/03/16	7.70	Put	Currency Future	1,139.0000	1,086.0000	(4.653)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	776.0000	824.0000	6.186	0	0	0
18/11/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	254.0000	225.0000	(11.417)	0	0	0
18/11/2008	ZAAD	2009/03/16	7.80	Call	Currency Future	192.0000	211.0000	9.896	0	0	0
18/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	779.0000	731.0000	(6.162)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	649.0000	690.0000	6.317	0	0	0
18/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	442.0000	470.0000	6.335	0	0	0
18/11/2008	ZAAD	2009/03/16	7.80	Put	Currency Future	1,217.0000	1,163.0000	(4.437)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	502.0000	460.0000	(8.367)	0	0	0
18/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	354.0000	378.0000	6.780	0	0	0
18/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	201.0000	176.0000	(12.438)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	679.0000	722.0000	6.333	0	0	0
18/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	425.0000	453.0000	6.588	0	0	0
18/11/2008	ZAAD	2009/03/16	7.65	Call	Currency Future	225.0000	246.0000	9.333	0	0	0
18/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	291.0000	316.0000	8.591	0	0	0
18/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	274.0000	243.0000	(11.314)	0	0	0
18/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	173.0000	189.0000	9.249	0	0	0

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18/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	567.0000	523.0000	(7.760)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	776.0000	824.0000	6.186	0	0	0
18/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,298.0000	1,242.0000	(4.314)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	477.0000	508.0000	6.499	0	0	0
18/11/2008	ZAAD	2009/03/16	7.70	Call	Currency Future	214.0000	234.0000	9.346	0	0	0
18/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	600.0000	556.0000	(7.333)	0	0	0
18/11/2008	ZAAD	2009/03/16	7.65	Put	Currency Future	1,100.0000	1,049.0000	(4.636)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	567.0000	523.0000	(7.760)	0	0	0
18/11/2008	ZAAD	2009/03/16	8.10	Put	Currency Future	1,464.0000	1,405.0000	(4.030)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	600.0000	556.0000	(7.333)	0	0	0
18/11/2008	ZAAD	2009/03/16	8.00	Call	Currency Future	155.0000	170.0000	9.677	0	0	0
18/11/2008	ZAAD	2009/03/16	7.60	Call	Currency Future	237.0000	259.0000	9.283	0	0	0
18/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	352.0000	312.0000	(11.364)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	425.0000	453.0000	6.588	0	0	0
18/11/2008	ZAAD	2009/03/16	8.00	Put	Currency Future	1,380.0000	1,323.0000	(4.130)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	846.0000	895.0000	5.792	0	0	0
18/11/2008	ZAAD	2009/03/16	7.45	Put	Currency Future	951.0000	903.0000	(5.047)	0	0	0
18/11/2008	ZAAD	2009/03/16	8.20	Call	Currency Future	124.0000	137.0000	10.484	0	0	0
18/11/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	170.0000	148.0000	(12.941)	0	0	0
18/11/2008	ZAAD	2009/03/16	7.45	Call	Currency Future	277.0000	301.0000	8.664	0	0	0
18/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	395.0000	421.0000	6.582	0	0	0
18/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	442.0000	470.0000	6.335	0	0	0
18/11/2008	ZAAD	2009/03/16	8.10	Call	Currency Future	139.0000	153.0000	10.072	0	0	0
18/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	201.0000	176.0000	(12.438)	0	0	0
18/11/2008	ZAAD	2009/03/16	7.60	Put	Currency Future	1,062.0000	1,011.0000	(4.802)	0	0	0
18/11/2008	ZAAD	2009/03/16	8.20	Put	Currency Future	1,549.0000	1,489.0000	(3.873)	0	0	0
18/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	670.0000	624.0000	(6.866)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	477.0000	508.0000	6.499	0	0	0
18/11/2008	ZAAD	2009/03/16	7.95	Call	Currency Future	164.0000	180.0000	9.756	0	0	0
18/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	185.0000	162.0000	(12.432)	0	0	0
18/11/2008	ZAAD	2009/03/16	7.55	Put	Currency Future	1,025.0000	975.0000	(4.878)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	502.0000	460.0000	(8.367)	0	0	0
18/11/2008	ZAAD	2009/03/16	7.85	Call	Currency Future	182.0000	200.0000	9.890	0	0	0
18/11/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	881.0000	834.0000	(5.335)	0	0	0
18/11/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	410.0000	437.0000	6.585	0	0	0
18/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,298.0000	1,242.0000	(4.314)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	ZAAD	2009/03/16	7.55	Call	Currency Future	250.0000	272.0000	8.800	0	0	0
18/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	516.0000	546.0000	5.814	0	0	0
18/11/2008	ZAAD	2009/03/16	8.05	Put	Currency Future	1,421.0000	1,364.0000	(4.011)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	441.0000	399.0000	(9.524)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	496.0000	527.0000	6.250	0	0	0
18/11/2008	ZAAD	2009/03/16	8.05	Call	Currency Future	147.0000	161.0000	9.524	0	0	0
18/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	810.0000	859.0000	6.049	0	0	0
18/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	916.0000	868.0000	(5.240)	0	0	0
18/11/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	634.0000	589.0000	(7.098)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	534.0000	491.0000	(8.052)	0	0	0
18/11/2008	ZAAD	2009/03/16	7.95	Put	Currency Future	1,338.0000	1,282.0000	(4.185)	0	0	0
18/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	779.0000	731.0000	(6.162)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	218.0000	192.0000	(11.927)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	459.0000	489.0000	6.536	0	0	0
18/11/2008	ZAAD	2009/03/16	7.85	Put	Currency Future	1,257.0000	1,202.0000	(4.375)	0	0	0
18/11/2008	ZAAD	2009/03/16	5.95	Call	Currency Future	956.0000	1,009.0000	5.544	0	0	0
18/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	846.0000	801.0000	(5.319)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	743.0000	789.0000	6.191	0	0	0
18/11/2008	ZAAD	2009/03/16	7.75	Put	Currency Future	1,178.0000	1,124.0000	(4.584)	0	0	0
18/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	291.0000	316.0000	8.591	0	0	0
18/11/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	380.0000	406.0000	6.842	0	0	0
18/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	577.0000	610.0000	5.719	0	0	0
18/11/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	471.0000	430.0000	(8.705)	0	0	0
18/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	173.0000	189.0000	9.249	0	0	0
18/11/2008	ZAAD	2009/03/16	7.75	Call	Currency Future	203.0000	222.0000	9.360	0	0	0
18/11/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	306.0000	332.0000	8.497	0	0	0
18/11/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	130.0000	112.0000	(13.846)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	410.0000	368.0000	(10.244)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.05	Put	Currency Future	156.0000	135.0000	(13.462)	0	0	0
18/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	354.0000	378.0000	6.780	0	0	0
18/11/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	812.0000	768.0000	(5.419)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.05	Call	Currency Future	881.0000	933.0000	5.902	0	0	0
18/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	321.0000	348.0000	8.411	0	0	0
18/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	185.0000	162.0000	(12.432)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	810.0000	859.0000	6.049	0	0	0
18/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	742.0000	694.0000	(6.469)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	705.0000	659.0000	(6.525)	0	0	0
18/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	367.0000	392.0000	6.812	0	0	0
18/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	367.0000	392.0000	6.812	0	0	0
18/11/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	994.0000	1,049.0000	5.533	0	0	0
18/11/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	236.0000	208.0000	(11.864)	0	0	0
18/11/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	337.0000	365.0000	8.309	0	0	0
18/11/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	119.0000	101.0000	(15.126)	0	0	0
18/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	742.0000	694.0000	(6.469)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	918.0000	971.0000	5.773	0	0	0
18/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	441.0000	399.0000	(9.524)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	143.0000	123.0000	(13.986)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	577.0000	610.0000	5.719	0	0	0
18/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	352.0000	312.0000	(11.364)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	535.0000	566.0000	5.794	0	0	0
18/11/2008	ZAAD	2009/03/16	7.50	Put	Currency Future	988.0000	939.0000	(4.960)	0	0	0
18/11/2008	ZAAD	2009/03/16	7.50	Call	Currency Future	263.0000	286.0000	8.745	0	0	0
18/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	624.0000	659.0000	5.609	0	0	0
18/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	298.0000	262.0000	(12.081)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	711.0000	755.0000	6.188	0	0	0
18/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	516.0000	546.0000	5.814	0	0	0
18/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	846.0000	801.0000	(5.319)	0	0	0
18/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	321.0000	348.0000	8.411	0	0	0
18/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	649.0000	690.0000	6.317	0	0	0
18/11/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	599.0000	634.0000	5.843	0	0	0
18/11/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	324.0000	287.0000	(11.420)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	274.0000	243.0000	(11.314)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	298.0000	262.0000	(12.081)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	624.0000	659.0000	5.609	0	0	0
18/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	395.0000	421.0000	6.582	0	0	0
18/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	670.0000	624.0000	(6.866)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	556.0000	587.0000	5.576	0	0	0
18/11/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	381.0000	340.0000	(10.761)	0	0	0
18/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	535.0000	566.0000	5.794	0	0	0
18/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	410.0000	368.0000	(10.244)	0	0	0
18/11/2008	ZAAD	2009/06/12			Currency Future	6.8913	6.9620	1.026	0.0000	0.0000	600

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	372.0000	404.0000	8.602	0	0	0
18/11/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	767.0000	812.0000	5.867	0	0	0
18/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	596.0000	626.0000	5.034	0	0	0
18/11/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	511.0000	539.0000	5.479	0	0	0
18/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,031.0000	992.0000	(3.783)	0	0	0
18/11/2008	ZAAD	2009/06/12	7.65	Put	Currency Future	1,101.0000	1,061.0000	(3.633)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	325.0000	300.0000	(7.692)	0	0	0
18/11/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	685.0000	643.0000	(6.131)	0	0	0
18/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	214.0000	236.0000	10.280	0	0	0
18/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	372.0000	404.0000	8.602	0	0	0
18/11/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	719.0000	677.0000	(5.841)	0	0	0
18/11/2008	ZAAD	2009/06/12	8.10	Call	Currency Future	234.0000	257.0000	9.829	0	0	0
18/11/2008	ZAAD	2009/06/12	7.65	Call	Currency Future	343.0000	373.0000	8.746	0	0	0
18/11/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	797.0000	844.0000	5.897	0	0	0
18/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	526.0000	555.0000	5.513	0	0	0
18/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	959.0000	1,011.0000	5.422	0	0	0
18/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,031.0000	992.0000	(3.783)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	586.0000	546.0000	(6.826)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	925.0000	976.0000	5.514	0	0	0
18/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	218.0000	199.0000	(8.716)	0	0	0
18/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,523.0000	1,474.0000	(3.217)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	346.0000	320.0000	(7.514)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	306.0000	282.0000	(7.843)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	188.0000	171.0000	(9.043)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	737.0000	782.0000	6.106	0	0	0
18/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	673.0000	702.0000	4.309	0	0	0
18/11/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	496.0000	523.0000	5.444	0	0	0
18/11/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	892.0000	942.0000	5.605	0	0	0
18/11/2008	ZAAD	2009/06/12	8.30	Call	Currency Future	196.0000	217.0000	10.714	0	0	0
18/11/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	693.0000	723.0000	4.329	0	0	0
18/11/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	543.0000	572.0000	5.341	0	0	0
18/11/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	278.0000	304.0000	9.353	0	0	0
18/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	218.0000	199.0000	(8.716)	0	0	0
18/11/2008	ZAAD	2009/06/12	8.10	Put	Currency Future	1,443.0000	1,395.0000	(3.326)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.60	Put	Currency Future	402.0000	361.0000	(10.199)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	555.0000	514.0000	(7.387)	0	0	0

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18/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	555.0000	514.0000	(7.387)	0	0	0
18/11/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	303.0000	330.0000	8.911	0	0	0
18/11/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	828.0000	876.0000	5.797	0	0	0
18/11/2008	ZAAD	2009/06/12	8.30	Put	Currency Future	1,605.0000	1,555.0000	(3.115)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	577.0000	608.0000	5.373	0	0	0
18/11/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	373.0000	340.0000	(8.847)	0	0	0
18/11/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	754.0000	711.0000	(5.703)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	959.0000	1,011.0000	5.422	0	0	0
18/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,523.0000	1,474.0000	(3.217)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	268.0000	246.0000	(8.209)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.55	Call	Currency Future	715.0000	752.0000	5.175	0	0	0
18/11/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,211.0000	1,168.0000	(3.551)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	234.0000	214.0000	(8.547)	0	0	0
18/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	214.0000	236.0000	10.280	0	0	0
18/11/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	860.0000	908.0000	5.581	0	0	0
18/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	596.0000	626.0000	5.034	0	0	0
18/11/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	863.0000	818.0000	(5.214)	0	0	0
18/11/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	863.0000	818.0000	(5.214)	0	0	0
18/11/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	651.0000	610.0000	(6.298)	0	0	0
18/11/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	754.0000	711.0000	(5.703)	0	0	0
18/11/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	329.0000	358.0000	8.815	0	0	0
18/11/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,287.0000	1,242.0000	(3.497)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	560.0000	590.0000	5.357	0	0	0
18/11/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	420.0000	454.0000	8.095	0	0	0
18/11/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	287.0000	264.0000	(8.014)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	431.0000	390.0000	(9.513)	0	0	0
18/11/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	278.0000	304.0000	9.353	0	0	0
18/11/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	496.0000	523.0000	5.444	0	0	0
18/11/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	437.0000	467.0000	6.865	0	0	0
18/11/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	1,030.0000	1,083.0000	5.146	0	0	0
18/11/2008	ZAAD	2009/06/12	8.00	Call	Currency Future	255.0000	280.0000	9.804	0	0	0
18/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	560.0000	590.0000	5.357	0	0	0
18/11/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	403.0000	437.0000	8.437	0	0	0
18/11/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	826.0000	782.0000	(5.327)	0	0	0
18/11/2008	ZAAD	2009/06/12	8.00	Put	Currency Future	1,364.0000	1,318.0000	(3.372)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	618.0000	578.0000	(6.472)	0	0	0

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18/11/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	634.0000	662.0000	4.416	0	0	0
18/11/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,211.0000	1,168.0000	(3.551)	0	0	0
18/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	526.0000	555.0000	5.513	0	0	0
18/11/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	962.0000	925.0000	(3.846)	0	0	0
18/11/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	303.0000	330.0000	8.911	0	0	0
18/11/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	685.0000	643.0000	(6.131)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	618.0000	578.0000	(6.472)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	493.0000	450.0000	(8.722)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	251.0000	230.0000	(8.367)	0	0	0
18/11/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,287.0000	1,242.0000	(3.497)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	586.0000	546.0000	(6.826)	0	0	0
18/11/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	895.0000	855.0000	(4.469)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	524.0000	483.0000	(7.824)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	577.0000	608.0000	5.373	0	0	0
18/11/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	615.0000	645.0000	4.878	0	0	0
18/11/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	268.0000	246.0000	(8.209)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	860.0000	908.0000	5.581	0	0	0
18/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	234.0000	214.0000	(8.547)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	203.0000	185.0000	(8.867)	0	0	0
18/11/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	467.0000	494.0000	5.782	0	0	0
18/11/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	174.0000	158.0000	(9.195)	0	0	0
18/11/2008	ZAAD	2009/06/12	7.50	Put	Currency Future	996.0000	958.0000	(3.815)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	994.0000	1,047.0000	5.332	0	0	0
18/11/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	454.0000	480.0000	5.727	0	0	0
18/11/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	790.0000	746.0000	(5.570)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	1,066.0000	1,120.0000	5.066	0	0	0
18/11/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	928.0000	892.0000	(3.879)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	925.0000	976.0000	5.514	0	0	0
18/11/2008	ZAAD	2009/06/12	7.50	Call	Currency Future	387.0000	420.0000	8.527	0	0	0
18/11/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	481.0000	508.0000	5.613	0	0	0
18/11/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	790.0000	746.0000	(5.570)	0	0	0
18/11/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	462.0000	419.0000	(9.307)	0	0	0
18/11/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	928.0000	892.0000	(3.879)	0	0	0
18/11/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	481.0000	508.0000	5.613	0	0	0
18/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	673.0000	702.0000	4.309	0	0	0
18/11/2008	ZAAD	2009/06/12	7.60	Call	Currency Future	357.0000	388.0000	8.683	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
18/11/2008	ZAAD 2009/06/12	6.65	Put	Currency Future	431.0000	390.0000	(9.513)	0	0	0
18/11/2008	ZAAD 2009/06/12	6.70	Call	Currency Future	654.0000	681.0000	4.128	0	0	0
18/11/2008	ZAAD 2009/06/12	7.60	Put	Currency Future	1,066.0000	1,026.0000	(3.752)	0	0	0
18/11/2008	ZAAD 2009/06/12	7.30	Call	Currency Future	454.0000	480.0000	5.727	0	0	0
18/11/2008	ZAAD 2009/06/12	7.70	Put	Currency Future	1,138.0000	1,096.0000	(3.691)	0	0	0
18/11/2008	ZAAD 2009/06/12	7.70	Call	Currency Future	329.0000	358.0000	8.815	0	0	0
18/11/2008	ZAAD 2009/06/12	7.70	Put	Currency Future	1,138.0000	1,096.0000	(3.691)	0	0	0
18/11/2008	ZAAD 2009/06/12	6.45	Call	Currency Future	767.0000	812.0000	5.867	0	0	0
18/11/2008	ZAAD 2009/06/12	6.40	Call	Currency Future	797.0000	844.0000	5.897	0	0	0
18/11/2008	ZAAD 2009/06/12	6.40	Put	Currency Future	306.0000	282.0000	(7.843)	0	0	0
18/11/2008	ZAAD 2009/06/12	6.45	Put	Currency Future	325.0000	300.0000	(7.692)	0	0	0
18/11/2008	ZAAD 2009/06/12	6.80	Put	Currency Future	524.0000	483.0000	(7.824)	0	0	0
18/11/2008	ZAAD 2009/06/12	7.40	Call	Currency Future	420.0000	454.0000	8.095	0	0	0
18/11/2008	ZAAD 2009/06/12	6.80	Call	Currency Future	615.0000	645.0000	4.878	0	0	0
18/11/2008	ZAAD 2009/06/12	6.70	Put	Currency Future	462.0000	419.0000	(9.307)	0	0	0
18/11/2008	ZAAD 2009/06/12	6.70	Call	Currency Future	654.0000	681.0000	4.128	0	0	0

Grand Total: **316,076**