



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 28/11/2008

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
28/11/2008	\$ / R 2008/12/12			Currency Future	9.9134	10.0328	1.204	10.2100	9.6000	170,538
28/11/2008	\$ / R 2008/12/12	11.30	Call	Currency Future	32.0000	32.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	11.30	Put	Currency Future	1,418.0000	1,300.0000	(8.322)	0	0	0
28/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,229.0000	1,346.0000	9.520	0	0	0
28/11/2008	\$ / R 2008/12/12	10.25	Call	Currency Future	163.0000	184.0000	12.883	0	0	0
28/11/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/11/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	1,770.0000	1,888.0000	6.667	0	0	0
28/11/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	237.0000	273.0000	15.190	0	0	0
28/11/2008	\$ / R 2008/12/12	10.25	Put	Currency Future	499.0000	401.0000	(19.639)	0	0	0
28/11/2008	\$ / R 2008/12/12	11.10	Call	Currency Future	44.0000	46.0000	4.545	0	0	0
28/11/2008	\$ / R 2008/12/12	9.55	Call	Currency Future	479.0000	564.0000	17.745	0	0	0
28/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,622.0000	1,740.0000	7.275	0	0	0
28/11/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.90	Put	Currency Future	262.0000	195.0000	(25.573)	0	0	0
28/11/2008	\$ / R 2008/12/12	11.10	Put	Currency Future	1,230.0000	1,113.0000	(9.512)	0	0	0
28/11/2008	\$ / R 2008/12/12	11.50	Put	Currency Future	1,610.0000	1,490.0000	(7.453)	0	0	0
28/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,721.0000	1,838.0000	6.798	0	0	0
28/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
28/11/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	1,376.0000	1,493.0000	8.503	0	0	0
28/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	140.0000	157.0000	12.143	0	0	0
28/11/2008	\$ / R 2008/12/12	10.75	Put	Currency Future	914.0000	803.0000	(12.144)	0	0	0
28/11/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	1,671.0000	1,789.0000	7.062	0	0	0
28/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	1,819.0000	1,938.0000	6.542	0	0	0
28/11/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
28/11/2008	\$ / R 2008/12/12	10.75	Call	Currency Future	78.0000	85.0000	8.974	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
28/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,018.0000	2,136.0000	5.847	0	0	0
28/11/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
28/11/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	2,216.0000	2,335.0000	5.370	0	0	0
28/11/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	2,117.0000	2,236.0000	5.621	0	0	0
28/11/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
28/11/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
28/11/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	1,869.0000	1,987.0000	6.314	0	0	0
28/11/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	938.0000	1,054.0000	12.367	0	0	0
28/11/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
28/11/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/11/2008	\$ / R 2008/12/12	10.45	Put	Currency Future	658.0000	552.0000	(16.109)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	38.0000	29.0000	(23.684)	0	0	0
28/11/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/11/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	1,968.0000	2,086.0000	5.996	0	0	0
28/11/2008	\$ / R 2008/12/12	10.45	Call	Currency Future	121.0000	134.0000	10.744	0	0	0
28/11/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	1,425.0000	1,543.0000	8.281	0	0	0
28/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
28/11/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	2,067.0000	2,186.0000	5.757	0	0	0
28/11/2008	\$ / R 2008/12/12	10.65	Call	Currency Future	91.0000	99.0000	8.791	0	0	0
28/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	54.0000	37.0000	(31.481)	0	0	0
28/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,018.0000	2,136.0000	5.847	0	0	0
28/11/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	1,278.0000	1,395.0000	9.155	0	0	0
28/11/2008	\$ / R 2008/12/12	10.65	Put	Currency Future	828.0000	716.0000	(13.527)	0	0	0
28/11/2008	\$ / R 2008/12/12	10.85	Call	Currency Future	66.0000	72.0000	9.091	0	0	0
28/11/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	514.0000	603.0000	17.315	0	0	0
28/11/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	1,573.0000	1,690.0000	7.438	0	0	0
28/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,131.0000	1,248.0000	10.345	0	0	0
28/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	842.0000	957.0000	13.658	0	0	0
28/11/2008	\$ / R 2008/12/12	10.85	Put	Currency Future	1,002.0000	889.0000	(11.277)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	75.0000	52.0000	(30.667)	0	0	0
28/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,229.0000	1,346.0000	9.520	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	324.0000	241.0000	(25.617)	0	0	0
28/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	256.0000	300.0000	17.188	0	0	0
28/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,721.0000	1,838.0000	6.798	0	0	0
28/11/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	45.0000	32.0000	(28.889)	0	0	0
28/11/2008	\$ / R 2008/12/12	10.30	Call	Currency Future	151.0000	170.0000	12.583	0	0	0
28/11/2008	\$ / R 2008/12/12	10.40	Call	Currency Future	130.0000	145.0000	11.538	0	0	0
28/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	577.0000	474.0000	(17.851)	0	0	0
28/11/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
28/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
28/11/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	627.0000	727.0000	15.949	0	0	0
28/11/2008	\$ / R 2008/12/12	10.30	Put	Currency Future	538.0000	437.0000	(18.773)	0	0	1,000
28/11/2008	\$ / R 2008/12/12	10.50	Call	Currency Future	113.0000	124.0000	9.735	0	0	0
28/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	140.0000	157.0000	12.143	0	0	0
28/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,524.0000	1,641.0000	7.677	0	0	20
28/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	64.0000	44.0000	(31.250)	0	0	0
28/11/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	175.0000	199.0000	13.714	0	0	0
28/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	390.0000	301.0000	(22.821)	0	0	0
28/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	577.0000	474.0000	(17.851)	0	0	0
28/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	550.0000	643.0000	16.909	0	0	0
28/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	204.0000	233.0000	14.216	0	0	0
28/11/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	87.0000	61.0000	(29.885)	0	0	0
28/11/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	462.0000	366.0000	(20.779)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	588.0000	685.0000	16.497	0	0	0
28/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	390.0000	301.0000	(22.821)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	29.0000	24.0000	(17.241)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	213.0000	155.0000	(27.230)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.55	Put	Currency Future	116.0000	81.0000	(30.172)	0	0	0
28/11/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	1,474.0000	1,592.0000	8.005	0	0	0
28/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	751.0000	862.0000	14.780	0	0	0
28/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	326.0000	388.0000	19.018	0	0	0
28/11/2008	\$ / R 2008/12/12	11.50	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	3,000
28/11/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	101.0000	70.0000	(30.693)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	38.0000	29.0000	(23.684)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	132.0000	93.0000	(29.545)	0	0	0
28/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	204.0000	233.0000	14.216	0	0	0
28/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	667.0000	770.0000	15.442	0	0	0
28/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	1,819.0000	1,938.0000	6.542	0	0	0
28/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/11/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/11/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	445.0000	526.0000	18.202	0	0	0
28/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	292.0000	217.0000	(25.685)	0	0	0
28/11/2008	\$ / R 2008/12/12	10.80	Call	Currency Future	71.0000	78.0000	9.859	0	0	0
28/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.90	Call	Currency Future	276.0000	328.0000	18.841	0	0	0
28/11/2008	\$ / R 2008/12/12	10.50	Put	Currency Future	699.0000	592.0000	(15.308)	0	0	2,000
28/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	751.0000	862.0000	14.780	0	0	0
28/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,327.0000	1,444.0000	8.817	0	0	0
28/11/2008	\$ / R 2008/12/12	9.85	Call	Currency Future	300.0000	357.0000	19.000	0	0	0
28/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	256.0000	300.0000	17.188	0	0	0
28/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	75.0000	52.0000	(30.667)	0	0	0
28/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.85	Put	Currency Future	237.0000	174.0000	(26.582)	0	0	1,000
28/11/2008	\$ / R 2008/12/12	11.20	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
28/11/2008	\$ / R 2008/12/12	10.80	Put	Currency Future	958.0000	845.0000	(11.795)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	588.0000	685.0000	16.497	0	0	0
28/11/2008	\$ / R 2008/12/12	11.20	Put	Currency Future	1,324.0000	1,206.0000	(8.912)	0	0	0
28/11/2008	\$ / R 2008/12/12	12.35	Put	Currency Future	2,446.0000	2,326.0000	(4.906)	0	0	0
28/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,083.0000	1,199.0000	10.711	0	0	20,000
28/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
28/11/2008	\$ / R 2008/12/12	12.00	Call	Currency Future	13.0000	13.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	29.0000	24.0000	(17.241)	0	0	0
28/11/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	1,918.0000	2,037.0000	6.204	0	0	0
28/11/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	1,034.0000	1,151.0000	11.315	0	0	0
28/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,524.0000	1,641.0000	7.677	0	0	0
28/11/2008	\$ / R 2008/12/12	10.40	Put	Currency Future	617.0000	512.0000	(17.018)	0	0	0
28/11/2008	\$ / R 2008/12/12	11.00	Put	Currency Future	1,138.0000	1,022.0000	(10.193)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	842.0000	957.0000	13.658	0	0	0
28/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	213.0000	155.0000	(27.230)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	\$ / R 2008/12/12	11.00	Call	Currency Future	52.0000	55.0000	5.769	0	0	0
28/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	326.0000	388.0000	19.018	0	0	0
28/11/2008	\$ / R 2008/12/12	12.00	Put	Currency Future	2,100.0000	1,980.0000	(5.714)	0	0	0
28/11/2008	\$ / R 2008/12/12	12.50	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	292.0000	217.0000	(25.685)	0	0	0
28/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
28/11/2008	\$ / R 2008/12/12	12.50	Put	Currency Future	2,594.0000	2,475.0000	(4.588)	0	0	0
28/11/2008	\$ / R 2008/12/12	10.55	Call	Currency Future	105.0000	115.0000	9.524	0	0	0
28/11/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	709.0000	814.0000	14.810	0	0	0
28/11/2008	\$ / R 2008/12/12	10.60	Put	Currency Future	785.0000	674.0000	(14.140)	0	0	0
28/11/2008	\$ / R 2008/12/12	10.60	Call	Currency Future	98.0000	107.0000	9.184	0	0	0
28/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,327.0000	1,444.0000	8.817	0	0	0
28/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	169.0000	121.0000	(28.402)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.75	Call	Currency Future	354.0000	420.0000	18.644	0	0	0
28/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	64.0000	44.0000	(31.250)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	383.0000	454.0000	18.538	0	0	0
28/11/2008	\$ / R 2008/12/12	9.75	Put	Currency Future	190.0000	138.0000	(27.368)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	169.0000	121.0000	(28.402)	0	0	0
28/11/2008	\$ / R 2008/12/12	14.20	Put	Currency Future	4,287.0000	4,168.0000	(2.776)	0	0	0
28/11/2008	\$ / R 2008/12/12	10.15	Call	Currency Future	189.0000	216.0000	14.286	0	0	0
28/11/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	890.0000	1,005.0000	12.921	0	0	0
28/11/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
28/11/2008	\$ / R 2008/12/12	10.15	Put	Currency Future	426.0000	333.0000	(21.831)	0	0	0
28/11/2008	\$ / R 2008/12/12	11.35	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
28/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,622.0000	1,740.0000	7.275	0	0	0
28/11/2008	\$ / R 2008/12/12	11.35	Put	Currency Future	1,466.0000	1,347.0000	(8.117)	0	0	0
28/11/2008	\$ / R 2008/12/12	12.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	23.0000	19.0000	(17.391)	0	0	0
28/11/2008	\$ / R 2008/12/12	11.85	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
28/11/2008	\$ / R 2008/12/12	11.80	Call	Currency Future	16.0000	16.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	11.85	Put	Currency Future	1,952.0000	1,832.0000	(6.148)	0	0	0
28/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
28/11/2008	\$ / R 2008/12/12	12.75	Put	Currency Future	2,843.0000	2,723.0000	(4.221)	0	0	0
28/11/2008	\$ / R 2008/12/12	13.85	Put	Currency Future	3,937.0000	3,818.0000	(3.023)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	\$ / R 2008/12/12	7.00	Call	Currency Future	2,913.0000	3,033.0000	4.119	0	0	0
28/11/2008	\$ / R 2008/12/12	13.10	Put	Currency Future	3,190.0000	3,071.0000	(3.730)	0	0	0
28/11/2008	\$ / R 2008/12/12	6.95	Call	Currency Future	2,963.0000	3,083.0000	4.050	0	0	0
28/11/2008	\$ / R 2008/12/12	13.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	383.0000	454.0000	18.538	0	0	0
28/11/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	795.0000	909.0000	14.340	0	0	0
28/11/2008	\$ / R 2008/12/12	11.05	Put	Currency Future	1,184.0000	1,068.0000	(9.797)	0	0	0
28/11/2008	\$ / R 2008/12/12	11.60	Put	Currency Future	1,708.0000	1,587.0000	(7.084)	0	0	0
28/11/2008	\$ / R 2008/12/12	11.75	Put	Currency Future	1,854.0000	1,734.0000	(6.472)	0	0	0
28/11/2008	\$ / R 2008/12/12	14.10	Put	Currency Future	4,187.0000	4,068.0000	(2.842)	0	0	0
28/11/2008	\$ / R 2008/12/12	7.10	Call	Currency Future	2,813.0000	2,933.0000	4.266	0	0	0
28/11/2008	\$ / R 2008/12/12	6.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	12.25	Call	Currency Future	10.0000	10.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
28/11/2008	\$ / R 2008/12/12	7.55	Call	Currency Future	2,365.0000	2,484.0000	5.032	0	0	0
28/11/2008	\$ / R 2008/12/12	12.25	Put	Currency Future	2,347.0000	2,227.0000	(5.113)	0	0	0
28/11/2008	\$ / R 2008/12/12	13.35	Put	Currency Future	3,439.0000	3,319.0000	(3.489)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	54.0000	37.0000	(31.481)	0	0	0
28/11/2008	\$ / R 2008/12/12	7.55	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/11/2008	\$ / R 2008/12/12	12.70	Call	Currency Future	6.0000	6.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
28/11/2008	\$ / R 2008/12/12	10.70	Call	Currency Future	84.0000	92.0000	9.524	0	0	0
28/11/2008	\$ / R 2008/12/12	11.95	Put	Currency Future	2,050.0000	1,931.0000	(5.805)	0	0	0
28/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,083.0000	1,199.0000	10.711	0	0	0
28/11/2008	\$ / R 2008/12/12	7.75	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/11/2008	\$ / R 2008/12/12	11.75	Call	Currency Future	17.0000	17.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	11.95	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
28/11/2008	\$ / R 2008/12/12	11.60	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
28/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	986.0000	1,102.0000	11.765	0	0	0
28/11/2008	\$ / R 2008/12/12	10.70	Put	Currency Future	871.0000	759.0000	(12.859)	0	0	0
28/11/2008	\$ / R 2008/12/12	12.70	Put	Currency Future	2,793.0000	2,673.0000	(4.296)	0	0	0
28/11/2008	\$ / R 2008/12/12	13.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	\$ / R 2008/12/12	11.45	Put	Currency Future	1,562.0000	1,442.0000	(7.682)	0	0	0
28/11/2008	\$ / R 2008/12/12	11.25	Put	Currency Future	1,371.0000	1,253.0000	(8.607)	0	0	0
28/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,131.0000	1,248.0000	10.345	0	0	0
28/11/2008	\$ / R 2008/12/12	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	13.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	12.05	Call	Currency Future	12.0000	12.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	1,180.0000	1,297.0000	9.915	0	0	0
28/11/2008	\$ / R 2008/12/12	13.00	Put	Currency Future	3,091.0000	2,972.0000	(3.850)	0	0	0
28/11/2008	\$ / R 2008/12/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	14.30	Put	Currency Future	4,387.0000	4,267.0000	(2.735)	0	0	0
28/11/2008	\$ / R 2008/12/12	12.35	Call	Currency Future	9.0000	9.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	13.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	11.25	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
28/11/2008	\$ / R 2008/12/12	13.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	12.60	Put	Currency Future	2,694.0000	2,574.0000	(4.454)	0	0	0
28/11/2008	\$ / R 2008/12/12	13.55	Put	Currency Future	3,638.0000	3,519.0000	(3.271)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	667.0000	770.0000	15.442	0	0	0
28/11/2008	\$ / R 2008/12/12	12.60	Call	Currency Future	7.0000	7.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	12.95	Put	Currency Future	3,041.0000	2,922.0000	(3.913)	0	0	0
28/11/2008	\$ / R 2008/12/12	13.45	Put	Currency Future	3,538.0000	3,419.0000	(3.363)	0	0	0
28/11/2008	\$ / R 2008/12/12	12.80	Put	Currency Future	2,892.0000	2,773.0000	(4.115)	0	0	0
28/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	23.0000	19.0000	(17.391)	0	0	0
28/11/2008	\$ / R 2008/12/12	10.55	Put	Currency Future	742.0000	632.0000	(14.825)	0	0	0
28/11/2008	\$ / R 2008/12/12	12.05	Put	Currency Future	2,149.0000	2,029.0000	(5.584)	0	0	0
28/11/2008	\$ / R 2008/12/12	12.80	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	627.0000	727.0000	15.949	0	0	0
28/11/2008	\$ / R 2008/12/12	11.80	Put	Currency Future	1,903.0000	1,783.0000	(6.306)	0	0	0
28/11/2008	\$ / R 2008/12/12	12.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	986.0000	1,102.0000	11.765	0	0	0
28/11/2008	\$ / R 2008/12/12	12.85	Put	Currency Future	2,942.0000	2,822.0000	(4.079)	0	0	0
28/11/2008	\$ / R 2008/12/12	13.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	12.10	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/11/2008	\$ / R 2008/12/12	13.60	Put	Currency Future	3,688.0000	3,568.0000	(3.254)	0	0	0
28/11/2008	\$ / R 2008/12/12	12.20	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	\$ / R 2008/12/12	7.60	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/11/2008	\$ / R 2008/12/12	12.20	Put	Currency Future	2,297.0000	2,178.0000	(5.181)	0	0	0
28/11/2008	\$ / R 2008/12/12	12.95	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	11.45	Call	Currency Future	25.0000	25.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	7.20	Call	Currency Future	2,714.0000	2,833.0000	4.385	0	0	0
28/11/2008	\$ / R 2008/12/12	6.80	Call	Currency Future	3,113.0000	3,233.0000	3.855	0	0	0
28/11/2008	\$ / R 2008/12/12	7.75	Call	Currency Future	2,167.0000	2,285.0000	5.445	0	0	0
28/11/2008	\$ / R 2008/12/12	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	7.30	Call	Currency Future	2,614.0000	2,733.0000	4.552	0	0	0
28/11/2008	\$ / R 2008/12/12	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	11.70	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
28/11/2008	\$ / R 2008/12/12	11.70	Put	Currency Future	1,805.0000	1,685.0000	(6.648)	0	0	0
28/11/2008	\$ / R 2008/12/12	12.45	Call	Currency Future	8.0000	8.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	13.20	Put	Currency Future	3,290.0000	3,170.0000	(3.647)	0	0	0
28/11/2008	\$ / R 2008/12/12	13.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	12.45	Put	Currency Future	2,545.0000	2,425.0000	(4.715)	0	0	0
28/11/2008	\$ / R 2008/12/12	11.05	Call	Currency Future	47.0000	50.0000	6.383	0	0	0
28/11/2008	\$ / R 2008/12/12	10.95	Put	Currency Future	1,092.0000	977.0000	(10.531)	0	0	0
28/11/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	1,968.0000	2,086.0000	5.996	0	0	0
28/11/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	550.0000	643.0000	16.909	0	0	0
28/11/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	175.0000	199.0000	13.714	0	0	0
28/11/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	87.0000	61.0000	(29.885)	0	0	0
28/11/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	462.0000	366.0000	(20.779)	0	0	0
28/11/2008	\$ / R 2008/12/12	10.95	Call	Currency Future	56.0000	60.0000	7.143	0	0	0
28/11/2008	\$ / R 2008/12/12	7.60	Call	Currency Future	2,315.0000	2,434.0000	5.140	0	0	0
28/11/2008	\$ / R 2008/12/12	7.40	Call	Currency Future	2,514.0000	2,633.0000	4.733	0	0	0
28/11/2008	\$ / R 2008/12/12	12.65	Put	Currency Future	2,743.0000	2,624.0000	(4.338)	0	0	0
28/11/2008	\$ / R 2008/12/12	13.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/11/2008	\$ / R 2008/12/12	13.40	Put	Currency Future	3,489.0000	3,369.0000	(3.439)	0	0	0
28/11/2008	\$ / R 2008/12/12	12.65	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/11/2008	\$ / R 2008/12/12	11.90	Put	Currency Future	2,001.0000	1,881.0000	(5.997)	0	0	0
28/11/2008	\$ / R 2008/12/12	11.90	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
28/11/2008	\$ / R 2008/12/12	11.15	Put	Currency Future	1,277.0000	1,159.0000	(9.240)	0	0	0
28/11/2008	\$ / R 2008/12/12	7.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/11/2008	\$ / R 2008/12/12	9.65	Call	Currency Future	413.0000	489.0000	18.402	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	\$ / R	2008/12/12	11.15	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
28/11/2008	\$ / R	2008/12/12	9.65	Put	Currency Future	150.0000	107.0000	(28.667)	0	0	0
28/11/2008	\$ / R	2008/12/12	12.10	Put	Currency Future	2,198.0000	2,079.0000	(5.414)	0	0	0
28/11/2008	\$ / R	2008/12/12	13.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/11/2008	\$ / R	2008/12/12	13.30	Put	Currency Future	3,389.0000	3,270.0000	(3.511)	0	0	0
28/11/2008	\$ / R	2008/12/12	13.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/11/2008	\$ / R	2008/12/12	12.55	Put	Currency Future	2,644.0000	2,524.0000	(4.539)	0	0	0
28/11/2008	\$ / R	2008/12/12	7.50	Call	Currency Future	2,415.0000	2,533.0000	4.886	0	0	0
28/11/2008	\$ / R	2008/12/12	12.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
28/11/2008	\$ / R	2008/12/12	13.50	Put	Currency Future	3,588.0000	3,469.0000	(3.317)	0	0	0
28/11/2008	\$ / R	2008/12/12	7.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/11/2008	\$ / R	2008/12/12	6.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/11/2008	\$ / R	2008/12/12	6.90	Call	Currency Future	0.0000	3,133.0000	100.000	0	0	0
28/11/2008	\$ / R	2008/12/12	12.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/11/2008	\$ / R	2008/12/12	12.90	Put	Currency Future	2,992.0000	2,872.0000	(4.011)	0	0	0
28/11/2008	\$ / R	2008/12/12	13.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/11/2008	\$ / R	2008/12/12	12.15	Put	Currency Future	2,248.0000	2,128.0000	(5.338)	0	0	0
28/11/2008	\$ / R	2008/12/12	11.40	Put	Currency Future	1,514.0000	1,394.0000	(7.926)	0	0	0
28/11/2008	\$ / R	2008/12/12	7.65	Call	Currency Future	2,266.0000	2,384.0000	5.207	0	0	0
28/11/2008	\$ / R	2008/12/12	7.65	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
28/11/2008	\$ / R	2008/12/12	11.40	Call	Currency Future	27.0000	27.0000	-	0	0	0
28/11/2008	\$ / R	2008/12/12	13.65	Put	Currency Future	3,738.0000	3,618.0000	(3.210)	0	0	0
28/11/2008	\$ / R	2008/12/12	12.15	Call	Currency Future	11.0000	11.0000	-	0	0	0
28/11/2008	\$ / R	2009/03/16			Currency Future	10.1374	10.2584	1.194	10.4000	10.1600	19,668
28/11/2008	\$ / R	2009/03/16	8.80	Call	Currency Future	1,456.0000	1,560.0000	7.143	0	0	0
28/11/2008	\$ / R	2009/03/16	8.80	Put	Currency Future	119.0000	102.0000	(14.286)	0	0	0
28/11/2008	\$ / R	2009/03/16	8.85	Call	Currency Future	1,416.0000	1,519.0000	7.274	0	0	0
28/11/2008	\$ / R	2009/03/16	8.85	Put	Currency Future	128.0000	110.0000	(14.063)	0	0	0
28/11/2008	\$ / R	2009/03/16	8.60	Put	Currency Future	86.0000	73.0000	(15.116)	0	0	0
28/11/2008	\$ / R	2009/03/16	10.15	Call	Currency Future	626.0000	671.0000	7.188	0	0	0
28/11/2008	\$ / R	2009/03/16	8.60	Call	Currency Future	1,624.0000	1,732.0000	6.650	0	0	0
28/11/2008	\$ / R	2009/03/16	10.15	Put	Currency Future	639.0000	563.0000	(11.894)	0	0	0
28/11/2008	\$ / R	2009/03/16	10.65	Call	Currency Future	455.0000	501.0000	10.110	0	0	0
28/11/2008	\$ / R	2009/03/16	10.75	Put	Currency Future	1,034.0000	961.0000	(7.060)	0	0	0
28/11/2008	\$ / R	2009/03/16	9.20	Put	Currency Future	210.0000	183.0000	(12.857)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	735.0000	656.0000	(10.748)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	2,165.0000	2,281.0000	5.358	0	0	0
28/11/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	968.0000	893.0000	(7.748)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.75	Call	Currency Future	421.0000	469.0000	11.401	0	0	0
28/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	573.0000	614.0000	7.155	0	0	0
28/11/2008	\$ / R 2009/03/16	10.25	Put	Currency Future	702.0000	625.0000	(10.969)	0	0	0
28/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	380.0000	339.0000	(10.789)	0	0	0
28/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	817.0000	897.0000	9.792	0	0	0
28/11/2008	\$ / R 2009/03/16	10.25	Call	Currency Future	590.0000	633.0000	7.288	0	0	0
28/11/2008	\$ / R 2009/03/16	11.45	Call	Currency Future	236.0000	267.0000	13.136	0	0	0
28/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	380.0000	339.0000	(10.789)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	936.0000	857.0000	(8.440)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	1,754.0000	1,865.0000	6.328	0	0	0
28/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	34.0000	28.0000	(17.647)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	547.0000	474.0000	(13.346)	0	0	0
28/11/2008	\$ / R 2009/03/16	11.40	Put	Currency Future	1,509.0000	1,420.0000	(5.898)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,072.0000	2,187.0000	5.550	0	0	0
28/11/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,147.0000	1,242.0000	8.282	0	0	0
28/11/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	28.0000	23.0000	(17.857)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,072.0000	2,187.0000	5.550	0	0	0
28/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	341.0000	303.0000	(11.144)	0	0	0
28/11/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	2,260.0000	2,377.0000	5.177	0	0	0
28/11/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	94.0000	80.0000	(14.894)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	34.0000	28.0000	(17.647)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,118.0000	2,234.0000	5.477	0	0	0
28/11/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	473.0000	515.0000	8.879	0	0	0
28/11/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	22.0000	18.0000	(18.182)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	1,667.0000	1,776.0000	6.539	0	0	0
28/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	878.0000	961.0000	9.453	0	0	0
28/11/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	670.0000	594.0000	(11.343)	0	0	0
28/11/2008	\$ / R 2009/03/16	11.40	Call	Currency Future	246.0000	279.0000	13.415	0	0	0
28/11/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	79.0000	67.0000	(15.190)	0	0	0
28/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,007.0000	1,096.0000	8.838	0	0	0
28/11/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	577.0000	503.0000	(12.825)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.95	Put	Currency Future	1,172.0000	1,094.0000	(6.655)	0	0	0
28/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	341.0000	303.0000	(11.144)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,280.0000	1,198.0000	(6.406)	0	0	0
28/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	878.0000	961.0000	9.453	0	0	0
28/11/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	149.0000	128.0000	(14.094)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	607.0000	653.0000	7.578	0	0	0
28/11/2008	\$ / R 2009/03/16	11.45	Put	Currency Future	1,549.0000	1,459.0000	(5.810)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	1,933.0000	2,047.0000	5.898	0	0	0
28/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	67.0000	56.0000	(16.418)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	94.0000	80.0000	(14.894)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	1,843.0000	1,955.0000	6.077	0	0	0
28/11/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	1,336.0000	1,437.0000	7.560	0	0	0
28/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	101.0000	87.0000	(13.861)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	38.0000	31.0000	(18.421)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	664.0000	711.0000	7.078	0	0	0
28/11/2008	\$ / R 2009/03/16	10.45	Put	Currency Future	838.0000	754.0000	(10.024)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	607.0000	653.0000	7.578	0	0	0
28/11/2008	\$ / R 2009/03/16	9.75	Call	Currency Future	793.0000	866.0000	9.206	0	0	0
28/11/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	61.0000	51.0000	(16.393)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,581.0000	1,688.0000	6.768	0	0	0
28/11/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,416.0000	1,519.0000	7.274	0	0	0
28/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	1,979.0000	2,093.0000	5.760	0	0	0
28/11/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,581.0000	1,688.0000	6.768	0	0	0
28/11/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	577.0000	503.0000	(12.825)	0	0	0
28/11/2008	\$ / R 2009/03/16	9.75	Put	Currency Future	405.0000	358.0000	(11.605)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	1,798.0000	1,910.0000	6.229	0	0	0
28/11/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	56.0000	47.0000	(16.071)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	56.0000	47.0000	(16.071)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	42.0000	35.0000	(16.667)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	31.0000	25.0000	(19.355)	0	0	0
28/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	270.0000	238.0000	(11.852)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	769.0000	688.0000	(10.533)	0	0	0
28/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,076.0000	1,168.0000	8.550	0	0	0
28/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,007.0000	1,096.0000	8.838	0	0	0
28/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	67.0000	56.0000	(16.418)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	38.0000	31.0000	(18.421)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	1,843.0000	1,955.0000	6.077	0	0	0
28/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,539.0000	1,645.0000	6.888	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,025.0000	2,140.0000	5.679	0	0	0
28/11/2008	\$ / R 2009/03/16	10.50	Call	Currency Future	510.0000	546.0000	7.059	0	0	0
28/11/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	556.0000	596.0000	7.194	0	0	0
28/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	270.0000	238.0000	(11.852)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	46.0000	38.0000	(17.391)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	1,754.0000	1,865.0000	6.328	0	0	0
28/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	1,979.0000	2,093.0000	5.760	0	0	0
28/11/2008	\$ / R 2009/03/16	10.45	Call	Currency Future	525.0000	562.0000	7.048	0	0	0
28/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	31.0000	25.0000	(19.355)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	128.0000	110.0000	(14.063)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	42.0000	35.0000	(16.667)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	670.0000	594.0000	(11.343)	0	0	0
28/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	238.0000	209.0000	(12.185)	0	0	0
28/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	431.0000	378.0000	(12.297)	0	0	0
28/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	769.0000	836.0000	8.713	0	0	0
28/11/2008	\$ / R 2009/03/16	10.50	Put	Currency Future	873.0000	788.0000	(9.737)	0	0	0
28/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	817.0000	897.0000	9.792	0	0	0
28/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,025.0000	2,140.0000	5.679	0	0	0
28/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	101.0000	87.0000	(13.861)	0	0	0
28/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	431.0000	378.0000	(12.297)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	664.0000	711.0000	7.078	0	0	0
28/11/2008	\$ / R 2009/03/16	11.00	Call	Currency Future	345.0000	386.0000	11.884	0	0	0
28/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	1,667.0000	1,776.0000	6.539	0	0	0
28/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	724.0000	778.0000	7.459	0	0	0
28/11/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	473.0000	515.0000	8.879	0	0	0
28/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	735.0000	656.0000	(10.748)	0	0	0
28/11/2008	\$ / R 2009/03/16	11.00	Put	Currency Future	1,208.0000	1,128.0000	(6.623)	0	0	0
28/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	487.0000	420.0000	(13.758)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	936.0000	857.0000	(8.440)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	573.0000	614.0000	7.155	0	0	0
28/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,118.0000	2,234.0000	5.477	0	0	0
28/11/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	684.0000	732.0000	7.018	0	0	0
28/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	904.0000	822.0000	(9.071)	0	0	0
28/11/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	322.0000	285.0000	(11.491)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	374.0000	418.0000	11.765	0	0	0
28/11/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	909.0000	994.0000	9.351	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	\$ / R 2009/03/16	11.60	Call	Currency Future	207.0000	235.0000	13.527	0	0	0
28/11/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	1,137.0000	1,060.0000	(6.772)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	79.0000	67.0000	(15.190)	0	0	0
28/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,431.0000	1,345.0000	(6.010)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,539.0000	1,645.0000	6.888	0	0	0
28/11/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	847.0000	929.0000	9.681	0	0	0
28/11/2008	\$ / R 2009/03/16	10.95	Call	Currency Future	359.0000	402.0000	11.978	0	0	0
28/11/2008	\$ / R 2009/03/16	11.60	Put	Currency Future	1,669.0000	1,577.0000	(5.512)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	1,710.0000	1,820.0000	6.433	0	0	0
28/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	269.0000	303.0000	12.639	0	0	0
28/11/2008	\$ / R 2009/03/16	9.85	Call	Currency Future	746.0000	807.0000	8.177	0	0	0
28/11/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	318.0000	357.0000	12.264	0	0	0
28/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,375.0000	1,477.0000	7.418	0	0	0
28/11/2008	\$ / R 2009/03/16	9.65	Put	Currency Future	360.0000	320.0000	(11.111)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	389.0000	434.0000	11.568	0	0	0
28/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	1,888.0000	2,001.0000	5.985	0	0	0
28/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,375.0000	1,477.0000	7.418	0	0	0
28/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	138.0000	119.0000	(13.768)	0	0	0
28/11/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	286.0000	253.0000	(11.538)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	1,068.0000	993.0000	(7.022)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	51.0000	42.0000	(17.647)	0	0	0
28/11/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	974.0000	1,061.0000	8.932	0	0	0
28/11/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	492.0000	530.0000	7.724	0	0	0
28/11/2008	\$ / R 2009/03/16	11.70	Call	Currency Future	189.0000	215.0000	13.757	0	0	0
28/11/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	73.0000	61.0000	(16.438)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	119.0000	102.0000	(14.286)	0	0	0
28/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,076.0000	1,168.0000	8.550	0	0	0
28/11/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	254.0000	223.0000	(12.205)	0	0	0
28/11/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,244.0000	1,163.0000	(6.511)	0	0	0
28/11/2008	\$ / R 2009/03/16	11.70	Put	Currency Future	1,752.0000	1,657.0000	(5.422)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,456.0000	1,560.0000	7.143	0	0	0
28/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	305.0000	343.0000	12.459	0	0	0
28/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	173.0000	197.0000	13.873	0	0	0
28/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	138.0000	119.0000	(13.768)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	51.0000	42.0000	(17.647)	0	0	0
28/11/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	331.0000	371.0000	12.085	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,835.0000	1,739.0000	(5.232)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	405.0000	452.0000	11.605	0	0	0
28/11/2008	\$ / R 2009/03/16	11.20	Call	Currency Future	292.0000	329.0000	12.671	0	0	0
28/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	1,888.0000	2,001.0000	5.985	0	0	0
28/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	238.0000	209.0000	(12.185)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	1,102.0000	1,026.0000	(6.897)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	455.0000	501.0000	10.110	0	0	0
28/11/2008	\$ / R 2009/03/16	11.90	Call	Currency Future	158.0000	180.0000	13.924	0	0	0
28/11/2008	\$ / R 2009/03/16	10.70	Call	Currency Future	438.0000	487.0000	11.187	0	0	0
28/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	86.0000	73.0000	(15.116)	0	0	0
28/11/2008	\$ / R 2009/03/16	11.20	Put	Currency Future	1,355.0000	1,271.0000	(6.199)	0	0	0
28/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,317.0000	1,234.0000	(6.302)	0	0	0
28/11/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	160.0000	138.0000	(13.750)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	968.0000	893.0000	(7.748)	0	0	0
28/11/2008	\$ / R 2009/03/16	11.50	Put	Currency Future	1,589.0000	1,498.0000	(5.727)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	405.0000	452.0000	11.605	0	0	0
28/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	305.0000	343.0000	12.459	0	0	0
28/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	769.0000	836.0000	8.713	0	0	0
28/11/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	1,041.0000	1,132.0000	8.742	0	0	0
28/11/2008	\$ / R 2009/03/16	12.00	Call	Currency Future	144.0000	165.0000	14.583	0	0	0
28/11/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,244.0000	1,163.0000	(6.511)	0	0	0
28/11/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	1,297.0000	1,397.0000	7.710	0	0	0
28/11/2008	\$ / R 2009/03/16	9.85	Put	Currency Future	459.0000	398.0000	(13.290)	0	0	0
28/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,317.0000	1,234.0000	(6.302)	0	0	0
28/11/2008	\$ / R 2009/03/16	11.90	Put	Currency Future	1,920.0000	1,822.0000	(5.104)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	1,497.0000	1,602.0000	7.014	0	0	0
28/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,624.0000	1,732.0000	6.650	0	0	0
28/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	1,068.0000	993.0000	(7.022)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	608.0000	533.0000	(12.336)	0	0	0
28/11/2008	\$ / R 2009/03/16	11.25	Call	Currency Future	280.0000	316.0000	12.857	0	0	0
28/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	210.0000	183.0000	(12.857)	0	0	0
28/11/2008	\$ / R 2009/03/16	9.95	Call	Currency Future	704.0000	755.0000	7.244	0	0	0
28/11/2008	\$ / R 2009/03/16	12.00	Put	Currency Future	2,006.0000	1,906.0000	(4.985)	0	0	0
28/11/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	941.0000	1,027.0000	9.139	0	0	0
28/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	724.0000	778.0000	7.459	0	0	0
28/11/2008	\$ / R 2009/03/16	11.25	Put	Currency Future	1,393.0000	1,307.0000	(6.174)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,221.0000	1,318.0000	7.944	0	0	0
28/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	626.0000	671.0000	7.188	0	0	0
28/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	487.0000	420.0000	(13.758)	0	0	0
28/11/2008	\$ / R 2009/03/16	11.35	Call	Currency Future	257.0000	291.0000	13.230	0	0	0
28/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	183.0000	160.0000	(12.568)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	639.0000	563.0000	(11.894)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	645.0000	691.0000	7.132	0	0	0
28/11/2008	\$ / R 2009/03/16	11.55	Put	Currency Future	1,629.0000	1,537.0000	(5.648)	0	0	0
28/11/2008	\$ / R 2009/03/16	11.55	Call	Currency Future	216.0000	245.0000	13.426	0	0	0
28/11/2008	\$ / R 2009/03/16	11.35	Put	Currency Future	1,470.0000	1,382.0000	(5.986)	0	0	0
28/11/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	331.0000	371.0000	12.085	0	0	0
28/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	183.0000	160.0000	(12.568)	0	0	0
28/11/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,147.0000	1,242.0000	8.282	0	0	0
28/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,221.0000	1,318.0000	7.944	0	0	0
28/11/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	492.0000	530.0000	7.724	0	0	0
28/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	904.0000	822.0000	(9.071)	0	0	0
28/11/2008	\$ / R 2009/03/16	11.65	Call	Currency Future	198.0000	225.0000	13.636	0	0	0
28/11/2008	\$ / R 2009/03/16	11.50	Call	Currency Future	226.0000	256.0000	13.274	0	0	0
28/11/2008	\$ / R 2009/03/16	10.70	Put	Currency Future	1,001.0000	929.0000	(7.193)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	803.0000	720.0000	(10.336)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	803.0000	720.0000	(10.336)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	540.0000	579.0000	7.222	0	0	0
28/11/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	304.0000	269.0000	(11.513)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	540.0000	579.0000	7.222	0	0	0
28/11/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	517.0000	446.0000	(13.733)	0	0	0
28/11/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	110.0000	94.0000	(14.545)	0	0	0
28/11/2008	\$ / R 2009/03/16	11.65	Put	Currency Future	1,710.0000	1,617.0000	(5.439)	0	0	0
28/11/2008	\$ / R 2009/03/16	11.75	Put	Currency Future	1,793.0000	1,698.0000	(5.298)	0	0	0
28/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	269.0000	303.0000	12.639	0	0	0
28/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,431.0000	1,345.0000	(6.010)	0	0	0
28/11/2008	\$ / R 2009/03/16	11.75	Call	Currency Future	181.0000	206.0000	13.812	0	0	0
28/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	173.0000	197.0000	13.873	0	0	0
28/11/2008	\$ / R 2009/03/16	11.85	Put	Currency Future	1,878.0000	1,780.0000	(5.218)	0	0	0
28/11/2008	\$ / R 2009/03/16	11.85	Call	Currency Future	165.0000	189.0000	14.545	0	0	0
28/11/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,835.0000	1,739.0000	(5.232)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	608.0000	533.0000	(12.336)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	645.0000	691.0000	7.132	0	0	0
28/11/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	318.0000	357.0000	12.264	0	0	0
28/11/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,280.0000	1,198.0000	(6.406)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	1,137.0000	1,060.0000	(6.772)	0	0	0
28/11/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	374.0000	418.0000	11.765	0	0	0
28/11/2008	\$ / R 2009/06/12			Currency Future	10.3250	10.4477	1.188	10.5800	10.5800	2,548
28/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	981.0000	909.0000	(7.339)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	126.0000	111.0000	(11.905)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.45	Put	Currency Future	914.0000	845.0000	(7.549)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	756.0000	806.0000	6.614	0	0	0
28/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	999.0000	1,075.0000	7.608	0	0	0
28/11/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	171.0000	152.0000	(11.111)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	1,927.0000	2,032.0000	5.449	0	0	0
28/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	574.0000	527.0000	(8.188)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	1,846.0000	1,950.0000	5.634	0	0	0
28/11/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	118.0000	104.0000	(11.864)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	161.0000	143.0000	(11.180)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	2,093.0000	2,201.0000	5.160	0	0	0
28/11/2008	\$ / R 2009/06/12	10.45	Call	Currency Future	789.0000	842.0000	6.717	0	0	0
28/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	653.0000	706.0000	8.116	0	0	0
28/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,300.0000	1,388.0000	6.769	0	0	0
28/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	152.0000	134.0000	(11.842)	0	0	0
28/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	375.0000	340.0000	(9.333)	0	0	0
28/11/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	1,541.0000	1,637.0000	6.230	0	0	0
28/11/2008	\$ / R 2009/06/12	10.95	Call	Currency Future	617.0000	668.0000	8.266	0	0	0
28/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	981.0000	909.0000	(7.339)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	1,886.0000	1,991.0000	5.567	0	0	0
28/11/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	1,690.0000	1,790.0000	5.917	0	0	0
28/11/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	266.0000	239.0000	(10.150)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.95	Put	Currency Future	1,242.0000	1,170.0000	(5.797)	0	0	0
28/11/2008	\$ / R 2009/06/12	11.20	Put	Currency Future	1,409.0000	1,332.0000	(5.465)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	215.0000	192.0000	(10.698)	0	0	0
28/11/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	1,470.0000	1,564.0000	6.395	0	0	0
28/11/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	2,353.0000	2,466.0000	4.802	0	0	0
28/11/2008	\$ / R 2009/06/12	11.65	Put	Currency Future	1,733.0000	1,648.0000	(4.905)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	725.0000	772.0000	6.483	0	0	0
28/11/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	2,135.0000	2,245.0000	5.152	0	0	0
28/11/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	550.0000	597.0000	8.545	0	0	0
28/11/2008	\$ / R 2009/06/12	9.95	Put	Currency Future	603.0000	549.0000	(8.955)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	103.0000	90.0000	(12.621)	0	0	0
28/11/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,435.0000	1,527.0000	6.411	0	0	0
28/11/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,375.0000	1,299.0000	(5.527)	0	0	0
28/11/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	489.0000	532.0000	8.793	0	0	0
28/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	653.0000	706.0000	8.116	0	0	0
28/11/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	1,767.0000	1,869.0000	5.772	0	0	0
28/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	310.0000	280.0000	(9.677)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	843.0000	900.0000	6.762	0	0	0
28/11/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	807.0000	861.0000	6.691	0	0	0
28/11/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,514.0000	1,434.0000	(5.284)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,178.0000	1,108.0000	(5.942)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	192.0000	171.0000	(10.938)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	110.0000	97.0000	(11.818)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	818.0000	753.0000	(7.946)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	882.0000	813.0000	(7.823)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	2,178.0000	2,288.0000	5.051	0	0	0
28/11/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	90.0000	78.0000	(13.333)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	1,652.0000	1,751.0000	5.993	0	0	0
28/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,178.0000	1,108.0000	(5.942)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	1,050.0000	975.0000	(7.143)	0	0	0
28/11/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	448.0000	409.0000	(8.705)	0	0	0
28/11/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	295.0000	266.0000	(9.831)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	2,265.0000	2,376.0000	4.901	0	0	0
28/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	126.0000	111.0000	(11.905)	0	0	0
28/11/2008	\$ / R 2009/06/12	11.65	Call	Currency Future	408.0000	446.0000	9.314	0	0	0
28/11/2008	\$ / R 2009/06/12	11.20	Call	Currency Future	534.0000	580.0000	8.614	0	0	0
28/11/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	1,807.0000	1,909.0000	5.645	0	0	0
28/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,051.0000	2,158.0000	5.217	0	0	0
28/11/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	78.0000	68.0000	(12.821)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,051.0000	2,158.0000	5.217	0	0	0
28/11/2008	\$ / R 2009/06/12	9.95	Call	Currency Future	978.0000	1,046.0000	6.953	0	0	0
28/11/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	1,927.0000	2,032.0000	5.449	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
28/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,173.0000	1,257.0000	7.161	0	0	0
28/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	152.0000	134.0000	(11.842)	0	0	0
28/11/2008	\$ / R 2009/06/12	11.70	Put	Currency Future	1,771.0000	1,685.0000	(4.856)	0	0	0
28/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,055.0000	1,133.0000	7.393	0	0	0
28/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	530.0000	486.0000	(8.302)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.70	Call	Currency Future	710.0000	756.0000	6.479	0	0	0
28/11/2008	\$ / R 2009/06/12	11.85	Call	Currency Future	361.0000	395.0000	9.418	0	0	0
28/11/2008	\$ / R 2009/06/12	10.70	Put	Currency Future	1,085.0000	1,009.0000	(7.005)	0	0	0
28/11/2008	\$ / R 2009/06/12	11.85	Put	Currency Future	1,886.0000	1,797.0000	(4.719)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.50	Call	Currency Future	772.0000	824.0000	6.736	0	0	0
28/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	227.0000	203.0000	(10.573)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.25	Call	Currency Future	862.0000	918.0000	6.497	0	0	0
28/11/2008	\$ / R 2009/06/12	10.50	Put	Currency Future	947.0000	876.0000	(7.497)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	204.0000	182.0000	(10.784)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	2,221.0000	2,332.0000	4.998	0	0	0
28/11/2008	\$ / R 2009/06/12	10.25	Put	Currency Future	787.0000	720.0000	(8.513)	0	0	0
28/11/2008	\$ / R 2009/06/12	11.70	Call	Currency Future	396.0000	432.0000	9.091	0	0	0
28/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,367.0000	1,457.0000	6.584	0	0	0
28/11/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	280.0000	252.0000	(10.000)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	807.0000	861.0000	6.691	0	0	0
28/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	342.0000	309.0000	(9.649)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	227.0000	203.0000	(10.573)	0	0	0
28/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,505.0000	1,600.0000	6.312	0	0	0
28/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	240.0000	215.0000	(10.417)	0	0	0
28/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,055.0000	1,133.0000	7.393	0	0	0
28/11/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	1,578.0000	1,675.0000	6.147	0	0	0
28/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	204.0000	182.0000	(10.784)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,615.0000	1,713.0000	6.068	0	0	0
28/11/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	757.0000	689.0000	(8.983)	0	0	0
28/11/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	280.0000	252.0000	(10.000)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	1,729.0000	1,829.0000	5.784	0	0	0
28/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	574.0000	527.0000	(8.188)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	671.0000	725.0000	8.048	0	0	0
28/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	134.0000	118.0000	(11.940)	0	0	0
28/11/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	475.0000	516.0000	8.632	0	0	0
28/11/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	882.0000	937.0000	6.236	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	253.0000	227.0000	(10.277)	0	0	0
28/11/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,435.0000	1,527.0000	6.411	0	0	0
28/11/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,146.0000	1,077.0000	(6.021)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	882.0000	813.0000	(7.823)	0	0	0
28/11/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	504.0000	547.0000	8.532	0	0	0
28/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	695.0000	628.0000	(9.640)	0	0	0
28/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,505.0000	1,600.0000	6.312	0	0	0
28/11/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	958.0000	1,018.0000	6.263	0	0	0
28/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	310.0000	280.0000	(9.677)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	740.0000	789.0000	6.622	0	0	0
28/11/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	633.0000	571.0000	(9.795)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	1,652.0000	1,751.0000	5.993	0	0	0
28/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,009.0000	2,116.0000	5.326	0	0	0
28/11/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	756.0000	806.0000	6.614	0	0	0
28/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	1,015.0000	941.0000	(7.291)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,615.0000	1,713.0000	6.068	0	0	0
28/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,009.0000	2,116.0000	5.326	0	0	0
28/11/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,550.0000	1,469.0000	(5.226)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	920.0000	976.0000	6.087	0	0	0
28/11/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	143.0000	126.0000	(11.888)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	134.0000	118.0000	(11.940)	0	0	0
28/11/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,341.0000	1,266.0000	(5.593)	0	0	0
28/11/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,479.0000	1,400.0000	(5.341)	0	0	0
28/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	530.0000	486.0000	(8.302)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	182.0000	161.0000	(11.538)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	240.0000	215.0000	(10.417)	0	0	0
28/11/2008	\$ / R 2009/06/12	11.60	Call	Currency Future	421.0000	459.0000	9.026	0	0	0
28/11/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	448.0000	409.0000	(8.705)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	1,968.0000	2,074.0000	5.386	0	0	0
28/11/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	1,807.0000	1,909.0000	5.645	0	0	0
28/11/2008	\$ / R 2009/06/12	11.00	Put	Currency Future	1,275.0000	1,202.0000	(5.725)	0	0	0
28/11/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	411.0000	374.0000	(9.002)	0	0	0
28/11/2008	\$ / R 2009/06/12	11.60	Put	Currency Future	1,696.0000	1,611.0000	(5.012)	0	0	0
28/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	375.0000	340.0000	(9.333)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	161.0000	143.0000	(11.180)	0	0	0
28/11/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	566.0000	614.0000	8.481	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	1,729.0000	1,829.0000	5.784	0	0	0
28/11/2008	\$ / R 2009/06/12	11.50	Call	Currency Future	447.0000	487.0000	8.949	0	0	0
28/11/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	96.0000	84.0000	(12.500)	0	0	0
28/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,113.0000	1,194.0000	7.278	0	0	0
28/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	488.0000	446.0000	(8.607)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	171.0000	152.0000	(11.111)	0	0	0
28/11/2008	\$ / R 2009/06/12	11.50	Put	Currency Future	1,622.0000	1,539.0000	(5.117)	0	0	0
28/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	488.0000	446.0000	(8.607)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	1,846.0000	1,950.0000	5.634	0	0	0
28/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,300.0000	1,388.0000	6.769	0	0	0
28/11/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	1,308.0000	1,234.0000	(5.657)	0	0	0
28/11/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	1,236.0000	1,321.0000	6.877	0	0	0
28/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	695.0000	628.0000	(9.640)	0	0	0
28/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	1,886.0000	1,991.0000	5.567	0	0	0
28/11/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	583.0000	631.0000	8.233	0	0	0
28/11/2008	\$ / R 2009/06/12	11.25	Put	Currency Future	1,444.0000	1,366.0000	(5.402)	0	0	0
28/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,113.0000	1,194.0000	7.278	0	0	0
28/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	182.0000	161.0000	(11.538)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	920.0000	976.0000	6.087	0	0	0
28/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	900.0000	956.0000	6.222	0	0	0
28/11/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,375.0000	1,299.0000	(5.527)	0	0	0
28/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,367.0000	1,457.0000	6.584	0	0	0
28/11/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	663.0000	599.0000	(9.653)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	1,050.0000	975.0000	(7.143)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	900.0000	956.0000	6.222	0	0	0
28/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,173.0000	1,257.0000	7.161	0	0	0
28/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	342.0000	309.0000	(9.649)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	725.0000	658.0000	(9.241)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	663.0000	599.0000	(9.653)	0	0	0
28/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	999.0000	1,075.0000	7.608	0	0	0
28/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	725.0000	772.0000	6.483	0	0	0
28/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	825.0000	880.0000	6.667	0	0	0
28/11/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	938.0000	997.0000	6.290	0	0	0
28/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	850.0000	783.0000	(7.882)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	725.0000	658.0000	(9.241)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	938.0000	997.0000	6.290	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
28/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	825.0000	880.0000	6.667	0	0	0
28/11/2008	\$ / R 2009/06/12	9.85	Put	Currency Future	552.0000	506.0000	(8.333)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	850.0000	783.0000	(7.882)	0	0	0
28/11/2008	\$ / R 2009/06/12	9.75	Put	Currency Future	509.0000	466.0000	(8.448)	0	0	0
28/11/2008	\$ / R 2009/06/12	9.55	Call	Currency Future	1,204.0000	1,289.0000	7.060	0	0	0
28/11/2008	\$ / R 2009/06/12	11.25	Call	Currency Future	519.0000	563.0000	8.478	0	0	0
28/11/2008	\$ / R 2009/06/12	9.55	Put	Currency Future	429.0000	391.0000	(8.858)	0	0	0
28/11/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	1,143.0000	1,225.0000	7.174	0	0	0
28/11/2008	\$ / R 2009/06/12	10.75	Call	Currency Future	690.0000	740.0000	7.246	0	0	0
28/11/2008	\$ / R 2009/06/12	9.65	Put	Currency Future	468.0000	427.0000	(8.761)	0	0	0
28/11/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	550.0000	597.0000	8.545	0	0	0
28/11/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	1,084.0000	1,163.0000	7.288	0	0	0
28/11/2008	\$ / R 2009/06/12	9.85	Call	Currency Future	1,027.0000	1,104.0000	7.498	0	0	0
28/11/2008	\$ / R 2009/06/12	10.75	Put	Currency Future	1,115.0000	1,043.0000	(6.457)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,210.0000	1,139.0000	(5.868)	0	0	0
28/11/2008	\$ / R 2009/06/12	11.00	Call	Currency Future	600.0000	649.0000	8.167	0	0	0
28/11/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,146.0000	1,077.0000	(6.021)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,210.0000	1,139.0000	(5.868)	0	0	0
28/11/2008	\$ / R 2009/06/12	12.00	Put	Currency Future	2,004.0000	1,912.0000	(4.591)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	635.0000	686.0000	8.031	0	0	0
28/11/2008	\$ / R 2009/06/12	12.00	Call	Currency Future	329.0000	360.0000	9.422	0	0	0
28/11/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,341.0000	1,266.0000	(5.593)	0	0	0
28/11/2008	\$ / R 2009/06/12	11.90	Put	Currency Future	1,925.0000	1,835.0000	(4.675)	0	0	0
28/11/2008	\$ / R 2009/06/12	11.95	Put	Currency Future	1,964.0000	1,874.0000	(4.582)	0	0	0
28/11/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	635.0000	686.0000	8.031	0	0	0
28/11/2008	\$ / R 2009/06/12	12.10	Call	Currency Future	309.0000	338.0000	9.385	0	0	0
28/11/2008	\$ / R 2009/06/12	12.25	Put	Currency Future	2,205.0000	2,110.0000	(4.308)	0	0	0
28/11/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	566.0000	614.0000	8.481	0	0	0
28/11/2008	\$ / R 2009/06/12	12.10	Put	Currency Future	2,084.0000	1,991.0000	(4.463)	0	0	0
28/11/2008	\$ / R 2009/06/12	11.95	Call	Currency Future	339.0000	371.0000	9.440	0	0	0
28/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	818.0000	753.0000	(7.946)	0	0	0
28/11/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	434.0000	473.0000	8.986	0	0	0
28/11/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	319.0000	349.0000	9.404	0	0	0
28/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	1,015.0000	941.0000	(7.291)	0	0	0
28/11/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	2,044.0000	1,951.0000	(4.550)	0	0	0
28/11/2008	\$ / R 2009/06/12	12.15	Call	Currency Future	299.0000	328.0000	9.699	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
28/11/2008	\$ / R	2009/06/12	10.80	Call	Currency Future	671.0000	725.0000	8.048	0	0	0
28/11/2008	\$ / R	2009/06/12	12.05	Call	Currency Future	319.0000	349.0000	9.404	0	0	0
28/11/2008	\$ / R	2009/06/12	12.05	Put	Currency Future	2,044.0000	1,951.0000	(4.550)	0	0	0
28/11/2008	\$ / R	2009/06/12	10.30	Call	Currency Future	843.0000	900.0000	6.762	0	0	0
28/11/2008	\$ / R	2009/06/12	11.55	Put	Currency Future	1,659.0000	1,575.0000	(5.063)	0	0	0
28/11/2008	\$ / R	2009/06/12	11.75	Put	Currency Future	1,809.0000	1,722.0000	(4.809)	0	0	0
28/11/2008	\$ / R	2009/06/12	10.60	Call	Currency Future	740.0000	789.0000	6.622	0	0	0
28/11/2008	\$ / R	2009/06/12	11.75	Call	Currency Future	384.0000	419.0000	9.115	0	0	0
28/11/2008	\$ / R	2009/06/12	11.80	Put	Currency Future	1,847.0000	1,759.0000	(4.764)	0	0	0
28/11/2008	\$ / R	2009/06/12	11.55	Put	Currency Future	1,659.0000	1,575.0000	(5.063)	0	0	0
28/11/2008	\$ / R	2009/06/12	11.90	Call	Currency Future	350.0000	383.0000	9.429	0	0	0
28/11/2008	\$ / R	2009/06/12	12.15	Put	Currency Future	2,124.0000	2,030.0000	(4.426)	0	0	0
28/11/2008	\$ / R	2009/06/12	11.45	Call	Currency Future	461.0000	502.0000	8.894	0	0	0
28/11/2008	\$ / R	2009/06/12	11.55	Call	Currency Future	434.0000	473.0000	8.986	0	0	0
28/11/2008	\$ / R	2009/06/12	11.45	Put	Currency Future	1,586.0000	1,504.0000	(5.170)	0	0	0
28/11/2008	\$ / R	2009/06/12	12.25	Call	Currency Future	280.0000	308.0000	10.000	0	0	0
28/11/2008	\$ / R	2009/06/12	11.80	Call	Currency Future	372.0000	407.0000	9.409	0	0	0
28/11/2008	\$ / R	2009/06/12	10.20	Call	Currency Future	882.0000	937.0000	6.236	0	0	0
28/11/2008	\$ / R	2009/06/12	10.20	Put	Currency Future	757.0000	689.0000	(8.983)	0	0	0
28/11/2008	\$ / R	2009/06/12	11.40	Put	Currency Future	1,550.0000	1,469.0000	(5.226)	0	0	0
28/11/2008	\$ / R	2009/06/12	11.30	Call	Currency Future	504.0000	547.0000	8.532	0	0	0
28/11/2008	\$ / R	2009/06/12	11.30	Put	Currency Future	1,479.0000	1,400.0000	(5.341)	0	0	0
28/11/2008	\$ / R	2009/06/12	11.40	Call	Currency Future	475.0000	516.0000	8.632	0	0	0
28/11/2008	\$ / R	2009/06/12	11.35	Put	Currency Future	1,514.0000	1,434.0000	(5.284)	0	0	0
28/11/2008	\$ / R	2009/06/12	11.05	Call	Currency Future	583.0000	631.0000	8.233	0	0	0
28/11/2008	\$ / R	2009/06/12	11.05	Put	Currency Future	1,308.0000	1,234.0000	(5.657)	0	0	0
28/11/2008	\$ / R	2009/06/12	11.35	Call	Currency Future	489.0000	532.0000	8.793	0	0	0
28/11/2008	\$ / R	2009/12/14			Currency Future	10.7894	10.9033	1.056	0.0000	0.0000	0
28/11/2008	\$ / R	2009/12/14	12.30	Call	Currency Future	798.0000	819.0000	2.632	0	0	10,100
28/11/2008	\$ / R	2009/12/14	12.30	Put	Currency Future	2,308.0000	2,216.0000	(3.986)	0	0	0
28/11/2008	\$ / R	2009/12/14	13.00	Put	Currency Future	2,889.0000	2,791.0000	(3.392)	0	0	0
28/11/2008	\$ / R	2009/12/14	13.00	Call	Currency Future	678.0000	695.0000	2.507	0	0	9,452
28/11/2008	\$ / R	2009/12/14	11.20	Put	Currency Future	1,472.0000	1,393.0000	(5.367)	0	0	0
28/11/2008	\$ / R	2009/12/14	11.50	Put	Currency Future	1,689.0000	1,605.0000	(4.973)	0	0	0
28/11/2008	\$ / R	2009/12/14	11.50	Call	Currency Future	978.0000	1,009.0000	3.170	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	\$ / R 2009/12/14	10.80	Call	Currency Future	1,190.0000	1,230.0000	3.361	0	0	0
28/11/2008	\$ / R 2009/12/14	10.55	Put	Currency Future	1,040.0000	968.0000	(6.923)	0	0	0
28/11/2008	\$ / R 2009/12/14	10.90	Call	Currency Future	1,156.0000	1,196.0000	3.460	0	0	0
28/11/2008	\$ / R 2009/12/14	10.80	Put	Currency Future	1,201.0000	1,127.0000	(6.162)	0	0	0
28/11/2008	\$ / R 2009/12/14	10.90	Put	Currency Future	1,267.0000	1,192.0000	(5.919)	0	0	0
28/11/2008	\$ / R 2009/12/14	10.55	Call	Currency Future	1,279.0000	1,322.0000	3.362	0	0	9,452
28/11/2008	\$ / R 2009/12/14	11.20	Call	Currency Future	1,062.0000	1,096.0000	3.202	0	0	0
28/11/2008	\$ / R 2009/12/14	11.60	Call	Currency Future	952.0000	981.0000	3.046	0	0	0
28/11/2008	\$ / R 2009/12/14	9.90	Put	Currency Future	659.0000	599.0000	(9.105)	0	0	0
28/11/2008	\$ / R 2009/12/14	9.90	Call	Currency Future	1,548.0000	1,602.0000	3.488	0	0	10,100
28/11/2008	\$ / R 2009/12/14	11.60	Put	Currency Future	1,763.0000	1,678.0000	(4.821)	0	0	0
28/11/2008	\$ / R 2009/12/14	12.60	Put	Currency Future	0.0000	2,459.0000	100.000	0	0	0
28/11/2008	\$ / R 2009/12/14	11.10	Put	Currency Future	1,403.0000	1,325.0000	(5.560)	0	0	0
28/11/2008	\$ / R 2009/12/14	11.10	Call	Currency Future	1,092.0000	1,128.0000	3.297	0	0	0
28/11/2008	\$ / R 2009/12/14	10.70	Put	Currency Future	1,136.0000	1,062.0000	(6.514)	0	0	0
28/11/2008	\$ / R 2009/12/14	10.70	Call	Currency Future	1,225.0000	1,265.0000	3.265	0	0	0
28/11/2008	\$ / R 2009/12/14	11.90	Call	Currency Future	881.0000	907.0000	2.951	0	0	0
28/11/2008	\$ / R 2009/12/14	12.70	Call	Currency Future	726.0000	744.0000	2.479	0	0	0
28/11/2008	\$ / R 2009/12/14	11.90	Put	Currency Future	1,992.0000	1,903.0000	(4.468)	0	0	0
28/11/2008	\$ / R 2009/12/14	13.10	Call	Currency Future	664.0000	679.0000	2.259	0	0	0
28/11/2008	\$ / R 2009/12/14	12.70	Put	Currency Future	2,637.0000	2,541.0000	(3.641)	0	0	0
28/11/2008	\$ / R 2009/12/14	13.10	Put	Currency Future	2,974.0000	2,876.0000	(3.295)	0	0	0
28/11/2008	\$ / R 2009/12/14	10.30	Put	Currency Future	889.0000	820.0000	(7.762)	0	0	0
28/11/2008	\$ / R 2009/12/14	13.20	Put	Currency Future	3,060.0000	2,961.0000	(3.235)	0	0	0
28/11/2008	\$ / R 2009/12/14	12.00	Put	Currency Future	2,070.0000	1,980.0000	(4.348)	0	0	0
28/11/2008	\$ / R 2009/12/14	12.00	Call	Currency Future	859.0000	884.0000	2.910	0	0	0
28/11/2008	\$ / R 2009/12/14	10.40	Put	Currency Future	948.0000	878.0000	(7.384)	0	0	0
28/11/2008	\$ / R 2009/12/14	10.30	Call	Currency Future	1,378.0000	1,424.0000	3.338	0	0	0
28/11/2008	\$ / R 2009/12/14	12.40	Call	Currency Future	779.0000	799.0000	2.567	0	0	0
28/11/2008	\$ / R 2009/12/14	12.80	Call	Currency Future	709.0000	727.0000	2.539	0	0	0
28/11/2008	\$ / R 2009/12/14	12.40	Put	Currency Future	2,389.0000	2,296.0000	(3.893)	0	0	0
28/11/2008	\$ / R 2009/12/14	13.20	Call	Currency Future	650.0000	665.0000	2.308	0	0	0
28/11/2008	\$ / R 2009/12/14	12.80	Put	Currency Future	2,720.0000	2,624.0000	(3.529)	0	0	0
28/11/2008	\$ / R 2009/12/14	8.50	Call	Currency Future	2,472.0000	2,571.0000	4.005	0	0	0
28/11/2008	\$ / R 2009/12/14	8.50	Put	Currency Future	183.0000	167.0000	(8.743)	0	0	0
28/11/2008	\$ / R 2009/12/14	9.10	Call	Currency Future	2,011.0000	2,094.0000	4.127	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	\$ / R	2009/12/14	10.20	Call	Currency Future	0.0000	1,465.0000	100.000	0	0	0
28/11/2008	\$ / R	2009/12/14	9.60	Put	Currency Future	0.0000	461.0000	100.000	0	0	0
28/11/2008	\$ / R	2009/12/14	9.60	Call	Currency Future	0.0000	1,764.0000	100.000	0	0	0
28/11/2008	\$ / R	2009/12/14	9.00	Put	Currency Future	0.0000	267.0000	100.000	0	0	0
28/11/2008	\$ / R	2009/12/14	10.20	Put	Currency Future	0.0000	762.0000	100.000	0	0	0
28/11/2008	\$ / R	2009/12/14	10.80	Put	Currency Future	0.0000	1,127.0000	100.000	0	0	0
28/11/2008	\$ / R	2009/12/14	10.80	Call	Currency Future	0.0000	1,230.0000	100.000	0	0	0
28/11/2008	\$ / R	2009/12/14	11.40	Put	Currency Future	0.0000	1,533.0000	100.000	0	0	0
28/11/2008	\$ / R	2009/12/14	11.40	Call	Currency Future	0.0000	1,037.0000	100.000	0	0	0
28/11/2008	\$ / R	2009/12/14	9.00	Call	Currency Future	0.0000	2,170.0000	100.000	0	0	0
28/11/2008	\$ / R	2009/12/14	8.40	Put	Currency Future	0.0000	151.0000	100.000	0	0	0
28/11/2008	\$ / R	2009/12/14	8.40	Call	Currency Future	0.0000	2,654.0000	100.000	0	0	0
28/11/2008	\$ / R	2009/12/14	9.70	Put	Currency Future	554.0000	501.0000	(9.567)	0	0	0
28/11/2008	\$ / R	2009/12/14	9.70	Call	Currency Future	1,644.0000	1,704.0000	3.650	0	0	0
28/11/2008	\$ / R	2009/12/14	9.10	Put	Currency Future	321.0000	291.0000	(9.346)	0	0	0
28/11/2008	\$ / R	2009/12/14	12.10	Call	Currency Future	838.0000	861.0000	2.745	0	0	0
28/11/2008	\$ / R	2009/12/14	12.10	Put	Currency Future	2,148.0000	2,058.0000	(4.190)	0	0	0
28/11/2008	\$ / R	2009/12/14	13.30	Call	Currency Future	628.0000	650.0000	3.503	0	0	0
28/11/2008	\$ / R	2009/12/14	13.30	Put	Currency Future	3,139.0000	3,047.0000	(2.931)	0	0	0
28/11/2008	\$ / R	2009/12/14	10.40	Call	Currency Future	1,337.0000	1,382.0000	3.366	0	0	0
28/11/2008	\$ / R	2009/12/14	12.60	Call	Currency Future	0.0000	762.0000	100.000	0	0	0
28/11/2008	\$ / R	2009/12/14	10.00	Put	Currency Future	714.0000	651.0000	(8.824)	0	0	0
28/11/2008	\$ / R	2009/12/14	10.00	Call	Currency Future	1,504.0000	1,555.0000	3.391	0	0	0
28/11/2008	£ / R	2008/12/12			Currency Future	15.2501	15.3627	0.738	0.0000	0.0000	3,112
28/11/2008	£ / R	2008/12/12	18.40	Put	Currency Future	3,151.0000	3,039.0000	(3.554)	0	0	0
28/11/2008	£ / R	2008/12/12	15.50	Call	Currency Future	279.0000	351.0000	25.806	0	0	0
28/11/2008	£ / R	2008/12/12	17.75	Call	Currency Future	4.0000	9.0000	125.000	0	0	0
28/11/2008	£ / R	2008/12/12	15.60	Put	Currency Future	600.0000	553.0000	(7.833)	0	0	0
28/11/2008	£ / R	2008/12/12	14.65	Call	Currency Future	723.0000	837.0000	15.768	0	0	0
28/11/2008	£ / R	2008/12/12	18.60	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/11/2008	£ / R	2008/12/12	17.70	Put	Currency Future	2,455.0000	2,347.0000	(4.399)	0	0	0
28/11/2008	£ / R	2008/12/12	14.70	Call	Currency Future	686.0000	799.0000	16.472	0	0	0
28/11/2008	£ / R	2008/12/12	17.75	Put	Currency Future	2,504.0000	2,396.0000	(4.313)	0	0	0
28/11/2008	£ / R	2008/12/12	14.65	Put	Currency Future	123.0000	124.0000	0.813	0	0	0
28/11/2008	£ / R	2008/12/12	18.20	Call	Currency Future	1.0000	3.0000	200.000	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
28/11/2008	£ / R 2008/12/12	14.70	Put	Currency Future	136.0000	136.0000	-	0	0	0
28/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	100.0000	102.0000	2.000	0	0	0
28/11/2008	£ / R 2008/12/12	15.95	Call	Currency Future	155.0000	210.0000	35.484	0	0	0
28/11/2008	£ / R 2008/12/12	15.70	Call	Currency Future	224.0000	284.0000	26.786	0	0	0
28/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
28/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	744.0000	694.0000	(6.720)	0	0	0
28/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	438.0000	533.0000	21.689	0	0	0
28/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	800.0000	915.0000	14.375	0	0	0
28/11/2008	£ / R 2008/12/12	15.95	Put	Currency Future	855.0000	797.0000	(6.784)	0	0	0
28/11/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,951.0000	2,841.0000	(3.728)	0	0	0
28/11/2008	£ / R 2008/12/12	15.85	Put	Currency Future	780.0000	727.0000	(6.795)	0	0	0
28/11/2008	£ / R 2008/12/12	16.30	Call	Currency Future	87.0000	127.0000	45.977	0	0	0
28/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	250.0000	316.0000	26.400	0	0	0
28/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	463.0000	562.0000	21.382	0	0	0
28/11/2008	£ / R 2008/12/12	15.70	Put	Currency Future	674.0000	622.0000	(7.715)	0	0	0
28/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	3,051.0000	2,940.0000	(3.638)	0	0	0
28/11/2008	£ / R 2008/12/12	18.30	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
28/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	180.0000	240.0000	33.333	0	0	0
28/11/2008	£ / R 2008/12/12	16.30	Put	Currency Future	1,137.0000	1,064.0000	(6.420)	0	0	0
28/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	104.0000	147.0000	41.346	0	0	0
28/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	5.0000	10.0000	100.000	0	0	0
28/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	564.0000	520.0000	(7.801)	0	0	0
28/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	3.0000	7.0000	133.333	0	0	0
28/11/2008	£ / R 2008/12/12	14.65	Put	Currency Future	123.0000	124.0000	0.813	0	0	0
28/11/2008	£ / R 2008/12/12	15.05	Put	Currency Future	263.0000	249.0000	(5.323)	0	0	0
28/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,053.0000	985.0000	(6.458)	0	0	0
28/11/2008	£ / R 2008/12/12	16.40	Call	Currency Future	73.0000	109.0000	49.315	0	0	0
28/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	972.0000	908.0000	(6.584)	0	0	0
28/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	194.0000	256.0000	31.959	0	0	0
28/11/2008	£ / R 2008/12/12	14.85	Call	Currency Future	581.0000	691.0000	18.933	0	0	0
28/11/2008	£ / R 2008/12/12	16.10	Call	Currency Future	122.0000	170.0000	39.344	0	0	0
28/11/2008	£ / R 2008/12/12	18.60	Put	Currency Future	3,350.0000	3,239.0000	(3.313)	0	0	0
28/11/2008	£ / R 2008/12/12	14.45	Call	Currency Future	880.0000	996.0000	13.182	0	0	0
28/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	314.0000	293.0000	(6.688)	0	0	0
28/11/2008	£ / R 2008/12/12	15.20	Put	Currency Future	341.0000	318.0000	(6.745)	0	0	0
28/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	51.0000	79.0000	54.902	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	287.0000	270.0000	(5.923)	0	0	0
28/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,603.0000	2,495.0000	(4.149)	0	0	0
28/11/2008	£ / R 2008/12/12	14.45	Put	Currency Future	80.0000	83.0000	3.750	0	0	0
28/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	198.0000	194.0000	(2.020)	0	0	0
28/11/2008	£ / R 2008/12/12	15.20	Call	Currency Future	391.0000	480.0000	22.762	0	0	0
28/11/2008	£ / R 2008/12/12	15.50	Put	Currency Future	529.0000	488.0000	(7.750)	0	0	0
28/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	3,151.0000	3,039.0000	(3.554)	0	0	0
28/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	350.0000	433.0000	23.714	0	0	0
28/11/2008	£ / R 2008/12/12	17.95	Put	Currency Future	2,702.0000	2,593.0000	(4.034)	0	0	0
28/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	167.0000	225.0000	34.731	0	0	0
28/11/2008	£ / R 2008/12/12	14.85	Put	Currency Future	181.0000	178.0000	(1.657)	0	0	0
28/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	312.0000	390.0000	25.000	0	0	0
28/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	194.0000	256.0000	31.959	0	0	0
28/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	399.0000	370.0000	(7.268)	0	0	0
28/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	800.0000	915.0000	14.375	0	0	0
28/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	462.0000	427.0000	(7.576)	0	0	0
28/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	744.0000	694.0000	(6.720)	0	0	0
28/11/2008	£ / R 2008/12/12	15.60	Put	Currency Future	600.0000	553.0000	(7.833)	0	0	0
28/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	723.0000	837.0000	15.768	0	0	0
28/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	414.0000	506.0000	22.222	0	0	0
28/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	250.0000	316.0000	26.400	0	0	0
28/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	548.0000	657.0000	19.891	0	0	0
28/11/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,223.0000	1,146.0000	(6.296)	0	0	0
28/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
28/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	817.0000	762.0000	(6.732)	0	0	0
28/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	100.0000	102.0000	2.000	0	0	0
28/11/2008	£ / R 2008/12/12	15.65	Call	Currency Future	237.0000	300.0000	26.582	0	0	0
28/11/2008	£ / R 2008/12/12	18.55	Put	Currency Future	3,300.0000	3,189.0000	(3.364)	0	0	0
28/11/2008	£ / R 2008/12/12	14.35	Put	Currency Future	63.0000	67.0000	6.349	0	0	0
28/11/2008	£ / R 2008/12/12	14.40	Call	Currency Future	921.0000	1,038.0000	12.704	0	0	0
28/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,401.0000	1,316.0000	(6.067)	0	0	0
28/11/2008	£ / R 2008/12/12	18.70	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	264.0000	333.0000	26.136	0	0	0
28/11/2008	£ / R 2008/12/12	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/11/2008	£ / R 2008/12/12	16.00	Call	Currency Future	143.0000	196.0000	37.063	0	0	0
28/11/2008	£ / R 2008/12/12	14.40	Put	Currency Future	71.0000	75.0000	5.634	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	£ / R 2008/12/12	18.45	Put	Currency Future	3,201.0000	3,089.0000	(3.499)	0	0	0
28/11/2008	£ / R 2008/12/12	14.75	Call	Currency Future	650.0000	762.0000	17.231	0	0	0
28/11/2008	£ / R 2008/12/12	16.10	Call	Currency Future	122.0000	170.0000	39.344	0	0	0
28/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	2.0000	5.0000	150.000	0	0	0
28/11/2008	£ / R 2008/12/12	16.00	Put	Currency Future	893.0000	833.0000	(6.719)	0	0	0
28/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	111.0000	113.0000	1.802	0	0	0
28/11/2008	£ / R 2008/12/12	14.50	Call	Currency Future	839.0000	955.0000	13.826	0	0	0
28/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	972.0000	908.0000	(6.584)	0	0	0
28/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,802.0000	2,692.0000	(3.926)	0	0	0
28/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	761.0000	875.0000	14.980	0	0	0
28/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	761.0000	875.0000	14.980	0	0	0
28/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	350.0000	433.0000	23.714	0	0	0
28/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,852.0000	2,742.0000	(3.857)	0	0	0
28/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
28/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	111.0000	113.0000	1.802	0	0	0
28/11/2008	£ / R 2008/12/12	17.40	Put	Currency Future	2,160.0000	2,056.0000	(4.815)	0	0	0
28/11/2008	£ / R 2008/12/12	18.15	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
28/11/2008	£ / R 2008/12/12	18.35	Put	Currency Future	3,101.0000	2,990.0000	(3.579)	0	0	0
28/11/2008	£ / R 2008/12/12	14.75	Put	Currency Future	150.0000	149.0000	(0.667)	0	0	0
28/11/2008	£ / R 2008/12/12	14.50	Put	Currency Future	89.0000	92.0000	3.371	0	0	0
28/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	817.0000	762.0000	(6.732)	0	0	0
28/11/2008	£ / R 2008/12/12	18.10	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
28/11/2008	£ / R 2008/12/12	18.45	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
28/11/2008	£ / R 2008/12/12	16.15	Call	Currency Future	112.0000	159.0000	41.964	0	0	0
28/11/2008	£ / R 2008/12/12	15.00	Call	Currency Future	490.0000	591.0000	20.612	0	0	0
28/11/2008	£ / R 2008/12/12	16.40	Call	Currency Future	73.0000	109.0000	49.315	0	0	0
28/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	5.0000	10.0000	100.000	0	0	0
28/11/2008	£ / R 2008/12/12	17.95	Call	Currency Future	3.0000	6.0000	100.000	0	0	0
28/11/2008	£ / R 2008/12/12	15.00	Put	Currency Future	240.0000	228.0000	(5.000)	0	0	0
28/11/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,223.0000	1,146.0000	(6.296)	0	0	0
28/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	637.0000	587.0000	(7.849)	0	0	0
28/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	19.0000	33.0000	73.684	0	0	0
28/11/2008	£ / R 2008/12/12	14.35	Call	Currency Future	963.0000	1,080.0000	12.150	0	0	0
28/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	399.0000	370.0000	(7.268)	0	0	0
28/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	167.0000	225.0000	34.731	0	0	0
28/11/2008	£ / R 2008/12/12	15.65	Call	Currency Future	237.0000	300.0000	26.582	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	£ / R 2008/12/12	16.65	Call	Currency Future	46.0000	73.0000	58.696	0	0	0
28/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	104.0000	147.0000	41.346	0	0	0
28/11/2008	£ / R 2008/12/12	18.15	Put	Currency Future	2,901.0000	2,791.0000	(3.792)	0	0	0
28/11/2008	£ / R 2008/12/12	17.90	Call	Currency Future	3.0000	7.0000	133.333	0	0	0
28/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	817.0000	762.0000	(6.732)	0	0	0
28/11/2008	£ / R 2008/12/12	16.65	Put	Currency Future	1,446.0000	1,360.0000	(5.947)	0	0	0
28/11/2008	£ / R 2008/12/12	17.60	Put	Currency Future	2,356.0000	2,250.0000	(4.499)	0	0	0
28/11/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,869.0000	1,770.0000	(5.297)	0	0	0
28/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	198.0000	194.0000	(2.020)	0	0	0
28/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	167.0000	225.0000	34.731	0	0	0
28/11/2008	£ / R 2008/12/12	17.60	Call	Currency Future	6.0000	12.0000	100.000	0	0	0
28/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	438.0000	533.0000	21.689	0	0	0
28/11/2008	£ / R 2008/12/12	17.60	Put	Currency Future	2,356.0000	2,250.0000	(4.499)	0	0	0
28/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,455.0000	2,347.0000	(4.399)	0	0	0
28/11/2008	£ / R 2008/12/12	17.65	Call	Currency Future	5.0000	11.0000	120.000	0	0	0
28/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	12.0000	23.0000	91.667	0	0	0
28/11/2008	£ / R 2008/12/12	17.40	Put	Currency Future	2,160.0000	2,056.0000	(4.815)	0	0	0
28/11/2008	£ / R 2008/12/12	17.30	Put	Currency Future	2,062.0000	1,960.0000	(4.947)	0	0	0
28/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	463.0000	562.0000	21.382	0	0	0
28/11/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,653.0000	2,544.0000	(4.109)	0	0	0
28/11/2008	£ / R 2008/12/12	14.95	Put	Currency Future	218.0000	211.0000	(3.211)	0	0	0
28/11/2008	£ / R 2008/12/12	17.40	Call	Currency Future	10.0000	19.0000	90.000	0	0	0
28/11/2008	£ / R 2008/12/12	15.45	Put	Currency Future	495.0000	457.0000	(7.677)	0	0	0
28/11/2008	£ / R 2008/12/12	17.40	Call	Currency Future	10.0000	19.0000	90.000	0	0	0
28/11/2008	£ / R 2008/12/12	14.95	Call	Currency Future	518.0000	623.0000	20.270	0	0	0
28/11/2008	£ / R 2008/12/12	17.50	Call	Currency Future	8.0000	15.0000	87.500	0	0	0
28/11/2008	£ / R 2008/12/12	18.10	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
28/11/2008	£ / R 2008/12/12	18.25	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
28/11/2008	£ / R 2008/12/12	17.20	Put	Currency Future	1,965.0000	1,865.0000	(5.089)	0	0	0
28/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,053.0000	985.0000	(6.458)	0	0	0
28/11/2008	£ / R 2008/12/12	16.05	Call	Currency Future	132.0000	183.0000	38.636	0	0	0
28/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	165.0000	163.0000	(1.212)	0	0	0
28/11/2008	£ / R 2008/12/12	16.05	Put	Currency Future	932.0000	870.0000	(6.652)	0	0	0
28/11/2008	£ / R 2008/12/12	17.90	Call	Currency Future	3.0000	7.0000	133.333	0	0	0
28/11/2008	£ / R 2008/12/12	17.20	Call	Currency Future	15.0000	27.0000	80.000	0	0	0
28/11/2008	£ / R 2008/12/12	15.05	Put	Currency Future	263.0000	249.0000	(5.323)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	£ / R 2008/12/12	17.65	Put	Currency Future	2,405.0000	2,298.0000	(4.449)	0	0	0
28/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	615.0000	726.0000	18.049	0	0	0
28/11/2008	£ / R 2008/12/12	18.70	Put	Currency Future	3,450.0000	3,338.0000	(3.246)	0	0	0
28/11/2008	£ / R 2008/12/12	17.80	Put	Currency Future	2,554.0000	2,445.0000	(4.268)	0	0	0
28/11/2008	£ / R 2008/12/12	17.60	Call	Currency Future	6.0000	12.0000	100.000	0	0	0
28/11/2008	£ / R 2008/12/12	15.45	Call	Currency Future	295.0000	370.0000	25.424	0	0	0
28/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	548.0000	657.0000	19.891	0	0	0
28/11/2008	£ / R 2008/12/12	17.80	Call	Currency Future	4.0000	8.0000	100.000	0	0	0
28/11/2008	£ / R 2008/12/12	17.50	Put	Currency Future	2,258.0000	2,152.0000	(4.694)	0	0	0
28/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	264.0000	333.0000	26.136	0	0	0
28/11/2008	£ / R 2008/12/12	16.15	Put	Currency Future	1,012.0000	946.0000	(6.522)	0	0	0
28/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	564.0000	520.0000	(7.801)	0	0	0
28/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,852.0000	2,742.0000	(3.857)	0	0	0
28/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,603.0000	2,495.0000	(4.149)	0	0	0
28/11/2008	£ / R 2008/12/12	17.05	Put	Currency Future	1,821.0000	1,723.0000	(5.382)	0	0	0
28/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	637.0000	587.0000	(7.849)	0	0	0
28/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	287.0000	270.0000	(5.923)	0	0	0
28/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	312.0000	390.0000	25.000	0	0	0
28/11/2008	£ / R 2008/12/12	16.50	Call	Currency Future	61.0000	93.0000	52.459	0	0	0
28/11/2008	£ / R 2008/12/12	15.75	Put	Currency Future	709.0000	657.0000	(7.334)	0	0	0
28/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	462.0000	427.0000	(7.576)	0	0	0
28/11/2008	£ / R 2008/12/12	16.90	Call	Currency Future	28.0000	47.0000	67.857	0	0	0
28/11/2008	£ / R 2008/12/12	15.75	Call	Currency Future	209.0000	270.0000	29.187	0	0	0
28/11/2008	£ / R 2008/12/12	15.35	Call	Currency Future	330.0000	411.0000	24.545	0	0	0
28/11/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,678.0000	1,585.0000	(5.542)	0	0	0
28/11/2008	£ / R 2008/12/12	17.05	Call	Currency Future	21.0000	36.0000	71.429	0	0	0
28/11/2008	£ / R 2008/12/12	15.25	Put	Currency Future	370.0000	343.0000	(7.297)	0	0	0
28/11/2008	£ / R 2008/12/12	16.50	Put	Currency Future	1,311.0000	1,230.0000	(6.178)	0	0	0
28/11/2008	£ / R 2008/12/12	16.95	Call	Currency Future	26.0000	43.0000	65.385	0	0	0
28/11/2008	£ / R 2008/12/12	15.25	Call	Currency Future	370.0000	456.0000	23.243	0	0	0
28/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	615.0000	726.0000	18.049	0	0	0
28/11/2008	£ / R 2008/12/12	16.95	Put	Currency Future	1,725.0000	1,631.0000	(5.449)	0	0	0
28/11/2008	£ / R 2008/12/12	15.35	Put	Currency Future	430.0000	398.0000	(7.442)	0	0	0
28/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	51.0000	79.0000	54.902	0	0	0
28/11/2008	£ / R 2008/12/12	16.85	Put	Currency Future	1,631.0000	1,539.0000	(5.641)	0	0	0
28/11/2008	£ / R 2008/12/12	18.30	Call	Currency Future	1.0000	3.0000	200.000	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
28/11/2008	£ / R 2008/12/12	16.45	Call	Currency Future	67.0000	101.0000	50.746	0	0	0
28/11/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,951.0000	2,841.0000	(3.728)	0	0	0
28/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	165.0000	163.0000	(1.212)	0	0	0
28/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,401.0000	1,316.0000	(6.067)	0	0	0
28/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
28/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	314.0000	293.0000	(6.688)	0	0	0
28/11/2008	£ / R 2008/12/12	16.45	Put	Currency Future	1,267.0000	1,188.0000	(6.235)	0	0	0
28/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	3,051.0000	2,940.0000	(3.638)	0	0	0
28/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	414.0000	506.0000	22.222	0	0	0
28/11/2008	£ / R 2008/12/12	18.50	Put	Currency Future	3,250.0000	3,139.0000	(3.415)	0	0	0
28/11/2008	£ / R 2008/12/12	17.35	Put	Currency Future	2,111.0000	2,008.0000	(4.879)	0	0	0
28/11/2008	£ / R 2008/12/12	18.50	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
28/11/2008	£ / R 2008/12/12	17.45	Call	Currency Future	9.0000	17.0000	88.889	0	0	0
28/11/2008	£ / R 2008/12/12	16.85	Call	Currency Future	31.0000	52.0000	67.742	0	0	0
28/11/2008	£ / R 2008/12/12	17.35	Call	Currency Future	11.0000	20.0000	81.818	0	0	0
28/11/2008	£ / R 2008/12/12	17.45	Put	Currency Future	2,209.0000	2,104.0000	(4.753)	0	0	0
28/11/2008	£ / R 2008/12/12	16.75	Call	Currency Future	38.0000	61.0000	60.526	0	0	0
28/11/2008	£ / R 2008/12/12	17.55	Put	Currency Future	2,307.0000	2,201.0000	(4.595)	0	0	0
28/11/2008	£ / R 2008/12/12	18.25	Put	Currency Future	3,001.0000	2,890.0000	(3.699)	0	0	0
28/11/2008	£ / R 2008/12/12	16.05	Put	Currency Future	932.0000	870.0000	(6.652)	0	0	0
28/11/2008	£ / R 2008/12/12	18.00	Put	Currency Future	2,752.0000	2,643.0000	(3.961)	0	0	0
28/11/2008	£ / R 2008/12/12	16.70	Call	Currency Future	42.0000	67.0000	59.524	0	0	0
28/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	56.0000	86.0000	53.571	0	0	0
28/11/2008	£ / R 2008/12/12	16.25	Call	Currency Future	95.0000	137.0000	44.211	0	0	0
28/11/2008	£ / R 2008/12/12	17.55	Call	Currency Future	7.0000	14.0000	100.000	0	0	0
28/11/2008	£ / R 2008/12/12	18.65	Put	Currency Future	3,400.0000	3,288.0000	(3.294)	0	0	0
28/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	12.0000	23.0000	91.667	0	0	0
28/11/2008	£ / R 2008/12/12	16.25	Put	Currency Future	1,095.0000	1,024.0000	(6.484)	0	0	0
28/11/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,492.0000	1,404.0000	(5.898)	0	0	0
28/11/2008	£ / R 2008/12/12	16.35	Call	Currency Future	80.0000	118.0000	47.500	0	0	0
28/11/2008	£ / R 2008/12/12	17.25	Put	Currency Future	2,013.0000	1,912.0000	(5.017)	0	0	0
28/11/2008	£ / R 2008/12/12	16.05	Call	Currency Future	132.0000	183.0000	38.636	0	0	0
28/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	180.0000	240.0000	33.333	0	0	0
28/11/2008	£ / R 2008/12/12	15.85	Put	Currency Future	780.0000	727.0000	(6.795)	0	0	0
28/11/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,653.0000	2,544.0000	(4.109)	0	0	0
28/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	1.0000	2.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	£ / R	2008/12/12	17.25	Call	Currency Future	14.0000	25.0000	78.571	0	0	0
28/11/2008	£ / R	2008/12/12	16.75	Put	Currency Future	1,538.0000	1,449.0000	(5.787)	0	0	0
28/11/2008	£ / R	2008/12/12	18.35	Put	Currency Future	3,101.0000	2,990.0000	(3.579)	0	0	0
28/11/2008	£ / R	2008/12/12	16.35	Put	Currency Future	1,180.0000	1,105.0000	(6.356)	0	0	0
28/11/2008	£ / R	2008/12/12	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/11/2008	£ / R	2008/12/12	18.00	Call	Currency Future	2.0000	5.0000	150.000	0	0	0
28/11/2008	£ / R	2008/12/12	18.55	Put	Currency Future	3,300.0000	3,189.0000	(3.364)	0	0	0
28/11/2008	£ / R	2008/12/12	16.55	Put	Currency Future	1,356.0000	1,273.0000	(6.121)	0	0	0
28/11/2008	£ / R	2008/12/12	18.65	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/11/2008	£ / R	2008/12/12	16.55	Call	Currency Future	56.0000	86.0000	53.571	0	0	0
28/11/2008	£ / R	2008/12/12	17.10	Put	Currency Future	1,869.0000	1,770.0000	(5.297)	0	0	0
28/11/2008	£ / R	2008/12/12	16.80	Call	Currency Future	35.0000	56.0000	60.000	0	0	0
28/11/2008	£ / R	2008/12/12	17.20	Call	Currency Future	15.0000	27.0000	80.000	0	0	0
28/11/2008	£ / R	2008/12/12	16.90	Call	Currency Future	28.0000	47.0000	67.857	0	0	0
28/11/2008	£ / R	2008/12/12	17.20	Put	Currency Future	1,965.0000	1,865.0000	(5.089)	0	0	0
28/11/2008	£ / R	2008/12/12	16.55	Put	Currency Future	1,356.0000	1,273.0000	(6.121)	0	0	0
28/11/2008	£ / R	2008/12/12	18.05	Put	Currency Future	2,802.0000	2,692.0000	(3.926)	0	0	0
28/11/2008	£ / R	2008/12/12	17.10	Call	Currency Future	19.0000	33.0000	73.684	0	0	0
28/11/2008	£ / R	2008/12/12	18.80	Put	Currency Future	3,550.0000	3,438.0000	(3.155)	0	0	0
28/11/2008	£ / R	2008/12/12	16.80	Call	Currency Future	35.0000	56.0000	60.000	0	0	0
28/11/2008	£ / R	2008/12/12	18.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/11/2008	£ / R	2008/12/12	16.80	Put	Currency Future	1,585.0000	1,494.0000	(5.741)	0	0	0
28/11/2008	£ / R	2008/12/12	16.70	Call	Currency Future	42.0000	67.0000	59.524	0	0	0
28/11/2008	£ / R	2008/12/12	16.70	Put	Currency Future	1,492.0000	1,404.0000	(5.898)	0	0	0
28/11/2008	£ / R	2008/12/12	17.85	Call	Currency Future	3.0000	7.0000	133.333	0	0	0
28/11/2008	£ / R	2008/12/12	17.30	Put	Currency Future	2,062.0000	1,960.0000	(4.947)	0	0	0
28/11/2008	£ / R	2008/12/12	16.80	Put	Currency Future	1,585.0000	1,494.0000	(5.741)	0	0	0
28/11/2008	£ / R	2008/12/12	18.05	Call	Currency Future	2.0000	5.0000	150.000	0	0	0
28/11/2008	£ / R	2008/12/12	16.90	Put	Currency Future	1,678.0000	1,585.0000	(5.542)	0	0	0
28/11/2008	£ / R	2008/12/12	17.00	Call	Currency Future	23.0000	40.0000	73.913	0	0	0
28/11/2008	£ / R	2008/12/12	17.00	Put	Currency Future	1,773.0000	1,677.0000	(5.415)	0	0	0
28/11/2008	£ / R	2008/12/12	15.75	Call	Currency Future	209.0000	270.0000	29.187	0	0	0
28/11/2008	£ / R	2008/12/12	15.75	Put	Currency Future	709.0000	657.0000	(7.334)	0	0	0
28/11/2008	£ / R	2009/03/16			Currency Future	15.6088	15.7212	0.720	15.9300	15.9300	7,503
28/11/2008	£ / R	2009/03/16	14.70	Put	Currency Future	420.0000	468.0000	11.429	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	989.0000	1,011.0000	2.224	0	0	0
28/11/2008	£ / R 2009/03/16	15.35	Call	Currency Future	964.0000	1,109.0000	15.041	0	0	0
28/11/2008	£ / R 2009/03/16	16.00	Call	Currency Future	735.0000	863.0000	17.415	0	0	0
28/11/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,265.0000	1,425.0000	12.648	0	0	0
28/11/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,126.0000	1,142.0000	1.421	0	0	0
28/11/2008	£ / R 2009/03/16	15.95	Call	Currency Future	750.0000	880.0000	17.333	0	0	0
28/11/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,249.0000	1,269.0000	1.601	0	0	0
28/11/2008	£ / R 2009/03/16	14.70	Call	Currency Future	1,329.0000	1,489.0000	12.039	0	0	0
28/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,057.0000	1,076.0000	1.798	0	0	0
28/11/2008	£ / R 2009/03/16	15.95	Put	Currency Future	1,091.0000	1,108.0000	1.558	0	0	0
28/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	657.0000	790.0000	20.244	0	0	0
28/11/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,995.0000	2,951.0000	(1.469)	0	0	0
28/11/2008	£ / R 2009/03/16	14.80	Put	Currency Future	456.0000	504.0000	10.526	0	0	0
28/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	766.0000	897.0000	17.102	0	0	0
28/11/2008	£ / R 2009/03/16	18.45	Call	Currency Future	154.0000	223.0000	44.805	0	0	0
28/11/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,203.0000	1,363.0000	13.300	0	0	0
28/11/2008	£ / R 2009/03/16	15.80	Call	Currency Future	798.0000	933.0000	16.917	0	0	0
28/11/2008	£ / R 2009/03/16	16.95	Call	Currency Future	421.0000	535.0000	27.078	0	0	0
28/11/2008	£ / R 2009/03/16	14.90	Put	Currency Future	494.0000	542.0000	9.717	0	0	0
28/11/2008	£ / R 2009/03/16	15.50	Call	Currency Future	908.0000	1,047.0000	15.308	0	0	0
28/11/2008	£ / R 2009/03/16	16.95	Put	Currency Future	1,763.0000	1,763.0000	-	0	0	0
28/11/2008	£ / R 2009/03/16	14.60	Put	Currency Future	387.0000	434.0000	12.145	0	0	0
28/11/2008	£ / R 2009/03/16	15.35	Put	Currency Future	706.0000	738.0000	4.533	0	0	0
28/11/2008	£ / R 2009/03/16	15.50	Put	Currency Future	799.0000	826.0000	3.379	0	0	0
28/11/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,310.0000	2,289.0000	(0.909)	0	0	0
28/11/2008	£ / R 2009/03/16	14.60	Call	Currency Future	1,395.0000	1,555.0000	11.470	0	0	0
28/11/2008	£ / R 2009/03/16	15.15	Put	Currency Future	597.0000	643.0000	7.705	0	0	0
28/11/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,378.0000	1,393.0000	1.089	0	0	0
28/11/2008	£ / R 2009/03/16	18.40	Put	Currency Future	2,951.0000	2,908.0000	(1.457)	0	0	0
28/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	676.0000	709.0000	4.882	0	0	0
28/11/2008	£ / R 2009/03/16	16.70	Put	Currency Future	1,582.0000	1,590.0000	0.506	0	0	0
28/11/2008	£ / R 2009/03/16	16.70	Call	Currency Future	491.0000	611.0000	24.440	0	0	0
28/11/2008	£ / R 2009/03/16	14.85	Call	Currency Future	1,234.0000	1,394.0000	12.966	0	0	0
28/11/2008	£ / R 2009/03/16	16.25	Call	Currency Future	639.0000	771.0000	20.657	0	0	0
28/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	985.0000	1,131.0000	14.822	0	0	0
28/11/2008	£ / R 2009/03/16	14.85	Put	Currency Future	475.0000	523.0000	10.105	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	586.0000	714.0000	21.843	0	0	0
28/11/2008	£ / R 2009/03/16	18.90	Put	Currency Future	3,402.0000	3,346.0000	(1.646)	0	0	0
28/11/2008	£ / R 2009/03/16	16.15	Put	Currency Future	1,217.0000	1,239.0000	1.808	0	0	0
28/11/2008	£ / R 2009/03/16	14.95	Call	Currency Future	1,172.0000	1,332.0000	13.652	0	0	0
28/11/2008	£ / R 2009/03/16	16.55	Put	Currency Future	1,478.0000	1,490.0000	0.812	0	0	0
28/11/2008	£ / R 2009/03/16	18.90	Call	Currency Future	110.0000	167.0000	51.818	0	0	0
28/11/2008	£ / R 2009/03/16	14.95	Put	Currency Future	514.0000	561.0000	9.144	0	0	0
28/11/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,513.0000	1,523.0000	0.661	0	0	0
28/11/2008	£ / R 2009/03/16	16.65	Call	Currency Future	506.0000	627.0000	23.913	0	0	0
28/11/2008	£ / R 2009/03/16	18.70	Put	Currency Future	3,219.0000	3,169.0000	(1.553)	0	0	0
28/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	766.0000	897.0000	17.102	0	0	0
28/11/2008	£ / R 2009/03/16	18.50	Call	Currency Future	148.0000	216.0000	45.946	0	0	0
28/11/2008	£ / R 2009/03/16	18.10	Put	Currency Future	2,688.0000	2,655.0000	(1.228)	0	0	0
28/11/2008	£ / R 2009/03/16	15.25	Call	Currency Future	1,006.0000	1,158.0000	15.109	0	0	0
28/11/2008	£ / R 2009/03/16	16.60	Call	Currency Future	521.0000	644.0000	23.608	0	0	0
28/11/2008	£ / R 2009/03/16	16.65	Put	Currency Future	1,547.0000	1,556.0000	0.582	0	0	0
28/11/2008	£ / R 2009/03/16	18.70	Call	Currency Future	128.0000	190.0000	48.438	0	0	0
28/11/2008	£ / R 2009/03/16	16.15	Call	Currency Future	676.0000	810.0000	19.822	0	0	0
28/11/2008	£ / R 2009/03/16	18.50	Put	Currency Future	3,039.0000	2,995.0000	(1.448)	0	0	0
28/11/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,265.0000	1,425.0000	12.648	0	0	0
28/11/2008	£ / R 2009/03/16	18.10	Call	Currency Future	197.0000	276.0000	40.102	0	0	0
28/11/2008	£ / R 2009/03/16	14.75	Put	Currency Future	438.0000	486.0000	10.959	0	0	0
28/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	736.0000	767.0000	4.212	0	0	0
28/11/2008	£ / R 2009/03/16	16.55	Call	Currency Future	537.0000	661.0000	23.091	0	0	0
28/11/2008	£ / R 2009/03/16	18.20	Call	Currency Future	184.0000	260.0000	41.304	0	0	0
28/11/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,084.0000	1,243.0000	14.668	0	0	0
28/11/2008	£ / R 2009/03/16	14.75	Call	Currency Future	1,297.0000	1,457.0000	12.336	0	0	0
28/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	945.0000	1,088.0000	15.132	0	0	0
28/11/2008	£ / R 2009/03/16	18.60	Call	Currency Future	138.0000	203.0000	47.101	0	0	0
28/11/2008	£ / R 2009/03/16	18.30	Call	Currency Future	171.0000	244.0000	42.690	0	0	0
28/11/2008	£ / R 2009/03/16	14.65	Put	Currency Future	403.0000	451.0000	11.911	0	0	0
28/11/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,113.0000	1,272.0000	14.286	0	0	0
28/11/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,187.0000	1,209.0000	1.853	0	0	0
28/11/2008	£ / R 2009/03/16	16.45	Put	Currency Future	1,411.0000	1,425.0000	0.992	0	0	0
28/11/2008	£ / R 2009/03/16	18.60	Put	Currency Future	3,129.0000	3,081.0000	(1.534)	0	0	0
28/11/2008	£ / R 2009/03/16	18.20	Put	Currency Future	2,775.0000	2,738.0000	(1.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,312.0000	1,330.0000	1.372	0	0	0
28/11/2008	£ / R 2009/03/16	15.10	Put	Currency Future	575.0000	622.0000	8.174	0	0	0
28/11/2008	£ / R 2009/03/16	14.65	Call	Currency Future	1,362.0000	1,522.0000	11.747	0	0	0
28/11/2008	£ / R 2009/03/16	15.65	Put	Currency Future	892.0000	919.0000	3.027	0	0	0
28/11/2008	£ / R 2009/03/16	16.10	Call	Currency Future	695.0000	830.0000	19.424	0	0	0
28/11/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,345.0000	1,362.0000	1.264	0	0	0
28/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	621.0000	751.0000	20.934	0	0	0
28/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,056.0000	1,214.0000	14.962	0	0	0
28/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,057.0000	1,076.0000	1.798	0	0	0
28/11/2008	£ / R 2009/03/16	18.80	Call	Currency Future	119.0000	178.0000	49.580	0	0	0
28/11/2008	£ / R 2009/03/16	15.00	Call	Currency Future	1,142.0000	1,302.0000	14.011	0	0	0
28/11/2008	£ / R 2009/03/16	15.05	Put	Currency Future	554.0000	601.0000	8.484	0	0	0
28/11/2008	£ / R 2009/03/16	16.25	Put	Currency Future	1,280.0000	1,299.0000	1.484	0	0	0
28/11/2008	£ / R 2009/03/16	18.80	Put	Currency Future	3,310.0000	3,257.0000	(1.601)	0	0	0
28/11/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,249.0000	1,269.0000	1.601	0	0	0
28/11/2008	£ / R 2009/03/16	15.25	Put	Currency Future	647.0000	687.0000	6.182	0	0	0
28/11/2008	£ / R 2009/03/16	15.65	Call	Currency Future	851.0000	990.0000	16.334	0	0	0
28/11/2008	£ / R 2009/03/16	16.35	Call	Currency Future	604.0000	733.0000	21.358	0	0	0
28/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	586.0000	714.0000	21.843	0	0	0
28/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	985.0000	1,131.0000	14.822	0	0	0
28/11/2008	£ / R 2009/03/16	15.55	Call	Currency Future	888.0000	1,028.0000	15.766	0	0	0
28/11/2008	£ / R 2009/03/16	16.45	Call	Currency Future	570.0000	696.0000	22.105	0	0	0
28/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,312.0000	1,330.0000	1.372	0	0	0
28/11/2008	£ / R 2009/03/16	14.80	Put	Currency Future	456.0000	504.0000	10.526	0	0	0
28/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	657.0000	790.0000	20.244	0	0	0
28/11/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,378.0000	1,393.0000	1.089	0	0	0
28/11/2008	£ / R 2009/03/16	17.75	Call	Currency Future	251.0000	340.0000	35.458	0	0	0
28/11/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,203.0000	1,363.0000	13.300	0	0	0
28/11/2008	£ / R 2009/03/16	15.00	Put	Currency Future	534.0000	581.0000	8.801	0	0	0
28/11/2008	£ / R 2009/03/16	14.90	Put	Currency Future	494.0000	542.0000	9.717	0	0	0
28/11/2008	£ / R 2009/03/16	18.05	Put	Currency Future	2,645.0000	2,613.0000	(1.210)	0	0	0
28/11/2008	£ / R 2009/03/16	15.65	Put	Currency Future	892.0000	919.0000	3.027	0	0	0
28/11/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,310.0000	2,289.0000	(0.909)	0	0	0
28/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	676.0000	709.0000	4.882	0	0	0
28/11/2008	£ / R 2009/03/16	17.75	Put	Currency Future	2,392.0000	2,369.0000	(0.962)	0	0	0
28/11/2008	£ / R 2009/03/16	18.05	Call	Currency Future	204.0000	284.0000	39.216	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	£ / R 2009/03/16	17.85	Call	Currency Future	234.0000	321.0000	37.179	0	0	0
28/11/2008	£ / R 2009/03/16	17.95	Put	Currency Future	2,560.0000	2,531.0000	(1.133)	0	0	0
28/11/2008	£ / R 2009/03/16	17.85	Call	Currency Future	234.0000	321.0000	37.179	0	0	0
28/11/2008	£ / R 2009/03/16	16.00	Call	Currency Future	735.0000	863.0000	17.415	0	0	0
28/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,476.0000	2,449.0000	(1.090)	0	0	0
28/11/2008	£ / R 2009/03/16	16.75	Put	Currency Future	1,618.0000	1,624.0000	0.371	0	0	0
28/11/2008	£ / R 2009/03/16	15.75	Call	Currency Future	815.0000	951.0000	16.687	0	0	0
28/11/2008	£ / R 2009/03/16	15.75	Put	Currency Future	956.0000	980.0000	2.510	0	0	0
28/11/2008	£ / R 2009/03/16	17.65	Call	Currency Future	268.0000	361.0000	34.701	0	0	0
28/11/2008	£ / R 2009/03/16	15.85	Call	Currency Future	782.0000	915.0000	17.008	0	0	0
28/11/2008	£ / R 2009/03/16	17.55	Put	Currency Future	2,228.0000	2,211.0000	(0.763)	0	0	0
28/11/2008	£ / R 2009/03/16	17.55	Call	Currency Future	287.0000	382.0000	33.101	0	0	0
28/11/2008	£ / R 2009/03/16	16.50	Put	Currency Future	1,444.0000	1,457.0000	0.900	0	0	0
28/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	621.0000	751.0000	20.934	0	0	0
28/11/2008	£ / R 2009/03/16	18.30	Put	Currency Future	2,862.0000	2,823.0000	(1.363)	0	0	0
28/11/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,126.0000	1,142.0000	1.421	0	0	0
28/11/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,156.0000	1,175.0000	1.644	0	0	0
28/11/2008	£ / R 2009/03/16	17.95	Call	Currency Future	219.0000	302.0000	37.900	0	0	0
28/11/2008	£ / R 2009/03/16	15.60	Put	Currency Future	860.0000	889.0000	3.372	0	0	0
28/11/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,156.0000	1,175.0000	1.644	0	0	0
28/11/2008	£ / R 2009/03/16	15.60	Call	Currency Future	869.0000	1,010.0000	16.226	0	0	0
28/11/2008	£ / R 2009/03/16	15.85	Put	Currency Future	1,023.0000	1,043.0000	1.955	0	0	0
28/11/2008	£ / R 2009/03/16	15.65	Call	Currency Future	851.0000	990.0000	16.334	0	0	0
28/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	989.0000	1,011.0000	2.224	0	0	0
28/11/2008	£ / R 2009/03/16	15.05	Put	Currency Future	554.0000	601.0000	8.484	0	0	0
28/11/2008	£ / R 2009/03/16	15.55	Put	Currency Future	829.0000	857.0000	3.378	0	0	0
28/11/2008	£ / R 2009/03/16	16.10	Call	Currency Future	695.0000	830.0000	19.424	0	0	0
28/11/2008	£ / R 2009/03/16	16.05	Call	Currency Future	715.0000	846.0000	18.322	0	0	0
28/11/2008	£ / R 2009/03/16	15.80	Call	Currency Future	798.0000	933.0000	16.917	0	0	0
28/11/2008	£ / R 2009/03/16	17.65	Call	Currency Future	268.0000	361.0000	34.701	0	0	0
28/11/2008	£ / R 2009/03/16	16.50	Call	Currency Future	553.0000	679.0000	22.785	0	0	0
28/11/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,113.0000	1,272.0000	14.286	0	0	0
28/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	448.0000	564.0000	25.893	0	0	0
28/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,476.0000	2,449.0000	(1.090)	0	0	0
28/11/2008	£ / R 2009/03/16	18.65	Put	Currency Future	3,174.0000	3,125.0000	(1.544)	0	0	0
28/11/2008	£ / R 2009/03/16	16.60	Call	Currency Future	521.0000	644.0000	23.608	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	190.0000	268.0000	41.053	0	0	0
28/11/2008	£ / R 2009/03/16	16.05	Call	Currency Future	715.0000	846.0000	18.322	0	0	0
28/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,732.0000	2,697.0000	(1.281)	0	0	0
28/11/2008	£ / R 2009/03/16	18.65	Call	Currency Future	133.0000	196.0000	47.368	0	0	0
28/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,689.0000	1,693.0000	0.237	0	0	0
28/11/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,084.0000	1,243.0000	14.668	0	0	0
28/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	106.0000	162.0000	52.830	0	0	0
28/11/2008	£ / R 2009/03/16	18.35	Call	Currency Future	165.0000	237.0000	43.636	0	0	0
28/11/2008	£ / R 2009/03/16	15.20	Call	Currency Future	1,028.0000	1,186.0000	15.370	0	0	0
28/11/2008	£ / R 2009/03/16	15.10	Put	Currency Future	575.0000	622.0000	8.174	0	0	0
28/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,356.0000	3,302.0000	(1.609)	0	0	0
28/11/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,187.0000	1,209.0000	1.853	0	0	0
28/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	945.0000	1,088.0000	15.132	0	0	0
28/11/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,906.0000	2,866.0000	(1.376)	0	0	0
28/11/2008	£ / R 2009/03/16	15.15	Put	Currency Future	597.0000	643.0000	7.705	0	0	0
28/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	115.0000	173.0000	50.435	0	0	0
28/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,653.0000	1,658.0000	0.302	0	0	0
28/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,056.0000	1,214.0000	14.962	0	0	0
28/11/2008	£ / R 2009/03/16	16.80	Call	Currency Future	462.0000	580.0000	25.541	0	0	0
28/11/2008	£ / R 2009/03/16	15.60	Call	Currency Future	869.0000	1,010.0000	16.226	0	0	0
28/11/2008	£ / R 2009/03/16	15.70	Put	Currency Future	924.0000	949.0000	2.706	0	0	0
28/11/2008	£ / R 2009/03/16	15.20	Put	Currency Future	619.0000	665.0000	7.431	0	0	0
28/11/2008	£ / R 2009/03/16	19.05	Call	Currency Future	99.0000	152.0000	53.535	0	0	0
28/11/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,513.0000	1,523.0000	0.661	0	0	0
28/11/2008	£ / R 2009/03/16	15.60	Put	Currency Future	860.0000	889.0000	3.372	0	0	0
28/11/2008	£ / R 2009/03/16	18.55	Call	Currency Future	143.0000	209.0000	46.154	0	0	0
28/11/2008	£ / R 2009/03/16	18.40	Call	Currency Future	159.0000	230.0000	44.654	0	0	0
28/11/2008	£ / R 2009/03/16	18.55	Put	Currency Future	3,084.0000	3,038.0000	(1.492)	0	0	0
28/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	766.0000	897.0000	17.102	0	0	0
28/11/2008	£ / R 2009/03/16	18.65	Call	Currency Future	133.0000	196.0000	47.368	0	0	0
28/11/2008	£ / R 2009/03/16	18.65	Put	Currency Future	3,174.0000	3,125.0000	(1.544)	0	0	0
28/11/2008	£ / R 2009/03/16	18.75	Call	Currency Future	123.0000	184.0000	49.593	0	0	0
28/11/2008	£ / R 2009/03/16	15.70	Call	Currency Future	833.0000	970.0000	16.447	0	0	0
28/11/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,906.0000	2,866.0000	(1.376)	0	0	0
28/11/2008	£ / R 2009/03/16	15.45	Put	Currency Future	767.0000	796.0000	3.781	0	0	0
28/11/2008	£ / R 2009/03/16	17.35	Call	Currency Future	327.0000	428.0000	30.887	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	115.0000	173.0000	50.435	0	0	0
28/11/2008	£ / R 2009/03/16	18.75	Put	Currency Future	3,265.0000	3,213.0000	(1.593)	0	0	0
28/11/2008	£ / R 2009/03/16	18.35	Call	Currency Future	165.0000	237.0000	43.636	0	0	0
28/11/2008	£ / R 2009/03/16	17.20	Put	Currency Future	1,951.0000	1,945.0000	(0.308)	0	0	0
28/11/2008	£ / R 2009/03/16	18.25	Put	Currency Future	2,819.0000	2,781.0000	(1.348)	0	0	0
28/11/2008	£ / R 2009/03/16	18.25	Call	Currency Future	177.0000	252.0000	42.373	0	0	0
28/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	736.0000	767.0000	4.212	0	0	0
28/11/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,345.0000	1,362.0000	1.264	0	0	0
28/11/2008	£ / R 2009/03/16	16.75	Call	Currency Future	476.0000	595.0000	25.000	0	0	0
28/11/2008	£ / R 2009/03/16	17.25	Put	Currency Future	1,990.0000	1,982.0000	(0.402)	0	0	0
28/11/2008	£ / R 2009/03/16	15.45	Call	Currency Future	926.0000	1,067.0000	15.227	0	0	0
28/11/2008	£ / R 2009/03/16	16.35	Call	Currency Future	604.0000	733.0000	21.358	0	0	0
28/11/2008	£ / R 2009/03/16	17.15	Put	Currency Future	1,913.0000	1,908.0000	(0.261)	0	0	0
28/11/2008	£ / R 2009/03/16	17.20	Call	Currency Future	360.0000	466.0000	29.444	0	0	0
28/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,057.0000	1,076.0000	1.798	0	0	0
28/11/2008	£ / R 2009/03/16	17.25	Call	Currency Future	349.0000	453.0000	29.799	0	0	0
28/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,356.0000	3,302.0000	(1.609)	0	0	0
28/11/2008	£ / R 2009/03/16	17.10	Call	Currency Future	384.0000	492.0000	28.125	0	0	0
28/11/2008	£ / R 2009/03/16	15.35	Put	Currency Future	706.0000	738.0000	4.533	0	0	0
28/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	435.0000	549.0000	26.207	0	0	0
28/11/2008	£ / R 2009/03/16	17.05	Call	Currency Future	396.0000	506.0000	27.778	0	0	0
28/11/2008	£ / R 2009/03/16	17.40	Call	Currency Future	317.0000	416.0000	31.230	0	0	0
28/11/2008	£ / R 2009/03/16	17.15	Call	Currency Future	372.0000	479.0000	28.763	0	0	0
28/11/2008	£ / R 2009/03/16	15.35	Call	Currency Future	964.0000	1,109.0000	15.041	0	0	0
28/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	448.0000	564.0000	25.893	0	0	0
28/11/2008	£ / R 2009/03/16	17.05	Put	Currency Future	1,837.0000	1,835.0000	(0.109)	0	0	0
28/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,689.0000	1,693.0000	0.237	0	0	0
28/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,732.0000	2,697.0000	(1.281)	0	0	0
28/11/2008	£ / R 2009/03/16	17.50	Call	Currency Future	296.0000	393.0000	32.770	0	0	0
28/11/2008	£ / R 2009/03/16	17.35	Put	Currency Future	2,068.0000	2,057.0000	(0.532)	0	0	0
28/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	190.0000	268.0000	41.053	0	0	0
28/11/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,448.0000	3,391.0000	(1.653)	0	0	0
28/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,726.0000	1,728.0000	0.116	0	0	0
28/11/2008	£ / R 2009/03/16	17.50	Put	Currency Future	2,188.0000	2,172.0000	(0.731)	0	0	0
28/11/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,995.0000	2,951.0000	(1.469)	0	0	0
28/11/2008	£ / R 2009/03/16	18.45	Call	Currency Future	154.0000	223.0000	44.805	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,540.0000	3,481.0000	(1.667)	0	0	0
28/11/2008	£ / R 2009/03/16	17.40	Put	Currency Future	2,108.0000	2,095.0000	(0.617)	0	0	0
28/11/2008	£ / R 2009/03/16	19.15	Call	Currency Future	91.0000	142.0000	56.044	0	0	0
28/11/2008	£ / R 2009/03/16	19.15	Put	Currency Future	3,633.0000	3,571.0000	(1.707)	0	0	0
28/11/2008	£ / R 2009/03/16	19.25	Call	Currency Future	85.0000	133.0000	56.471	0	0	0
28/11/2008	£ / R 2009/03/16	18.00	Call	Currency Future	211.0000	293.0000	38.863	0	0	0
28/11/2008	£ / R 2009/03/16	18.00	Put	Currency Future	2,603.0000	2,572.0000	(1.191)	0	0	0
28/11/2008	£ / R 2009/03/16	17.90	Put	Currency Future	2,518.0000	2,490.0000	(1.112)	0	0	0
28/11/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,540.0000	3,481.0000	(1.667)	0	0	0
28/11/2008	£ / R 2009/03/16	17.30	Call	Currency Future	338.0000	440.0000	30.178	0	0	0
28/11/2008	£ / R 2009/03/16	19.05	Call	Currency Future	99.0000	152.0000	53.535	0	0	0
28/11/2008	£ / R 2009/03/16	17.30	Put	Currency Future	2,029.0000	2,019.0000	(0.493)	0	0	0
28/11/2008	£ / R 2009/03/16	17.10	Put	Currency Future	1,875.0000	1,871.0000	(0.213)	0	0	0
28/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	106.0000	162.0000	52.830	0	0	0
28/11/2008	£ / R 2009/03/16	16.80	Call	Currency Future	462.0000	580.0000	25.541	0	0	0
28/11/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,448.0000	3,391.0000	(1.653)	0	0	0
28/11/2008	£ / R 2009/03/16	17.90	Call	Currency Future	226.0000	311.0000	37.611	0	0	0
28/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,653.0000	1,658.0000	0.302	0	0	0
28/11/2008	£ / R 2009/03/16	19.25	Put	Currency Future	3,726.0000	3,662.0000	(1.718)	0	0	0
28/11/2008	£ / R 2009/03/16	17.80	Call	Currency Future	242.0000	330.0000	36.364	0	0	0
28/11/2008	£ / R 2009/03/16	17.60	Call	Currency Future	277.0000	371.0000	33.935	0	0	0
28/11/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,269.0000	2,250.0000	(0.837)	0	0	0
28/11/2008	£ / R 2009/03/16	18.55	Put	Currency Future	3,084.0000	3,038.0000	(1.492)	0	0	0
28/11/2008	£ / R 2009/03/16	18.55	Call	Currency Future	143.0000	209.0000	46.154	0	0	0
28/11/2008	£ / R 2009/03/16	17.80	Put	Currency Future	2,434.0000	2,409.0000	(1.027)	0	0	0
28/11/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,269.0000	2,250.0000	(0.837)	0	0	0
28/11/2008	£ / R 2009/03/16	17.60	Call	Currency Future	277.0000	371.0000	33.935	0	0	0
28/11/2008	£ / R 2009/03/16	17.70	Put	Currency Future	2,351.0000	2,329.0000	(0.936)	0	0	0
28/11/2008	£ / R 2009/03/16	17.70	Call	Currency Future	259.0000	350.0000	35.135	0	0	0
28/11/2008	£ / R 2009/03/16	17.10	Put	Currency Future	1,875.0000	1,871.0000	(0.213)	0	0	0
28/11/2008	£ / R 2009/03/16	17.10	Call	Currency Future	384.0000	492.0000	28.125	0	0	0
28/11/2008	£ / R 2009/03/16	17.00	Put	Currency Future	1,800.0000	1,799.0000	(0.056)	0	0	0
28/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	435.0000	549.0000	26.207	0	0	0
28/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,726.0000	1,728.0000	0.116	0	0	0
28/11/2008	£ / R 2009/03/16	17.00	Call	Currency Future	409.0000	520.0000	27.139	0	0	0
28/11/2008	£ / R 2009/03/16	16.55	Put	Currency Future	1,478.0000	1,490.0000	0.812	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	£ / R 2009/03/16	15.85	Put	Currency Future	1,023.0000	1,043.0000	1.955	0	0	0
28/11/2008	£ / R 2009/03/16	16.55	Call	Currency Future	537.0000	661.0000	23.091	0	0	0
28/11/2008	£ / R 2009/03/16	15.75	Call	Currency Future	815.0000	951.0000	16.687	0	0	0
28/11/2008	£ / R 2009/03/16	15.85	Call	Currency Future	782.0000	915.0000	17.008	0	0	0
28/11/2008	£ / R 2009/03/16	15.75	Put	Currency Future	956.0000	980.0000	2.510	0	0	0
28/11/2008	£ / R 2009/06/12			Currency Future	15.9084	16.0223	0.716	0.0000	0.0000	7
28/11/2008	£ / R 2009/06/12	17.85	Call	Currency Future	539.0000	614.0000	13.915	0	0	0
28/11/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,613.0000	1,594.0000	(1.178)	0	0	0
28/11/2008	£ / R 2009/06/12	16.55	Call	Currency Future	940.0000	1,036.0000	10.213	0	0	0
28/11/2008	£ / R 2009/06/12	16.25	Put	Currency Future	1,396.0000	1,374.0000	(1.576)	0	0	0
28/11/2008	£ / R 2009/06/12	18.75	Call	Currency Future	355.0000	415.0000	16.901	0	0	0
28/11/2008	£ / R 2009/06/12	15.10	Put	Currency Future	735.0000	739.0000	0.544	0	0	0
28/11/2008	£ / R 2009/06/12	16.80	Call	Currency Future	849.0000	941.0000	10.836	0	0	0
28/11/2008	£ / R 2009/06/12	16.55	Put	Currency Future	1,582.0000	1,564.0000	(1.138)	0	0	0
28/11/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,490.0000	1,475.0000	(1.007)	0	0	0
28/11/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,431.0000	1,407.0000	(1.677)	0	0	0
28/11/2008	£ / R 2009/06/12	16.95	Call	Currency Future	797.0000	887.0000	11.292	0	0	0
28/11/2008	£ / R 2009/06/12	17.85	Put	Currency Future	2,481.0000	2,442.0000	(1.572)	0	0	0
28/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	999.0000	1,097.0000	9.810	0	0	0
28/11/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,644.0000	1,625.0000	(1.156)	0	0	0
28/11/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,712.0000	2,668.0000	(1.622)	0	0	0
28/11/2008	£ / R 2009/06/12	16.60	Call	Currency Future	921.0000	1,017.0000	10.423	0	0	0
28/11/2008	£ / R 2009/06/12	16.95	Put	Currency Future	1,839.0000	1,815.0000	(1.305)	0	0	0
28/11/2008	£ / R 2009/06/12	16.25	Call	Currency Future	1,055.0000	1,146.0000	8.626	0	0	0
28/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	945.0000	937.0000	(0.847)	0	0	0
28/11/2008	£ / R 2009/06/12	18.15	Call	Currency Future	470.0000	540.0000	14.894	0	0	0
28/11/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,773.0000	1,750.0000	(1.297)	0	0	0
28/11/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,285.0000	1,383.0000	7.626	0	0	0
28/11/2008	£ / R 2009/06/12	15.85	Call	Currency Future	1,192.0000	1,291.0000	8.305	0	0	0
28/11/2008	£ / R 2009/06/12	17.95	Call	Currency Future	515.0000	588.0000	14.175	0	0	0
28/11/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,740.0000	1,719.0000	(1.207)	0	0	0
28/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,009.0000	992.0000	(1.685)	0	0	0
28/11/2008	£ / R 2009/06/12	16.85	Call	Currency Future	831.0000	923.0000	11.071	0	0	0
28/11/2008	£ / R 2009/06/12	16.45	Put	Currency Future	1,521.0000	1,504.0000	(1.118)	0	0	0
28/11/2008	£ / R 2009/06/12	18.75	Put	Currency Future	3,197.0000	3,142.0000	(1.720)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	£ / R 2009/06/12	15.85	Put	Currency Future	1,133.0000	1,119.0000	(1.236)	0	0	0
28/11/2008	£ / R 2009/06/12	15.15	Put	Currency Future	756.0000	760.0000	0.529	0	0	0
28/11/2008	£ / R 2009/06/12	16.65	Call	Currency Future	903.0000	997.0000	10.410	0	0	0
28/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	945.0000	937.0000	(0.847)	0	0	0
28/11/2008	£ / R 2009/06/12	19.20	Put	Currency Future	3,577.0000	3,516.0000	(1.705)	0	0	0
28/11/2008	£ / R 2009/06/12	18.25	Put	Currency Future	2,791.0000	2,745.0000	(1.648)	0	0	0
28/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,211.0000	1,311.0000	8.258	0	0	0
28/11/2008	£ / R 2009/06/12	18.05	Call	Currency Future	492.0000	564.0000	14.634	0	0	0
28/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,362.0000	1,341.0000	(1.542)	0	0	0
28/11/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,039.0000	1,129.0000	8.662	0	0	0
28/11/2008	£ / R 2009/06/12	18.35	Put	Currency Future	2,870.0000	2,823.0000	(1.638)	0	0	0
28/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,102.0000	1,088.0000	(1.270)	0	0	0
28/11/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,557.0000	2,516.0000	(1.603)	0	0	0
28/11/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,039.0000	1,129.0000	8.662	0	0	0
28/11/2008	£ / R 2009/06/12	17.25	Call	Currency Future	702.0000	787.0000	12.108	0	0	0
28/11/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,431.0000	1,407.0000	(1.677)	0	0	0
28/11/2008	£ / R 2009/06/12	16.75	Put	Currency Future	1,708.0000	1,687.0000	(1.230)	0	0	0
28/11/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,229.0000	1,212.0000	(1.383)	0	0	0
28/11/2008	£ / R 2009/06/12	16.75	Call	Currency Future	866.0000	959.0000	10.739	0	0	0
28/11/2008	£ / R 2009/06/12	18.50	Call	Currency Future	400.0000	464.0000	16.000	0	0	0
28/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	976.0000	961.0000	(1.537)	0	0	0
28/11/2008	£ / R 2009/06/12	18.80	Call	Currency Future	347.0000	406.0000	17.003	0	0	0
28/11/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,303.0000	1,410.0000	8.212	0	0	0
28/11/2008	£ / R 2009/06/12	16.45	Call	Currency Future	979.0000	1,077.0000	10.010	0	0	0
28/11/2008	£ / R 2009/06/12	16.50	Put	Currency Future	1,551.0000	1,534.0000	(1.096)	0	0	0
28/11/2008	£ / R 2009/06/12	15.15	Put	Currency Future	756.0000	760.0000	0.529	0	0	0
28/11/2008	£ / R 2009/06/12	16.50	Call	Currency Future	959.0000	1,056.0000	10.115	0	0	0
28/11/2008	£ / R 2009/06/12	19.15	Call	Currency Future	293.0000	346.0000	18.089	0	0	0
28/11/2008	£ / R 2009/06/12	15.15	Call	Currency Future	1,514.0000	1,632.0000	7.794	0	0	0
28/11/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,019.0000	1,113.0000	9.225	0	0	0
28/11/2008	£ / R 2009/06/12	18.50	Put	Currency Future	2,991.0000	2,941.0000	(1.672)	0	0	0
28/11/2008	£ / R 2009/06/12	15.00	Call	Currency Future	1,602.0000	1,721.0000	7.428	0	0	0
28/11/2008	£ / R 2009/06/12	19.15	Put	Currency Future	3,534.0000	3,474.0000	(1.698)	0	0	0
28/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,165.0000	1,150.0000	(1.288)	0	0	0
28/11/2008	£ / R 2009/06/12	15.75	Call	Currency Future	1,230.0000	1,328.0000	7.967	0	0	0
28/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	999.0000	1,097.0000	9.810	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	£ / R 2009/06/12	15.75	Put	Currency Future	1,072.0000	1,056.0000	(1.493)	0	0	0
28/11/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,490.0000	1,475.0000	(1.007)	0	0	0
28/11/2008	£ / R 2009/06/12	18.60	Put	Currency Future	3,073.0000	3,021.0000	(1.692)	0	0	0
28/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,362.0000	1,341.0000	(1.542)	0	0	0
28/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,173.0000	1,272.0000	8.440	0	0	0
28/11/2008	£ / R 2009/06/12	18.70	Call	Currency Future	364.0000	424.0000	16.484	0	0	0
28/11/2008	£ / R 2009/06/12	15.00	Put	Currency Future	693.0000	699.0000	0.866	0	0	0
28/11/2008	£ / R 2009/06/12	18.25	Call	Currency Future	449.0000	517.0000	15.145	0	0	0
28/11/2008	£ / R 2009/06/12	18.70	Put	Currency Future	3,155.0000	3,102.0000	(1.680)	0	0	0
28/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,071.0000	1,163.0000	8.590	0	0	0
28/11/2008	£ / R 2009/06/12	18.80	Put	Currency Future	3,238.0000	3,183.0000	(1.699)	0	0	0
28/11/2008	£ / R 2009/06/12	19.25	Call	Currency Future	279.0000	330.0000	18.280	0	0	0
28/11/2008	£ / R 2009/06/12	17.00	Call	Currency Future	781.0000	870.0000	11.396	0	0	0
28/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	330.0000	388.0000	17.576	0	0	0
28/11/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,138.0000	1,234.0000	8.436	0	0	0
28/11/2008	£ / R 2009/06/12	15.95	Call	Currency Future	1,155.0000	1,253.0000	8.485	0	0	0
28/11/2008	£ / R 2009/06/12	19.30	Put	Currency Future	3,663.0000	3,601.0000	(1.693)	0	0	0
28/11/2008	£ / R 2009/06/12	17.10	Call	Currency Future	748.0000	836.0000	11.765	0	0	0
28/11/2008	£ / R 2009/06/12	16.70	Call	Currency Future	884.0000	978.0000	10.633	0	0	0
28/11/2008	£ / R 2009/06/12	18.60	Call	Currency Future	381.0000	443.0000	16.273	0	0	0
28/11/2008	£ / R 2009/06/12	19.40	Call	Currency Future	259.0000	308.0000	18.919	0	0	0
28/11/2008	£ / R 2009/06/12	17.00	Put	Currency Future	1,872.0000	1,847.0000	(1.335)	0	0	0
28/11/2008	£ / R 2009/06/12	19.10	Call	Currency Future	300.0000	354.0000	18.000	0	0	0
28/11/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,267.0000	1,364.0000	7.656	0	0	0
28/11/2008	£ / R 2009/06/12	15.95	Put	Currency Future	1,197.0000	1,181.0000	(1.337)	0	0	0
28/11/2008	£ / R 2009/06/12	19.40	Put	Currency Future	3,750.0000	3,686.0000	(1.707)	0	0	0
28/11/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,460.0000	1,441.0000	(1.301)	0	0	0
28/11/2008	£ / R 2009/06/12	19.20	Call	Currency Future	286.0000	338.0000	18.182	0	0	0
28/11/2008	£ / R 2009/06/12	15.10	Call	Currency Future	1,543.0000	1,661.0000	7.647	0	0	0
28/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,071.0000	1,163.0000	8.590	0	0	0
28/11/2008	£ / R 2009/06/12	16.05	Put	Currency Future	1,262.0000	1,244.0000	(1.426)	0	0	0
28/11/2008	£ / R 2009/06/12	19.05	Call	Currency Future	307.0000	362.0000	17.915	0	0	0
28/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,322.0000	3,265.0000	(1.716)	0	0	0
28/11/2008	£ / R 2009/06/12	15.05	Call	Currency Future	1,572.0000	1,691.0000	7.570	0	0	0
28/11/2008	£ / R 2009/06/12	14.85	Put	Currency Future	635.0000	641.0000	0.945	0	0	0
28/11/2008	£ / R 2009/06/12	19.30	Call	Currency Future	272.0000	323.0000	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
28/11/2008	£ / R 2009/06/12	19.10	Put	Currency Future	3,491.0000	3,432.0000	(1.690)	0	0	0
28/11/2008	£ / R 2009/06/12	18.35	Call	Currency Future	429.0000	495.0000	15.385	0	0	0
28/11/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,375.0000	1,490.0000	8.364	0	0	0
28/11/2008	£ / R 2009/06/12	18.05	Put	Currency Future	2,634.0000	2,591.0000	(1.632)	0	0	0
28/11/2008	£ / R 2009/06/12	15.20	Call	Currency Future	1,486.0000	1,603.0000	7.873	0	0	0
28/11/2008	£ / R 2009/06/12	15.15	Call	Currency Future	1,514.0000	1,632.0000	7.794	0	0	0
28/11/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,449.0000	3,390.0000	(1.711)	0	0	0
28/11/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,940.0000	1,913.0000	(1.392)	0	0	0
28/11/2008	£ / R 2009/06/12	17.35	Call	Currency Future	672.0000	755.0000	12.351	0	0	0
28/11/2008	£ / R 2009/06/12	19.05	Call	Currency Future	307.0000	362.0000	17.915	0	0	0
28/11/2008	£ / R 2009/06/12	15.05	Put	Currency Future	714.0000	719.0000	0.700	0	0	0
28/11/2008	£ / R 2009/06/12	18.65	Call	Currency Future	372.0000	434.0000	16.667	0	0	0
28/11/2008	£ / R 2009/06/12	16.80	Call	Currency Future	849.0000	941.0000	10.836	0	0	0
28/11/2008	£ / R 2009/06/12	15.20	Put	Currency Future	777.0000	781.0000	0.515	0	0	0
28/11/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,303.0000	1,410.0000	8.212	0	0	0
28/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,322.0000	3,265.0000	(1.716)	0	0	0
28/11/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,613.0000	1,594.0000	(1.178)	0	0	0
28/11/2008	£ / R 2009/06/12	16.15	Call	Currency Future	1,087.0000	1,180.0000	8.556	0	0	0
28/11/2008	£ / R 2009/06/12	14.90	Put	Currency Future	654.0000	660.0000	0.917	0	0	0
28/11/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,740.0000	1,719.0000	(1.207)	0	0	0
28/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,009.0000	992.0000	(1.685)	0	0	0
28/11/2008	£ / R 2009/06/12	15.05	Put	Currency Future	714.0000	719.0000	0.700	0	0	0
28/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	330.0000	388.0000	17.576	0	0	0
28/11/2008	£ / R 2009/06/12	16.60	Call	Currency Future	921.0000	1,017.0000	10.423	0	0	0
28/11/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,773.0000	1,750.0000	(1.297)	0	0	0
28/11/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,662.0000	1,782.0000	7.220	0	0	0
28/11/2008	£ / R 2009/06/12	14.95	Put	Currency Future	673.0000	679.0000	0.892	0	0	0
28/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,173.0000	1,272.0000	8.440	0	0	0
28/11/2008	£ / R 2009/06/12	19.25	Put	Currency Future	3,620.0000	3,558.0000	(1.713)	0	0	0
28/11/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,676.0000	1,656.0000	(1.193)	0	0	0
28/11/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,460.0000	1,441.0000	(1.301)	0	0	0
28/11/2008	£ / R 2009/06/12	17.25	Put	Currency Future	2,043.0000	2,015.0000	(1.371)	0	0	0
28/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	867.0000	868.0000	0.115	0	0	0
28/11/2008	£ / R 2009/06/12	15.05	Call	Currency Future	1,572.0000	1,691.0000	7.570	0	0	0
28/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,165.0000	1,150.0000	(1.288)	0	0	0
28/11/2008	£ / R 2009/06/12	19.35	Call	Currency Future	265.0000	316.0000	19.245	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,806.0000	1,782.0000	(1.329)	0	0	0
28/11/2008	£ / R 2009/06/12	16.15	Put	Currency Future	1,328.0000	1,308.0000	(1.506)	0	0	0
28/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	821.0000	824.0000	0.365	0	0	0
28/11/2008	£ / R 2009/06/12	15.45	Put	Currency Future	890.0000	891.0000	0.112	0	0	0
28/11/2008	£ / R 2009/06/12	14.85	Call	Currency Future	1,693.0000	1,813.0000	7.088	0	0	0
28/11/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,103.0000	1,198.0000	8.613	0	0	0
28/11/2008	£ / R 2009/06/12	19.35	Put	Currency Future	3,707.0000	3,643.0000	(1.726)	0	0	0
28/11/2008	£ / R 2009/06/12	16.85	Call	Currency Future	831.0000	923.0000	11.071	0	0	0
28/11/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,430.0000	1,546.0000	8.112	0	0	0
28/11/2008	£ / R 2009/06/12	18.40	Call	Currency Future	419.0000	484.0000	15.513	0	0	0
28/11/2008	£ / R 2009/06/12	14.95	Call	Currency Future	1,632.0000	1,752.0000	7.353	0	0	0
28/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,295.0000	1,275.0000	(1.544)	0	0	0
28/11/2008	£ / R 2009/06/12	19.45	Call	Currency Future	252.0000	301.0000	19.444	0	0	0
28/11/2008	£ / R 2009/06/12	16.90	Call	Currency Future	814.0000	905.0000	11.179	0	0	0
28/11/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,114.0000	2,083.0000	(1.466)	0	0	0
28/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	616.0000	623.0000	1.136	0	0	0
28/11/2008	£ / R 2009/06/12	19.00	Call	Currency Future	315.0000	371.0000	17.778	0	0	0
28/11/2008	£ / R 2009/06/12	17.30	Call	Currency Future	687.0000	771.0000	12.227	0	0	0
28/11/2008	£ / R 2009/06/12	19.45	Put	Currency Future	3,794.0000	3,729.0000	(1.713)	0	0	0
28/11/2008	£ / R 2009/06/12	16.70	Call	Currency Future	884.0000	978.0000	10.633	0	0	0
28/11/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,019.0000	1,113.0000	9.225	0	0	0
28/11/2008	£ / R 2009/06/12	14.90	Put	Currency Future	654.0000	660.0000	0.917	0	0	0
28/11/2008	£ / R 2009/06/12	19.00	Put	Currency Future	3,406.0000	3,348.0000	(1.703)	0	0	0
28/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,211.0000	1,311.0000	8.258	0	0	0
28/11/2008	£ / R 2009/06/12	17.30	Put	Currency Future	2,078.0000	2,049.0000	(1.396)	0	0	0
28/11/2008	£ / R 2009/06/12	18.85	Put	Currency Future	3,280.0000	3,224.0000	(1.707)	0	0	0
28/11/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,676.0000	1,656.0000	(1.193)	0	0	0
28/11/2008	£ / R 2009/06/12	17.45	Call	Currency Future	644.0000	725.0000	12.578	0	0	0
28/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	616.0000	623.0000	1.136	0	0	0
28/11/2008	£ / R 2009/06/12	17.40	Call	Currency Future	658.0000	740.0000	12.462	0	0	0
28/11/2008	£ / R 2009/06/12	19.55	Put	Currency Future	3,882.0000	3,815.0000	(1.726)	0	0	0
28/11/2008	£ / R 2009/06/12	17.65	Put	Currency Future	2,331.0000	2,295.0000	(1.544)	0	0	0
28/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	1,724.0000	1,845.0000	7.019	0	0	0
28/11/2008	£ / R 2009/06/12	16.05	Call	Currency Future	1,120.0000	1,216.0000	8.571	0	0	0
28/11/2008	£ / R 2009/06/12	19.55	Call	Currency Future	240.0000	288.0000	20.000	0	0	0
28/11/2008	£ / R 2009/06/12	17.55	Call	Currency Future	616.0000	696.0000	12.987	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	£ / R 2009/06/12	18.95	Put	Currency Future	3,364.0000	3,307.0000	(1.694)	0	0	0
28/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,295.0000	1,275.0000	(1.544)	0	0	0
28/11/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,430.0000	1,546.0000	8.112	0	0	0
28/11/2008	£ / R 2009/06/12	15.35	Call	Currency Future	1,402.0000	1,518.0000	8.274	0	0	0
28/11/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,940.0000	1,913.0000	(1.392)	0	0	0
28/11/2008	£ / R 2009/06/12	18.85	Call	Currency Future	338.0000	397.0000	17.456	0	0	0
28/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	821.0000	824.0000	0.365	0	0	0
28/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,102.0000	1,088.0000	(1.270)	0	0	0
28/11/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,149.0000	2,118.0000	(1.443)	0	0	0
28/11/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,806.0000	1,782.0000	(1.329)	0	0	0
28/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	1,724.0000	1,845.0000	7.019	0	0	0
28/11/2008	£ / R 2009/06/12	16.90	Call	Currency Future	814.0000	905.0000	11.179	0	0	0
28/11/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,103.0000	1,198.0000	8.613	0	0	0
28/11/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,375.0000	1,490.0000	8.364	0	0	0
28/11/2008	£ / R 2009/06/12	18.40	Put	Currency Future	2,910.0000	2,862.0000	(1.649)	0	0	0
28/11/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,258.0000	2,224.0000	(1.506)	0	0	0
28/11/2008	£ / R 2009/06/12	18.95	Call	Currency Future	322.0000	379.0000	17.702	0	0	0
28/11/2008	£ / R 2009/06/12	15.50	Call	Currency Future	1,322.0000	1,436.0000	8.623	0	0	0
28/11/2008	£ / R 2009/06/12	17.10	Call	Currency Future	748.0000	836.0000	11.765	0	0	0
28/11/2008	£ / R 2009/06/12	17.90	Call	Currency Future	527.0000	601.0000	14.042	0	0	0
28/11/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,449.0000	3,390.0000	(1.711)	0	0	0
28/11/2008	£ / R 2009/06/12	15.70	Call	Currency Future	1,250.0000	1,346.0000	7.680	0	0	0
28/11/2008	£ / R 2009/06/12	15.50	Put	Currency Future	914.0000	914.0000	-	0	0	0
28/11/2008	£ / R 2009/06/12	17.80	Put	Currency Future	2,443.0000	2,405.0000	(1.555)	0	0	0
28/11/2008	£ / R 2009/06/12	17.20	Call	Currency Future	717.0000	803.0000	11.994	0	0	0
28/11/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,149.0000	2,118.0000	(1.443)	0	0	0
28/11/2008	£ / R 2009/06/12	17.45	Put	Currency Future	2,185.0000	2,153.0000	(1.465)	0	0	0
28/11/2008	£ / R 2009/06/12	18.85	Call	Currency Future	338.0000	397.0000	17.456	0	0	0
28/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	867.0000	868.0000	0.115	0	0	0
28/11/2008	£ / R 2009/06/12	18.65	Put	Currency Future	3,114.0000	3,061.0000	(1.702)	0	0	0
28/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	764.0000	853.0000	11.649	0	0	0
28/11/2008	£ / R 2009/06/12	17.20	Put	Currency Future	2,009.0000	1,981.0000	(1.394)	0	0	0
28/11/2008	£ / R 2009/06/12	17.60	Put	Currency Future	2,294.0000	2,259.0000	(1.526)	0	0	0
28/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,165.0000	1,150.0000	(1.288)	0	0	0
28/11/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,662.0000	1,782.0000	7.220	0	0	0
28/11/2008	£ / R 2009/06/12	17.65	Call	Currency Future	589.0000	668.0000	13.413	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,229.0000	1,212.0000	(1.383)	0	0	0
28/11/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,557.0000	2,516.0000	(1.603)	0	0	0
28/11/2008	£ / R 2009/06/12	17.50	Put	Currency Future	2,221.0000	2,188.0000	(1.486)	0	0	0
28/11/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,138.0000	1,234.0000	8.436	0	0	0
28/11/2008	£ / R 2009/06/12	15.45	Call	Currency Future	1,348.0000	1,463.0000	8.531	0	0	0
28/11/2008	£ / R 2009/06/12	18.15	Call	Currency Future	470.0000	540.0000	14.894	0	0	0
28/11/2008	£ / R 2009/06/12	17.50	Call	Currency Future	630.0000	710.0000	12.698	0	0	0
28/11/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,258.0000	2,224.0000	(1.506)	0	0	0
28/11/2008	£ / R 2009/06/12	15.70	Put	Currency Future	1,041.0000	1,024.0000	(1.633)	0	0	0
28/11/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,712.0000	2,668.0000	(1.622)	0	0	0
28/11/2008	£ / R 2009/06/12	18.45	Call	Currency Future	409.0000	474.0000	15.892	0	0	0
28/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,173.0000	1,272.0000	8.440	0	0	0
28/11/2008	£ / R 2009/06/12	17.95	Call	Currency Future	515.0000	588.0000	14.175	0	0	0
28/11/2008	£ / R 2009/06/12	17.80	Call	Currency Future	551.0000	627.0000	13.793	0	0	0
28/11/2008	£ / R 2009/06/12	15.35	Put	Currency Future	844.0000	846.0000	0.237	0	0	0
28/11/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,951.0000	2,902.0000	(1.660)	0	0	0
28/11/2008	£ / R 2009/06/12	15.25	Call	Currency Future	1,457.0000	1,574.0000	8.030	0	0	0
28/11/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,519.0000	2,479.0000	(1.588)	0	0	0
28/11/2008	£ / R 2009/06/12	17.55	Call	Currency Future	616.0000	696.0000	12.987	0	0	0
28/11/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,285.0000	1,383.0000	7.626	0	0	0
28/11/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,906.0000	1,880.0000	(1.364)	0	0	0
28/11/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,267.0000	1,364.0000	7.656	0	0	0
28/11/2008	£ / R 2009/06/12	17.70	Put	Currency Future	2,368.0000	2,331.0000	(1.563)	0	0	0
28/11/2008	£ / R 2009/06/12	17.70	Call	Currency Future	576.0000	654.0000	13.542	0	0	0
28/11/2008	£ / R 2009/06/12	17.60	Call	Currency Future	603.0000	682.0000	13.101	0	0	0
28/11/2008	£ / R 2009/06/12	17.90	Call	Currency Future	527.0000	601.0000	14.042	0	0	0
28/11/2008	£ / R 2009/06/12	17.15	Call	Currency Future	733.0000	819.0000	11.733	0	0	0
28/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	764.0000	853.0000	11.649	0	0	0
28/11/2008	£ / R 2009/06/12	17.15	Put	Currency Future	1,974.0000	1,947.0000	(1.368)	0	0	0
28/11/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,114.0000	2,083.0000	(1.466)	0	0	0
28/11/2008	£ / R 2009/06/12	15.25	Put	Currency Future	799.0000	802.0000	0.375	0	0	0
28/11/2008	£ / R 2009/06/12	17.35	Call	Currency Future	672.0000	755.0000	12.351	0	0	0
28/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	976.0000	961.0000	(1.537)	0	0	0
28/11/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,906.0000	1,880.0000	(1.364)	0	0	0
28/11/2008	£ / R 2009/06/12	18.85	Put	Currency Future	3,280.0000	3,224.0000	(1.707)	0	0	0
28/11/2008	£ / R 2009/06/12	17.15	Put	Currency Future	1,974.0000	1,947.0000	(1.368)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	£ / R	2009/06/12	16.15	Put	Currency Future	1,328.0000	1,308.0000	(1.506)	0	0	0
28/11/2008	£ / R	2009/06/12	18.45	Call	Currency Future	409.0000	474.0000	15.892	0	0	0
28/11/2008	£ / R	2009/06/12	16.15	Call	Currency Future	1,087.0000	1,180.0000	8.556	0	0	0
28/11/2008	£ / R	2009/06/12	18.45	Put	Currency Future	2,951.0000	2,902.0000	(1.660)	0	0	0
28/11/2008	£ / R	2009/06/12	18.55	Call	Currency Future	390.0000	453.0000	16.154	0	0	0
28/11/2008	£ / R	2009/06/12	18.55	Put	Currency Future	3,032.0000	2,981.0000	(1.682)	0	0	0
28/11/2008	£ / R	2009/06/12	17.90	Put	Currency Future	2,519.0000	2,479.0000	(1.588)	0	0	0
28/11/2008	£ / R	2009/06/12	18.65	Call	Currency Future	372.0000	434.0000	16.667	0	0	0
28/11/2008	£ / R	2009/06/12	18.20	Put	Currency Future	2,751.0000	2,706.0000	(1.636)	0	0	0
28/11/2008	£ / R	2009/06/12	18.65	Put	Currency Future	3,114.0000	3,061.0000	(1.702)	0	0	0
28/11/2008	£ / R	2009/06/12	18.20	Call	Currency Future	460.0000	528.0000	14.783	0	0	0
28/11/2008	£ / R	2009/06/12	18.10	Put	Currency Future	2,673.0000	2,629.0000	(1.646)	0	0	0
28/11/2008	£ / R	2009/06/12	18.00	Put	Currency Future	2,595.0000	2,554.0000	(1.580)	0	0	0
28/11/2008	£ / R	2009/06/12	18.00	Call	Currency Future	504.0000	576.0000	14.286	0	0	0
28/11/2008	£ / R	2009/06/12	18.10	Call	Currency Future	481.0000	552.0000	14.761	0	0	0
28/11/2008	£ / R	2009/06/12	17.40	Call	Currency Future	658.0000	740.0000	12.462	0	0	0
28/11/2008	£ / R	2009/06/12	17.15	Call	Currency Future	733.0000	819.0000	11.733	0	0	0
28/11/2008	£ / R	2009/06/12	16.65	Put	Currency Future	1,644.0000	1,625.0000	(1.156)	0	0	0
28/11/2008	£ / R	2009/06/12	16.65	Call	Currency Future	903.0000	997.0000	10.410	0	0	0
28/11/2008	€ / R	2008/12/12			Currency Future	12.7758	12.7638	(0.094)	12.8600	12.8100	34,298
28/11/2008	€ / R	2008/12/12	13.60	Put	Currency Future	911.0000	916.0000	0.549	0	0	0
28/11/2008	€ / R	2008/12/12	12.80	Call	Currency Future	266.0000	249.0000	(6.391)	0	0	0
28/11/2008	€ / R	2008/12/12	16.60	Put	Currency Future	3,827.0000	3,838.0000	0.287	0	0	0
28/11/2008	€ / R	2008/12/12	10.30	Call	Currency Future	2,479.0000	2,466.0000	(0.524)	0	0	0
28/11/2008	€ / R	2008/12/12	12.35	Call	Currency Future	541.0000	526.0000	(2.773)	0	0	0
28/11/2008	€ / R	2008/12/12	14.35	Put	Currency Future	1,602.0000	1,612.0000	0.624	0	0	0
28/11/2008	€ / R	2008/12/12	12.80	Put	Currency Future	290.0000	285.0000	(1.724)	0	0	0
28/11/2008	€ / R	2008/12/12	13.45	Call	Currency Future	105.0000	97.0000	(7.619)	0	0	0
28/11/2008	€ / R	2008/12/12	17.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/11/2008	€ / R	2008/12/12	13.15	Put	Currency Future	534.0000	534.0000	-	0	0	0
28/11/2008	€ / R	2008/12/12	16.55	Put	Currency Future	3,777.0000	3,788.0000	0.291	0	0	0
28/11/2008	€ / R	2008/12/12	13.85	Put	Currency Future	1,133.0000	1,140.0000	0.618	0	0	0
28/11/2008	€ / R	2008/12/12	12.80	Put	Currency Future	290.0000	285.0000	(1.724)	0	0	0
28/11/2008	€ / R	2008/12/12	17.40	Put	Currency Future	4,625.0000	4,637.0000	0.259	0	0	0
28/11/2008	€ / R	2008/12/12	13.60	Call	Currency Future	87.0000	80.0000	(8.046)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	€ / R 2008/12/12	13.55	Call	Currency Future	92.0000	85.0000	(7.609)	0	0	0
28/11/2008	€ / R 2008/12/12	14.50	Put	Currency Future	1,748.0000	1,758.0000	0.572	0	0	0
28/11/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,182.0000	2,169.0000	(0.596)	0	0	0
28/11/2008	€ / R 2008/12/12	9.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/11/2008	€ / R 2008/12/12	13.15	Call	Currency Future	160.0000	148.0000	(7.500)	0	0	0
28/11/2008	€ / R 2008/12/12	16.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/11/2008	€ / R 2008/12/12	15.40	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
28/11/2008	€ / R 2008/12/12	11.20	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
28/11/2008	€ / R 2008/12/12	11.90	Call	Currency Future	916.0000	902.0000	(1.528)	0	0	0
28/11/2008	€ / R 2008/12/12	15.75	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
28/11/2008	€ / R 2008/12/12	13.45	Put	Currency Future	780.0000	783.0000	0.385	0	0	0
28/11/2008	€ / R 2008/12/12	16.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/11/2008	€ / R 2008/12/12	12.45	Call	Currency Future	471.0000	455.0000	(3.397)	0	0	0
28/11/2008	€ / R 2008/12/12	10.15	Call	Currency Future	2,627.0000	2,615.0000	(0.457)	0	0	0
28/11/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,846.0000	1,856.0000	0.542	0	0	0
28/11/2008	€ / R 2008/12/12	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	115.0000	112.0000	(2.609)	0	0	0
28/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	63.0000	58.0000	(7.937)	0	0	0
28/11/2008	€ / R 2008/12/12	11.70	Call	Currency Future	1,106.0000	1,092.0000	(1.266)	0	0	0
28/11/2008	€ / R 2008/12/12	14.55	Put	Currency Future	1,797.0000	1,807.0000	0.556	0	0	0
28/11/2008	€ / R 2008/12/12	10.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/11/2008	€ / R 2008/12/12	14.60	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
28/11/2008	€ / R 2008/12/12	15.20	Put	Currency Future	2,439.0000	2,449.0000	0.410	0	0	0
28/11/2008	€ / R 2008/12/12	12.45	Put	Currency Future	145.0000	141.0000	(2.759)	0	0	0
28/11/2008	€ / R 2008/12/12	14.25	Put	Currency Future	1,506.0000	1,516.0000	0.664	0	0	0
28/11/2008	€ / R 2008/12/12	14.55	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
28/11/2008	€ / R 2008/12/12	15.75	Put	Currency Future	2,983.0000	2,994.0000	0.369	0	0	0
28/11/2008	€ / R 2008/12/12	15.40	Put	Currency Future	2,636.0000	2,646.0000	0.379	0	0	0
28/11/2008	€ / R 2008/12/12	10.40	Call	Currency Future	2,380.0000	2,368.0000	(0.504)	0	0	0
28/11/2008	€ / R 2008/12/12	14.45	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
28/11/2008	€ / R 2008/12/12	12.85	Put	Currency Future	321.0000	317.0000	(1.246)	0	0	0
28/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	63.0000	58.0000	(7.937)	0	0	0
28/11/2008	€ / R 2008/12/12	10.95	Call	Currency Future	1,837.0000	1,824.0000	(0.708)	0	0	0
28/11/2008	€ / R 2008/12/12	14.50	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
28/11/2008	€ / R 2008/12/12	10.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
28/11/2008	€ / R 2008/12/12	11.20	Call	Currency Future	1,592.0000	1,578.0000	(0.879)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	€ / R 2008/12/12	9.80	Call	Currency Future	2,976.0000	2,964.0000	(0.403)	0	0	0
28/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	102.0000	99.0000	(2.941)	0	0	0
28/11/2008	€ / R 2008/12/12	13.80	Put	Currency Future	1,088.0000	1,095.0000	0.643	0	0	0
28/11/2008	€ / R 2008/12/12	12.85	Call	Currency Future	247.0000	231.0000	(6.478)	0	0	0
28/11/2008	€ / R 2008/12/12	11.70	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
28/11/2008	€ / R 2008/12/12	13.80	Put	Currency Future	1,088.0000	1,095.0000	0.643	0	0	0
28/11/2008	€ / R 2008/12/12	14.95	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
28/11/2008	€ / R 2008/12/12	16.20	Put	Currency Future	3,429.0000	3,440.0000	0.321	0	0	0
28/11/2008	€ / R 2008/12/12	10.40	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/11/2008	€ / R 2008/12/12	14.10	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
28/11/2008	€ / R 2008/12/12	14.95	Put	Currency Future	2,191.0000	2,201.0000	0.456	0	0	0
28/11/2008	€ / R 2008/12/12	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/11/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,846.0000	1,856.0000	0.542	0	0	0
28/11/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,364.0000	1,373.0000	0.660	0	0	0
28/11/2008	€ / R 2008/12/12	10.95	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/11/2008	€ / R 2008/12/12	13.55	Put	Currency Future	867.0000	871.0000	0.461	0	0	0
28/11/2008	€ / R 2008/12/12	16.20	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/11/2008	€ / R 2008/12/12	16.00	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/11/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,182.0000	2,169.0000	(0.596)	0	0	0
28/11/2008	€ / R 2008/12/12	11.90	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
28/11/2008	€ / R 2008/12/12	14.40	Put	Currency Future	1,650.0000	1,660.0000	0.606	0	0	0
28/11/2008	€ / R 2008/12/12	15.80	Put	Currency Future	3,032.0000	3,043.0000	0.363	0	0	0
28/11/2008	€ / R 2008/12/12	10.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
28/11/2008	€ / R 2008/12/12	13.75	Call	Currency Future	69.0000	63.0000	(8.696)	0	0	0
28/11/2008	€ / R 2008/12/12	14.40	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
28/11/2008	€ / R 2008/12/12	14.60	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
28/11/2008	€ / R 2008/12/12	14.25	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
28/11/2008	€ / R 2008/12/12	12.70	Put	Currency Future	242.0000	237.0000	(2.066)	0	0	0
28/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,554.0000	1,564.0000	0.644	0	0	0
28/11/2008	€ / R 2008/12/12	15.00	Put	Currency Future	2,240.0000	2,251.0000	0.491	0	0	0
28/11/2008	€ / R 2008/12/12	16.00	Put	Currency Future	3,231.0000	3,242.0000	0.340	0	0	0
28/11/2008	€ / R 2008/12/12	14.35	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
28/11/2008	€ / R 2008/12/12	13.50	Call	Currency Future	99.0000	91.0000	(8.081)	0	0	0
28/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	737.0000	740.0000	0.407	0	0	0
28/11/2008	€ / R 2008/12/12	15.20	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
28/11/2008	€ / R 2008/12/12	14.45	Put	Currency Future	1,699.0000	1,709.0000	0.589	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	€ / R 2008/12/12	11.90	Call	Currency Future	916.0000	902.0000	(1.528)	0	0	0
28/11/2008	€ / R 2008/12/12	13.50	Put	Currency Future	823.0000	827.0000	0.486	0	0	0
28/11/2008	€ / R 2008/12/12	11.05	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
28/11/2008	€ / R 2008/12/12	12.95	Call	Currency Future	214.0000	199.0000	(7.009)	0	0	0
28/11/2008	€ / R 2008/12/12	13.40	Call	Currency Future	113.0000	104.0000	(7.965)	0	0	0
28/11/2008	€ / R 2008/12/12	9.60	Call	Currency Future	3,176.0000	3,164.0000	(0.378)	0	0	0
28/11/2008	€ / R 2008/12/12	13.30	Call	Currency Future	130.0000	119.0000	(8.462)	0	0	0
28/11/2008	€ / R 2008/12/12	11.10	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
28/11/2008	€ / R 2008/12/12	15.95	Put	Currency Future	3,181.0000	3,192.0000	0.346	0	0	0
28/11/2008	€ / R 2008/12/12	12.95	Put	Currency Future	388.0000	385.0000	(0.773)	0	0	0
28/11/2008	€ / R 2008/12/12	11.90	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
28/11/2008	€ / R 2008/12/12	12.70	Call	Currency Future	317.0000	301.0000	(5.047)	0	0	0
28/11/2008	€ / R 2008/12/12	14.05	Put	Currency Future	1,317.0000	1,326.0000	0.683	0	0	0
28/11/2008	€ / R 2008/12/12	13.30	Put	Currency Future	654.0000	656.0000	0.306	0	0	0
28/11/2008	€ / R 2008/12/12	17.00	Put	Currency Future	4,225.0000	4,237.0000	0.284	0	0	0
28/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,133.0000	1,140.0000	0.618	0	0	0
28/11/2008	€ / R 2008/12/12	15.95	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/11/2008	€ / R 2008/12/12	14.20	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
28/11/2008	€ / R 2008/12/12	14.05	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
28/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	266.0000	249.0000	(6.391)	0	0	0
28/11/2008	€ / R 2008/12/12	15.15	Put	Currency Future	2,389.0000	2,399.0000	0.419	0	0	0
28/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,396.0000	1,383.0000	(0.931)	0	0	0
28/11/2008	€ / R 2008/12/12	14.20	Put	Currency Future	1,459.0000	1,468.0000	0.617	0	0	0
28/11/2008	€ / R 2008/12/12	13.95	Call	Currency Future	50.0000	46.0000	(8.000)	0	0	0
28/11/2008	€ / R 2008/12/12	13.70	Put	Currency Future	998.0000	1,004.0000	0.601	0	0	0
28/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	737.0000	723.0000	(1.900)	0	0	0
28/11/2008	€ / R 2008/12/12	13.95	Put	Currency Future	1,225.0000	1,232.0000	0.571	0	0	0
28/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
28/11/2008	€ / R 2008/12/12	15.00	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
28/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	61.0000	60.0000	(1.639)	0	0	0
28/11/2008	€ / R 2008/12/12	13.70	Call	Currency Future	74.0000	68.0000	(8.108)	0	0	0
28/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	737.0000	740.0000	0.407	0	0	0
28/11/2008	€ / R 2008/12/12	13.75	Put	Currency Future	1,043.0000	1,049.0000	0.575	0	0	0
28/11/2008	€ / R 2008/12/12	14.00	Put	Currency Future	1,271.0000	1,279.0000	0.629	0	0	0
28/11/2008	€ / R 2008/12/12	13.40	Call	Currency Future	113.0000	104.0000	(7.965)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	€ / R 2008/12/12	13.90	Put	Currency Future	1,179.0000	1,186.0000	0.594	0	0	0
28/11/2008	€ / R 2008/12/12	11.00	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/11/2008	€ / R 2008/12/12	14.00	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
28/11/2008	€ / R 2008/12/12	11.00	Call	Currency Future	1,788.0000	1,774.0000	(0.783)	0	0	0
28/11/2008	€ / R 2008/12/12	15.15	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
28/11/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,494.0000	1,480.0000	(0.937)	0	0	0
28/11/2008	€ / R 2008/12/12	12.05	Call	Currency Future	779.0000	766.0000	(1.669)	0	0	0
28/11/2008	€ / R 2008/12/12	13.90	Call	Currency Future	54.0000	50.0000	(7.407)	0	0	0
28/11/2008	€ / R 2008/12/12	15.80	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/11/2008	€ / R 2008/12/12	16.70	Put	Currency Future	3,926.0000	3,938.0000	0.306	0	0	0
28/11/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,010.0000	997.0000	(1.287)	0	0	0
28/11/2008	€ / R 2008/12/12	12.05	Put	Currency Future	53.0000	52.0000	(1.887)	0	0	0
28/11/2008	€ / R 2008/12/12	16.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/11/2008	€ / R 2008/12/12	11.15	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
28/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
28/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	59.0000	54.0000	(8.475)	0	0	0
28/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
28/11/2008	€ / R 2008/12/12	11.10	Call	Currency Future	1,690.0000	1,676.0000	(0.828)	0	0	0
28/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
28/11/2008	€ / R 2008/12/12	10.35	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
28/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,202.0000	1,189.0000	(1.082)	0	0	0
28/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,554.0000	1,564.0000	0.644	0	0	0
28/11/2008	€ / R 2008/12/12	10.30	Call	Currency Future	2,479.0000	2,466.0000	(0.524)	0	0	0
28/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
28/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	102.0000	99.0000	(2.941)	0	0	0
28/11/2008	€ / R 2008/12/12	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/11/2008	€ / R 2008/12/12	12.55	Put	Currency Future	179.0000	175.0000	(2.235)	0	0	0
28/11/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,010.0000	997.0000	(1.287)	0	0	0
28/11/2008	€ / R 2008/12/12	12.65	Call	Currency Future	345.0000	329.0000	(4.638)	0	0	0
28/11/2008	€ / R 2008/12/12	12.50	Call	Currency Future	437.0000	421.0000	(3.661)	0	0	0
28/11/2008	€ / R 2008/12/12	15.10	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
28/11/2008	€ / R 2008/12/12	9.50	Call	Currency Future	3,276.0000	3,264.0000	(0.366)	0	0	0
28/11/2008	€ / R 2008/12/12	12.50	Put	Currency Future	161.0000	157.0000	(2.484)	0	0	0
28/11/2008	€ / R 2008/12/12	15.90	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
28/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	€ / R 2008/12/12	13.20	Put	Currency Future	573.0000	574.0000	0.175	0	0	0
28/11/2008	€ / R 2008/12/12	15.90	Put	Currency Future	3,132.0000	3,143.0000	0.351	0	0	0
28/11/2008	€ / R 2008/12/12	15.90	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
28/11/2008	€ / R 2008/12/12	12.15	Put	Currency Future	70.0000	68.0000	(2.857)	0	0	0
28/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	737.0000	723.0000	(1.900)	0	0	0
28/11/2008	€ / R 2008/12/12	15.10	Put	Currency Future	2,340.0000	2,350.0000	0.427	0	0	0
28/11/2008	€ / R 2008/12/12	15.90	Put	Currency Future	3,132.0000	3,143.0000	0.351	0	0	0
28/11/2008	€ / R 2008/12/12	12.20	Call	Currency Future	655.0000	641.0000	(2.137)	0	0	0
28/11/2008	€ / R 2008/12/12	13.20	Call	Currency Future	149.0000	138.0000	(7.383)	0	0	0
28/11/2008	€ / R 2008/12/12	10.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	61.0000	60.0000	(1.639)	0	0	0
28/11/2008	€ / R 2008/12/12	10.35	Call	Currency Future	2,429.0000	2,417.0000	(0.494)	0	0	0
28/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	578.0000	563.0000	(2.595)	0	0	0
28/11/2008	€ / R 2008/12/12	9.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/11/2008	€ / R 2008/12/12	12.20	Put	Currency Future	80.0000	77.0000	(3.750)	0	0	0
28/11/2008	€ / R 2008/12/12	9.55	Call	Currency Future	3,226.0000	3,214.0000	(0.372)	0	0	0
28/11/2008	€ / R 2008/12/12	12.15	Call	Currency Future	696.0000	682.0000	(2.011)	0	0	0
28/11/2008	€ / R 2008/12/12	15.45	Put	Currency Future	2,685.0000	2,696.0000	0.410	0	0	0
28/11/2008	€ / R 2008/12/12	11.15	Call	Currency Future	1,641.0000	1,627.0000	(0.853)	0	0	0
28/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
28/11/2008	€ / R 2008/12/12	16.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/11/2008	€ / R 2008/12/12	12.55	Call	Currency Future	405.0000	389.0000	(3.951)	0	0	0
28/11/2008	€ / R 2008/12/12	13.10	Put	Currency Future	496.0000	495.0000	(0.202)	0	0	0
28/11/2008	€ / R 2008/12/12	16.25	Put	Currency Future	3,479.0000	3,490.0000	0.316	0	0	0
28/11/2008	€ / R 2008/12/12	12.75	Call	Currency Future	291.0000	274.0000	(5.842)	0	0	0
28/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	115.0000	112.0000	(2.609)	0	0	0
28/11/2008	€ / R 2008/12/12	15.85	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/11/2008	€ / R 2008/12/12	10.05	Call	Currency Future	2,727.0000	2,714.0000	(0.477)	0	0	0
28/11/2008	€ / R 2008/12/12	15.45	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/11/2008	€ / R 2008/12/12	15.05	Put	Currency Future	2,290.0000	2,300.0000	0.437	0	0	0
28/11/2008	€ / R 2008/12/12	13.05	Put	Currency Future	459.0000	457.0000	(0.436)	0	0	0
28/11/2008	€ / R 2008/12/12	14.65	Put	Currency Future	1,895.0000	1,905.0000	0.528	0	0	0
28/11/2008	€ / R 2008/12/12	15.05	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
28/11/2008	€ / R 2008/12/12	16.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/11/2008	€ / R 2008/12/12	14.65	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
28/11/2008	€ / R 2008/12/12	15.85	Put	Currency Future	3,082.0000	3,093.0000	0.357	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	€ / R 2008/12/12	10.85	Call	Currency Future	1,935.0000	1,922.0000	(0.672)	0	0	0
28/11/2008	€ / R 2008/12/12	12.65	Put	Currency Future	219.0000	215.0000	(1.826)	0	0	0
28/11/2008	€ / R 2008/12/12	10.85	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	578.0000	563.0000	(2.595)	0	0	0
28/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	541.0000	526.0000	(2.773)	0	0	0
28/11/2008	€ / R 2008/12/12	9.85	Call	Currency Future	2,926.0000	2,914.0000	(0.410)	0	0	0
28/11/2008	€ / R 2008/12/12	13.05	Call	Currency Future	185.0000	171.0000	(7.568)	0	0	0
28/11/2008	€ / R 2008/12/12	14.85	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
28/11/2008	€ / R 2008/12/12	13.00	Call	Currency Future	199.0000	184.0000	(7.538)	0	0	0
28/11/2008	€ / R 2008/12/12	15.65	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/11/2008	€ / R 2008/12/12	9.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/11/2008	€ / R 2008/12/12	13.00	Put	Currency Future	423.0000	421.0000	(0.473)	0	0	0
28/11/2008	€ / R 2008/12/12	15.65	Put	Currency Future	2,884.0000	2,894.0000	0.347	0	0	0
28/11/2008	€ / R 2008/12/12	10.65	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/11/2008	€ / R 2008/12/12	11.05	Call	Currency Future	1,739.0000	1,725.0000	(0.805)	0	0	0
28/11/2008	€ / R 2008/12/12	13.10	Call	Currency Future	172.0000	159.0000	(7.558)	0	0	0
28/11/2008	€ / R 2008/12/12	14.85	Put	Currency Future	2,092.0000	2,102.0000	0.478	0	0	0
28/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	59.0000	54.0000	(8.475)	0	0	0
28/11/2008	€ / R 2008/12/12	16.45	Put	Currency Future	3,677.0000	3,689.0000	0.326	0	0	0
28/11/2008	€ / R 2008/12/12	10.65	Call	Currency Future	2,133.0000	2,120.0000	(0.609)	0	0	0
28/11/2008	€ / R 2008/12/12	10.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/11/2008	€ / R 2008/12/12	9.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/11/2008	€ / R 2008/12/12	17.70	Put	Currency Future	4,924.0000	4,936.0000	0.244	0	0	0
28/11/2008	€ / R 2008/12/12	16.10	Put	Currency Future	3,330.0000	3,341.0000	0.330	0	0	0
28/11/2008	€ / R 2008/12/12	12.75	Put	Currency Future	265.0000	260.0000	(1.887)	0	0	0
28/11/2008	€ / R 2008/12/12	16.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/11/2008	€ / R 2008/12/12	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/11/2008	€ / R 2008/12/12	16.90	Put	Currency Future	4,126.0000	4,137.0000	0.267	0	0	0
28/11/2008	€ / R 2008/12/12	9.45	Call	Currency Future	3,326.0000	3,314.0000	(0.361)	0	0	0
28/11/2008	€ / R 2008/12/12	11.65	Call	Currency Future	1,154.0000	1,140.0000	(1.213)	0	0	0
28/11/2008	€ / R 2008/12/12	10.25	Call	Currency Future	2,528.0000	2,516.0000	(0.475)	0	0	0
28/11/2008	€ / R 2008/12/12	9.90	Call	Currency Future	2,876.0000	2,864.0000	(0.417)	0	0	0
28/11/2008	€ / R 2008/12/12	15.50	Put	Currency Future	2,735.0000	2,745.0000	0.366	0	0	0
28/11/2008	€ / R 2008/12/12	15.50	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
28/11/2008	€ / R 2008/12/12	16.10	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/11/2008	€ / R 2008/12/12	14.70	Put	Currency Future	1,944.0000	1,954.0000	0.514	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	€ / R 2008/12/12	11.75	Call	Currency Future	1,058.0000	1,044.0000	(1.323)	0	0	0
28/11/2008	€ / R 2008/12/12	14.70	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
28/11/2008	€ / R 2008/12/12	11.75	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
28/11/2008	€ / R 2008/12/12	10.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
28/11/2008	€ / R 2008/12/12	15.30	Put	Currency Future	2,537.0000	2,548.0000	0.434	0	0	0
28/11/2008	€ / R 2008/12/12	17.75	Put	Currency Future	4,974.0000	4,986.0000	0.241	0	0	0
28/11/2008	€ / R 2008/12/12	9.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/11/2008	€ / R 2008/12/12	10.70	Call	Currency Future	2,083.0000	2,070.0000	(0.624)	0	0	0
28/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,445.0000	1,431.0000	(0.969)	0	0	0
28/11/2008	€ / R 2008/12/12	10.80	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
28/11/2008	€ / R 2008/12/12	12.00	Put	Currency Future	46.0000	45.0000	(2.174)	0	0	0
28/11/2008	€ / R 2008/12/12	11.45	Call	Currency Future	1,348.0000	1,334.0000	(1.039)	0	0	0
28/11/2008	€ / R 2008/12/12	11.85	Call	Currency Future	963.0000	949.0000	(1.454)	0	0	0
28/11/2008	€ / R 2008/12/12	11.85	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
28/11/2008	€ / R 2008/12/12	11.45	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
28/11/2008	€ / R 2008/12/12	11.95	Call	Currency Future	869.0000	855.0000	(1.611)	0	0	0
28/11/2008	€ / R 2008/12/12	12.00	Call	Currency Future	822.0000	809.0000	(1.582)	0	0	0
28/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,202.0000	1,189.0000	(1.082)	0	0	0
28/11/2008	€ / R 2008/12/12	16.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/11/2008	€ / R 2008/12/12	11.55	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
28/11/2008	€ / R 2008/12/12	16.95	Put	Currency Future	4,175.0000	4,187.0000	0.287	0	0	0
28/11/2008	€ / R 2008/12/12	11.55	Call	Currency Future	1,251.0000	1,237.0000	(1.119)	0	0	0
28/11/2008	€ / R 2008/12/12	17.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
28/11/2008	€ / R 2008/12/12	15.30	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
28/11/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,494.0000	1,480.0000	(0.937)	0	0	0
28/11/2008	€ / R 2008/12/12	16.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,396.0000	1,383.0000	(0.931)	0	0	0
28/11/2008	€ / R 2008/12/12	14.80	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
28/11/2008	€ / R 2008/12/12	15.35	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
28/11/2008	€ / R 2008/12/12	14.80	Put	Currency Future	2,043.0000	2,053.0000	0.489	0	0	0
28/11/2008	€ / R 2008/12/12	15.35	Put	Currency Future	2,587.0000	2,597.0000	0.387	0	0	0
28/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
28/11/2008	€ / R 2008/12/12	15.60	Call	Currency Future	10.0000	8.0000	(20.000)	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
28/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,445.0000	1,431.0000	(0.969)	0	0	0
28/11/2008	€ / R 2008/12/12	11.95	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
28/11/2008	€ / R 2008/12/12	15.60	Put	Currency Future	2,834.0000	2,845.0000	0.388	0	0	0
28/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
28/11/2008	€ / R 2008/12/12	16.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/11/2008	€ / R 2008/12/12	16.15	Put	Currency Future	3,380.0000	3,391.0000	0.325	0	0	0
28/11/2008	€ / R 2008/12/12	11.65	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
28/11/2008	€ / R 2008/12/12	16.40	Put	Currency Future	3,628.0000	3,639.0000	0.303	0	0	0
28/11/2008	€ / R 2008/12/12	10.80	Call	Currency Future	1,984.0000	1,971.0000	(0.655)	0	0	0
28/11/2008	€ / R 2008/12/12	10.00	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/11/2008	€ / R 2008/12/12	14.10	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
28/11/2008	€ / R 2008/12/12	11.50	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
28/11/2008	€ / R 2008/12/12	14.15	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
28/11/2008	€ / R 2008/12/12	14.15	Put	Currency Future	1,411.0000	1,420.0000	0.638	0	0	0
28/11/2008	€ / R 2008/12/12	10.00	Call	Currency Future	2,776.0000	2,764.0000	(0.432)	0	0	0
28/11/2008	€ / R 2008/12/12	11.50	Call	Currency Future	1,299.0000	1,285.0000	(1.078)	0	0	0
28/11/2008	€ / R 2008/12/12	10.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/11/2008	€ / R 2008/12/12	9.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/11/2008	€ / R 2008/12/12	16.30	Put	Currency Future	3,528.0000	3,540.0000	0.340	0	0	0
28/11/2008	€ / R 2008/12/12	10.50	Call	Currency Future	2,281.0000	2,269.0000	(0.526)	0	0	0
28/11/2008	€ / R 2008/12/12	13.65	Put	Currency Future	954.0000	960.0000	0.629	0	0	0
28/11/2008	€ / R 2008/12/12	9.70	Call	Currency Future	3,076.0000	3,064.0000	(0.390)	0	0	0
28/11/2008	€ / R 2008/12/12	13.65	Call	Currency Future	80.0000	74.0000	(7.500)	0	0	0
28/11/2008	€ / R 2008/12/12	16.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/11/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,364.0000	1,373.0000	0.660	0	0	0
28/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	505.0000	490.0000	(2.970)	0	0	0
28/11/2008	€ / R 2008/12/12	12.60	Put	Currency Future	199.0000	194.0000	(2.513)	0	0	0
28/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	129.0000	126.0000	(2.326)	0	0	0
28/11/2008	€ / R 2008/12/12	12.55	Put	Currency Future	179.0000	175.0000	(2.235)	0	0	0
28/11/2008	€ / R 2008/12/12	12.55	Call	Currency Future	405.0000	389.0000	(3.951)	0	0	0
28/11/2008	€ / R 2008/12/12	12.60	Call	Currency Future	375.0000	358.0000	(4.533)	0	0	0
28/11/2008	€ / R 2008/12/12	13.25	Put	Currency Future	613.0000	614.0000	0.163	0	0	0
28/11/2008	€ / R 2008/12/12	12.90	Call	Currency Future	230.0000	214.0000	(6.957)	0	0	0
28/11/2008	€ / R 2008/12/12	13.35	Call	Currency Future	121.0000	111.0000	(8.264)	0	0	0
28/11/2008	€ / R 2008/12/12	13.05	Call	Currency Future	185.0000	171.0000	(7.568)	0	0	0
28/11/2008	€ / R 2008/12/12	13.05	Put	Currency Future	459.0000	457.0000	(0.436)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	€ / R 2008/12/12	12.90	Put	Currency Future	354.0000	350.0000	(1.130)	0	0	0
28/11/2008	€ / R 2008/12/12	13.35	Put	Currency Future	695.0000	698.0000	0.432	0	0	0
28/11/2008	€ / R 2008/12/12	13.25	Call	Currency Future	139.0000	128.0000	(7.914)	0	0	0
28/11/2008	€ / R 2008/12/12	11.85	Call	Currency Future	963.0000	949.0000	(1.454)	0	0	0
28/11/2008	€ / R 2008/12/12	11.85	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
28/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	505.0000	490.0000	(2.970)	0	0	0
28/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	129.0000	126.0000	(2.326)	0	0	0
28/11/2008	€ / R 2008/12/12	12.60	Call	Currency Future	375.0000	358.0000	(4.533)	0	0	0
28/11/2008	€ / R 2008/12/12	12.60	Put	Currency Future	199.0000	194.0000	(2.513)	0	0	0
28/11/2008	€ / R 2008/12/12	12.25	Put	Currency Future	90.0000	88.0000	(2.222)	0	0	0
28/11/2008	€ / R 2008/12/12	12.25	Call	Currency Future	616.0000	602.0000	(2.273)	0	0	0
28/11/2008	€ / R 2009/03/16			Currency Future	13.0656	13.0491	(0.126)	13.1300	13.1300	4,768
28/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	243.0000	254.0000	4.527	0	0	0
28/11/2008	€ / R 2009/03/16	12.95	Call	Currency Future	739.0000	737.0000	(0.271)	0	0	0
28/11/2008	€ / R 2009/03/16	10.45	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
28/11/2008	€ / R 2009/03/16	15.60	Call	Currency Future	229.0000	226.0000	(1.310)	0	0	0
28/11/2008	€ / R 2009/03/16	13.90	Put	Currency Future	1,295.0000	1,310.0000	1.158	0	0	0
28/11/2008	€ / R 2009/03/16	16.10	Call	Currency Future	189.0000	187.0000	(1.058)	0	0	0
28/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,229.0000	1,222.0000	(0.570)	0	0	0
28/11/2008	€ / R 2009/03/16	10.45	Call	Currency Future	2,649.0000	2,635.0000	(0.529)	0	0	0
28/11/2008	€ / R 2009/03/16	15.00	Put	Currency Future	2,224.0000	2,238.0000	0.629	0	0	0
28/11/2008	€ / R 2009/03/16	14.70	Put	Currency Future	1,963.0000	1,977.0000	0.713	0	0	0
28/11/2008	€ / R 2009/03/16	16.10	Put	Currency Future	3,224.0000	3,238.0000	0.434	0	0	0
28/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	872.0000	871.0000	(0.115)	0	0	0
28/11/2008	€ / R 2009/03/16	11.35	Put	Currency Future	79.0000	79.0000	-	0	0	0
28/11/2008	€ / R 2009/03/16	15.50	Call	Currency Future	238.0000	235.0000	(1.261)	0	0	0
28/11/2008	€ / R 2009/03/16	15.30	Put	Currency Future	2,491.0000	2,506.0000	0.602	0	0	0
28/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	456.0000	472.0000	3.509	0	0	0
28/11/2008	€ / R 2009/03/16	13.25	Put	Currency Future	816.0000	831.0000	1.838	0	0	0
28/11/2008	€ / R 2009/03/16	11.25	Call	Currency Future	1,887.0000	1,871.0000	(0.848)	0	0	0
28/11/2008	€ / R 2009/03/16	14.70	Call	Currency Future	329.0000	326.0000	(0.912)	0	0	0
28/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	921.0000	921.0000	-	0	0	0
28/11/2008	€ / R 2009/03/16	12.25	Call	Currency Future	1,091.0000	1,088.0000	(0.275)	0	0	0
28/11/2008	€ / R 2009/03/16	13.80	Put	Currency Future	1,217.0000	1,232.0000	1.233	0	0	0
28/11/2008	€ / R 2009/03/16	15.00	Call	Currency Future	290.0000	287.0000	(1.034)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	€ / R 2009/03/16	17.75	Call	Currency Future	70.0000	67.0000	(4.286)	0	0	0
28/11/2008	€ / R 2009/03/16	15.30	Call	Currency Future	257.0000	255.0000	(0.778)	0	0	0
28/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,159.0000	1,153.0000	(0.518)	0	0	0
28/11/2008	€ / R 2009/03/16	13.25	Call	Currency Future	631.0000	630.0000	(0.158)	0	0	0
28/11/2008	€ / R 2009/03/16	13.80	Call	Currency Future	483.0000	481.0000	(0.414)	0	0	0
28/11/2008	€ / R 2009/03/16	15.60	Put	Currency Future	2,763.0000	2,777.0000	0.507	0	0	0
28/11/2008	€ / R 2009/03/16	17.75	Put	Currency Future	4,755.0000	4,768.0000	0.273	0	0	0
28/11/2008	€ / R 2009/03/16	10.70	Put	Currency Future	40.0000	44.0000	10.000	0	0	0
28/11/2008	€ / R 2009/03/16	10.90	Put	Currency Future	49.0000	52.0000	6.122	0	0	0
28/11/2008	€ / R 2009/03/16	16.20	Call	Currency Future	183.0000	181.0000	(1.093)	0	0	0
28/11/2008	€ / R 2009/03/16	10.95	Call	Currency Future	2,167.0000	2,154.0000	(0.600)	0	0	0
28/11/2008	€ / R 2009/03/16	14.10	Call	Currency Future	421.0000	420.0000	(0.238)	0	0	0
28/11/2008	€ / R 2009/03/16	16.20	Put	Currency Future	3,317.0000	3,332.0000	0.452	0	0	0
28/11/2008	€ / R 2009/03/16	16.95	Put	Currency Future	4,002.0000	4,014.0000	0.300	0	0	0
28/11/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,456.0000	1,470.0000	0.962	0	0	0
28/11/2008	€ / R 2009/03/16	11.90	Put	Currency Future	173.0000	182.0000	5.202	0	0	0
28/11/2008	€ / R 2009/03/16	16.95	Call	Currency Future	118.0000	113.0000	(4.237)	0	0	0
28/11/2008	€ / R 2009/03/16	10.90	Call	Currency Future	2,215.0000	2,201.0000	(0.632)	0	0	0
28/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	406.0000	422.0000	3.941	0	0	0
28/11/2008	€ / R 2009/03/16	11.90	Call	Currency Future	1,339.0000	1,331.0000	(0.597)	0	0	0
28/11/2008	€ / R 2009/03/16	16.15	Put	Currency Future	3,270.0000	3,285.0000	0.459	0	0	0
28/11/2008	€ / R 2009/03/16	16.15	Call	Currency Future	186.0000	184.0000	(1.075)	0	0	0
28/11/2008	€ / R 2009/03/16	10.10	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
28/11/2008	€ / R 2009/03/16	12.95	Put	Currency Future	624.0000	638.0000	2.244	0	0	0
28/11/2008	€ / R 2009/03/16	16.80	Call	Currency Future	130.0000	124.0000	(4.615)	0	0	0
28/11/2008	€ / R 2009/03/16	13.75	Call	Currency Future	494.0000	492.0000	(0.405)	0	0	0
28/11/2008	€ / R 2009/03/16	13.90	Call	Currency Future	461.0000	459.0000	(0.434)	0	0	0
28/11/2008	€ / R 2009/03/16	12.25	Put	Currency Future	276.0000	289.0000	4.710	0	0	0
28/11/2008	€ / R 2009/03/16	16.80	Put	Currency Future	3,864.0000	3,875.0000	0.285	0	0	0
28/11/2008	€ / R 2009/03/16	10.95	Put	Currency Future	52.0000	55.0000	5.769	0	0	0
28/11/2008	€ / R 2009/03/16	13.10	Put	Currency Future	716.0000	732.0000	2.235	0	0	0
28/11/2008	€ / R 2009/03/16	11.25	Put	Currency Future	71.0000	72.0000	1.408	0	0	0
28/11/2008	€ / R 2009/03/16	13.75	Put	Currency Future	1,179.0000	1,193.0000	1.187	0	0	0
28/11/2008	€ / R 2009/03/16	9.90	Call	Currency Future	3,190.0000	3,174.0000	(0.502)	0	0	0
28/11/2008	€ / R 2009/03/16	13.10	Call	Currency Future	682.0000	681.0000	(0.147)	0	0	0
28/11/2008	€ / R 2009/03/16	14.90	Put	Currency Future	2,136.0000	2,150.0000	0.655	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	€ / R 2009/03/16	16.05	Put	Currency Future	3,177.0000	3,192.0000	0.472	0	0	0
28/11/2008	€ / R 2009/03/16	15.35	Put	Currency Future	2,536.0000	2,551.0000	0.591	0	0	0
28/11/2008	€ / R 2009/03/16	10.70	Call	Currency Future	2,405.0000	2,393.0000	(0.499)	0	0	0
28/11/2008	€ / R 2009/03/16	13.45	Call	Currency Future	571.0000	569.0000	(0.350)	0	0	0
28/11/2008	€ / R 2009/03/16	16.85	Call	Currency Future	126.0000	120.0000	(4.762)	0	0	0
28/11/2008	€ / R 2009/03/16	15.35	Call	Currency Future	252.0000	250.0000	(0.794)	0	0	0
28/11/2008	€ / R 2009/03/16	10.10	Call	Currency Future	2,993.0000	2,977.0000	(0.535)	0	0	0
28/11/2008	€ / R 2009/03/16	14.50	Put	Currency Future	1,790.0000	1,805.0000	0.838	0	0	0
28/11/2008	€ / R 2009/03/16	10.40	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
28/11/2008	€ / R 2009/03/16	14.65	Call	Currency Future	335.0000	333.0000	(0.597)	0	0	0
28/11/2008	€ / R 2009/03/16	11.45	Call	Currency Future	1,703.0000	1,690.0000	(0.763)	0	0	0
28/11/2008	€ / R 2009/03/16	14.95	Call	Currency Future	296.0000	293.0000	(1.014)	0	0	0
28/11/2008	€ / R 2009/03/16	9.90	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
28/11/2008	€ / R 2009/03/16	12.85	Put	Currency Future	565.0000	580.0000	2.655	0	0	0
28/11/2008	€ / R 2009/03/16	15.75	Call	Currency Future	216.0000	213.0000	(1.389)	0	0	0
28/11/2008	€ / R 2009/03/16	11.30	Put	Currency Future	75.0000	76.0000	1.333	0	0	0
28/11/2008	€ / R 2009/03/16	13.45	Put	Currency Future	955.0000	970.0000	1.571	0	0	0
28/11/2008	€ / R 2009/03/16	12.85	Call	Currency Future	781.0000	779.0000	(0.256)	0	0	0
28/11/2008	€ / R 2009/03/16	16.05	Call	Currency Future	193.0000	191.0000	(1.036)	0	0	0
28/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	293.0000	310.0000	5.802	0	0	0
28/11/2008	€ / R 2009/03/16	11.20	Call	Currency Future	1,933.0000	1,918.0000	(0.776)	0	0	0
28/11/2008	€ / R 2009/03/16	14.65	Put	Currency Future	1,920.0000	1,934.0000	0.729	0	0	0
28/11/2008	€ / R 2009/03/16	11.45	Put	Currency Future	87.0000	91.0000	4.598	0	0	0
28/11/2008	€ / R 2009/03/16	11.40	Call	Currency Future	1,748.0000	1,732.0000	(0.915)	0	0	0
28/11/2008	€ / R 2009/03/16	9.80	Call	Currency Future	3,286.0000	3,272.0000	(0.426)	0	0	0
28/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,030.0000	1,030.0000	-	0	0	0
28/11/2008	€ / R 2009/03/16	14.55	Put	Currency Future	1,833.0000	1,848.0000	0.818	0	0	0
28/11/2008	€ / R 2009/03/16	15.20	Call	Currency Future	267.0000	265.0000	(0.749)	0	0	0
28/11/2008	€ / R 2009/03/16	11.40	Put	Currency Future	83.0000	83.0000	-	0	0	0
28/11/2008	€ / R 2009/03/16	9.80	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
28/11/2008	€ / R 2009/03/16	14.90	Call	Currency Future	302.0000	299.0000	(0.993)	0	0	0
28/11/2008	€ / R 2009/03/16	16.85	Put	Currency Future	3,910.0000	3,921.0000	0.281	0	0	0
28/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	342.0000	340.0000	(0.585)	0	0	0
28/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,503.0000	2,489.0000	(0.559)	0	0	0
28/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,497.0000	1,511.0000	0.935	0	0	0
28/11/2008	€ / R 2009/03/16	11.20	Put	Currency Future	67.0000	69.0000	2.985	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	€ / R 2009/03/16	15.25	Call	Currency Future	262.0000	260.0000	(0.763)	0	0	0
28/11/2008	€ / R 2009/03/16	17.35	Put	Currency Future	4,376.0000	4,388.0000	0.274	0	0	0
28/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,876.0000	1,891.0000	0.800	0	0	0
28/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,876.0000	1,891.0000	0.800	0	0	0
28/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	314.0000	331.0000	5.414	0	0	0
28/11/2008	€ / R 2009/03/16	16.00	Put	Currency Future	3,131.0000	3,145.0000	0.447	0	0	0
28/11/2008	€ / R 2009/03/16	15.75	Put	Currency Future	2,900.0000	2,914.0000	0.483	0	0	0
28/11/2008	€ / R 2009/03/16	15.40	Call	Currency Future	247.0000	245.0000	(0.810)	0	0	0
28/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	342.0000	340.0000	(0.585)	0	0	0
28/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,059.0000	1,059.0000	-	0	0	0
28/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	412.0000	410.0000	(0.485)	0	0	0
28/11/2008	€ / R 2009/03/16	15.20	Put	Currency Future	2,401.0000	2,416.0000	0.625	0	0	0
28/11/2008	€ / R 2009/03/16	15.85	Call	Currency Future	208.0000	205.0000	(1.442)	0	0	0
28/11/2008	€ / R 2009/03/16	14.95	Put	Currency Future	2,180.0000	2,194.0000	0.642	0	0	0
28/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
28/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
28/11/2008	€ / R 2009/03/16	16.00	Call	Currency Future	196.0000	194.0000	(1.020)	0	0	0
28/11/2008	€ / R 2009/03/16	16.55	Call	Currency Future	151.0000	146.0000	(3.311)	0	0	0
28/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,503.0000	2,489.0000	(0.559)	0	0	0
28/11/2008	€ / R 2009/03/16	12.40	Put	Currency Future	336.0000	352.0000	4.762	0	0	0
28/11/2008	€ / R 2009/03/16	14.55	Call	Currency Future	349.0000	347.0000	(0.573)	0	0	0
28/11/2008	€ / R 2009/03/16	10.40	Call	Currency Future	2,698.0000	2,684.0000	(0.519)	0	0	0
28/11/2008	€ / R 2009/03/16	17.35	Call	Currency Future	91.0000	87.0000	(4.396)	0	0	0
28/11/2008	€ / R 2009/03/16	9.85	Call	Currency Future	3,238.0000	3,223.0000	(0.463)	0	0	0
28/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	314.0000	331.0000	5.414	0	0	0
28/11/2008	€ / R 2009/03/16	11.35	Call	Currency Future	1,794.0000	1,778.0000	(0.892)	0	0	0
28/11/2008	€ / R 2009/03/16	16.55	Put	Currency Future	3,636.0000	3,646.0000	0.275	0	0	0
28/11/2008	€ / R 2009/03/16	12.90	Put	Currency Future	594.0000	609.0000	2.525	0	0	0
28/11/2008	€ / R 2009/03/16	12.90	Call	Currency Future	760.0000	758.0000	(0.263)	0	0	0
28/11/2008	€ / R 2009/03/16	16.45	Put	Currency Future	3,545.0000	3,556.0000	0.310	0	0	0
28/11/2008	€ / R 2009/03/16	15.40	Put	Currency Future	2,581.0000	2,596.0000	0.581	0	0	0
28/11/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,002.0000	1,001.0000	(0.100)	0	0	0
28/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,415.0000	1,407.0000	(0.565)	0	0	0
28/11/2008	€ / R 2009/03/16	12.45	Put	Currency Future	358.0000	375.0000	4.749	0	0	0
28/11/2008	€ / R 2009/03/16	15.85	Put	Currency Future	2,992.0000	3,006.0000	0.468	0	0	0
28/11/2008	€ / R 2009/03/16	12.75	Put	Currency Future	509.0000	525.0000	3.143	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	€ / R 2009/03/16	12.45	Call	Currency Future	974.0000	974.0000	-	0	0	0
28/11/2008	€ / R 2009/03/16	16.45	Call	Currency Future	161.0000	155.0000	(3.727)	0	0	0
28/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	149.0000	158.0000	6.040	0	0	0
28/11/2008	€ / R 2009/03/16	12.75	Call	Currency Future	825.0000	824.0000	(0.121)	0	0	0
28/11/2008	€ / R 2009/03/16	13.50	Put	Currency Future	991.0000	1,006.0000	1.514	0	0	0
28/11/2008	€ / R 2009/03/16	15.25	Put	Currency Future	2,446.0000	2,461.0000	0.613	0	0	0
28/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	243.0000	254.0000	4.527	0	0	0
28/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	456.0000	472.0000	3.509	0	0	0
28/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	213.0000	223.0000	4.695	0	0	0
28/11/2008	€ / R 2009/03/16	11.15	Call	Currency Future	1,980.0000	1,965.0000	(0.758)	0	0	0
28/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	896.0000	896.0000	-	0	0	0
28/11/2008	€ / R 2009/03/16	17.00	Call	Currency Future	114.0000	109.0000	(4.386)	0	0	0
28/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	406.0000	422.0000	3.941	0	0	0
28/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,159.0000	1,153.0000	(0.518)	0	0	0
28/11/2008	€ / R 2009/03/16	13.50	Call	Currency Future	557.0000	555.0000	(0.359)	0	0	0
28/11/2008	€ / R 2009/03/16	11.15	Put	Currency Future	64.0000	66.0000	3.125	0	0	0
28/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	431.0000	447.0000	3.712	0	0	0
28/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	921.0000	921.0000	-	0	0	0
28/11/2008	€ / R 2009/03/16	10.35	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
28/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,376.0000	1,369.0000	(0.509)	0	0	0
28/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	872.0000	871.0000	(0.115)	0	0	0
28/11/2008	€ / R 2009/03/16	14.35	Call	Currency Future	378.0000	377.0000	(0.265)	0	0	0
28/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	161.0000	170.0000	5.590	0	0	0
28/11/2008	€ / R 2009/03/16	14.50	Call	Currency Future	356.0000	354.0000	(0.562)	0	0	0
28/11/2008	€ / R 2009/03/16	15.15	Call	Currency Future	272.0000	270.0000	(0.735)	0	0	0
28/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,030.0000	1,030.0000	-	0	0	0
28/11/2008	€ / R 2009/03/16	9.85	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
28/11/2008	€ / R 2009/03/16	15.15	Put	Currency Future	2,357.0000	2,371.0000	0.594	0	0	0
28/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	118.0000	126.0000	6.780	0	0	0
28/11/2008	€ / R 2009/03/16	10.15	Call	Currency Future	2,944.0000	2,928.0000	(0.543)	0	0	0
28/11/2008	€ / R 2009/03/16	10.65	Put	Currency Future	39.0000	42.0000	7.692	0	0	0
28/11/2008	€ / R 2009/03/16	14.35	Put	Currency Future	1,663.0000	1,678.0000	0.902	0	0	0
28/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,534.0000	1,525.0000	(0.587)	0	0	0
28/11/2008	€ / R 2009/03/16	10.15	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
28/11/2008	€ / R 2009/03/16	10.35	Call	Currency Future	2,747.0000	2,733.0000	(0.510)	0	0	0
28/11/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,028.0000	1,043.0000	1.459	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	€ / R 2009/03/16	13.30	Put	Currency Future	850.0000	865.0000	1.765	0	0	0
28/11/2008	€ / R 2009/03/16	13.55	Call	Currency Future	544.0000	542.0000	(0.368)	0	0	0
28/11/2008	€ / R 2009/03/16	15.50	Put	Currency Future	2,672.0000	2,686.0000	0.524	0	0	0
28/11/2008	€ / R 2009/03/16	9.70	Call	Currency Future	3,382.0000	3,369.0000	(0.384)	0	0	0
28/11/2008	€ / R 2009/03/16	9.70	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
28/11/2008	€ / R 2009/03/16	13.30	Call	Currency Future	615.0000	614.0000	(0.163)	0	0	0
28/11/2008	€ / R 2009/03/16	15.95	Call	Currency Future	200.0000	198.0000	(1.000)	0	0	0
28/11/2008	€ / R 2009/03/16	11.30	Call	Currency Future	1,840.0000	1,825.0000	(0.815)	0	0	0
28/11/2008	€ / R 2009/03/16	17.00	Put	Currency Future	4,049.0000	4,060.0000	0.272	0	0	0
28/11/2008	€ / R 2009/03/16	10.50	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
28/11/2008	€ / R 2009/03/16	10.50	Call	Currency Future	2,601.0000	2,586.0000	(0.577)	0	0	0
28/11/2008	€ / R 2009/03/16	13.05	Call	Currency Future	700.0000	699.0000	(0.143)	0	0	0
28/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,497.0000	1,511.0000	0.935	0	0	0
28/11/2008	€ / R 2009/03/16	10.65	Call	Currency Future	2,454.0000	2,441.0000	(0.530)	0	0	0
28/11/2008	€ / R 2009/03/16	13.05	Put	Currency Future	685.0000	700.0000	2.190	0	0	0
28/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	803.0000	801.0000	(0.249)	0	0	0
28/11/2008	€ / R 2009/03/16	15.95	Put	Currency Future	3,084.0000	3,099.0000	0.486	0	0	0
28/11/2008	€ / R 2009/03/16	16.30	Call	Currency Future	176.0000	170.0000	(3.409)	0	0	0
28/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	412.0000	410.0000	(0.485)	0	0	0
28/11/2008	€ / R 2009/03/16	13.35	Call	Currency Future	600.0000	599.0000	(0.167)	0	0	0
28/11/2008	€ / R 2009/03/16	16.75	Put	Currency Future	3,818.0000	3,829.0000	0.288	0	0	0
28/11/2008	€ / R 2009/03/16	15.45	Call	Currency Future	242.0000	240.0000	(0.826)	0	0	0
28/11/2008	€ / R 2009/03/16	14.30	Call	Currency Future	386.0000	385.0000	(0.259)	0	0	0
28/11/2008	€ / R 2009/03/16	13.35	Put	Currency Future	884.0000	900.0000	1.810	0	0	0
28/11/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,256.0000	1,271.0000	1.194	0	0	0
28/11/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,621.0000	1,636.0000	0.925	0	0	0
28/11/2008	€ / R 2009/03/16	13.85	Call	Currency Future	472.0000	470.0000	(0.424)	0	0	0
28/11/2008	€ / R 2009/03/16	13.70	Call	Currency Future	506.0000	504.0000	(0.395)	0	0	0
28/11/2008	€ / R 2009/03/16	16.60	Put	Currency Future	3,681.0000	3,692.0000	0.299	0	0	0
28/11/2008	€ / R 2009/03/16	15.45	Put	Currency Future	2,627.0000	2,641.0000	0.533	0	0	0
28/11/2008	€ / R 2009/03/16	15.70	Call	Currency Future	220.0000	218.0000	(0.909)	0	0	0
28/11/2008	€ / R 2009/03/16	13.70	Put	Currency Future	1,140.0000	1,155.0000	1.316	0	0	0
28/11/2008	€ / R 2009/03/16	16.25	Call	Currency Future	179.0000	175.0000	(2.235)	0	0	0
28/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	537.0000	552.0000	2.793	0	0	0
28/11/2008	€ / R 2009/03/16	16.25	Put	Currency Future	3,364.0000	3,376.0000	0.357	0	0	0
28/11/2008	€ / R 2009/03/16	12.00	Put	Currency Future	199.0000	209.0000	5.025	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	€ / R 2009/03/16	15.70	Put	Currency Future	2,854.0000	2,868.0000	0.491	0	0	0
28/11/2008	€ / R 2009/03/16	12.00	Call	Currency Future	1,265.0000	1,258.0000	(0.553)	0	0	0
28/11/2008	€ / R 2009/03/16	16.50	Put	Currency Future	3,590.0000	3,601.0000	0.306	0	0	0
28/11/2008	€ / R 2009/03/16	16.60	Call	Currency Future	147.0000	141.0000	(4.082)	0	0	0
28/11/2008	€ / R 2009/03/16	15.80	Put	Currency Future	2,946.0000	2,960.0000	0.475	0	0	0
28/11/2008	€ / R 2009/03/16	18.10	Put	Currency Future	5,090.0000	5,104.0000	0.275	0	0	0
28/11/2008	€ / R 2009/03/16	16.30	Put	Currency Future	3,411.0000	3,421.0000	0.293	0	0	0
28/11/2008	€ / R 2009/03/16	18.10	Call	Currency Future	56.0000	53.0000	(5.357)	0	0	0
28/11/2008	€ / R 2009/03/16	17.30	Put	Currency Future	4,329.0000	4,341.0000	0.277	0	0	0
28/11/2008	€ / R 2009/03/16	16.50	Call	Currency Future	156.0000	150.0000	(3.846)	0	0	0
28/11/2008	€ / R 2009/03/16	17.30	Call	Currency Future	94.0000	90.0000	(4.255)	0	0	0
28/11/2008	€ / R 2009/03/16	16.75	Call	Currency Future	134.0000	128.0000	(4.478)	0	0	0
28/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,229.0000	1,222.0000	(0.570)	0	0	0
28/11/2008	€ / R 2009/03/16	11.95	Put	Currency Future	186.0000	195.0000	4.839	0	0	0
28/11/2008	€ / R 2009/03/16	16.40	Put	Currency Future	3,500.0000	3,511.0000	0.314	0	0	0
28/11/2008	€ / R 2009/03/16	16.40	Call	Currency Future	166.0000	160.0000	(3.614)	0	0	0
28/11/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,621.0000	1,636.0000	0.925	0	0	0
28/11/2008	€ / R 2009/03/16	15.10	Call	Currency Future	278.0000	276.0000	(0.719)	0	0	0
28/11/2008	€ / R 2009/03/16	15.10	Put	Currency Future	2,312.0000	2,327.0000	0.649	0	0	0
28/11/2008	€ / R 2009/03/16	15.90	Call	Currency Future	204.0000	202.0000	(0.980)	0	0	0
28/11/2008	€ / R 2009/03/16	15.90	Put	Currency Future	3,038.0000	3,053.0000	0.494	0	0	0
28/11/2008	€ / R 2009/03/16	14.30	Call	Currency Future	386.0000	385.0000	(0.259)	0	0	0
28/11/2008	€ / R 2009/03/16	16.70	Put	Currency Future	3,772.0000	3,783.0000	0.292	0	0	0
28/11/2008	€ / R 2009/03/16	16.70	Call	Currency Future	138.0000	132.0000	(4.348)	0	0	0
28/11/2008	€ / R 2009/03/16	15.80	Call	Currency Future	211.0000	209.0000	(0.948)	0	0	0
28/11/2008	€ / R 2009/03/16	11.10	Put	Currency Future	61.0000	63.0000	3.279	0	0	0
28/11/2008	€ / R 2009/03/16	10.30	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
28/11/2008	€ / R 2009/03/16	11.50	Call	Currency Future	1,658.0000	1,648.0000	(0.603)	0	0	0
28/11/2008	€ / R 2009/03/16	11.10	Call	Currency Future	2,026.0000	2,012.0000	(0.691)	0	0	0
28/11/2008	€ / R 2009/03/16	12.20	Call	Currency Future	1,125.0000	1,119.0000	(0.533)	0	0	200
28/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	118.0000	126.0000	6.780	0	0	0
28/11/2008	€ / R 2009/03/16	10.30	Call	Currency Future	2,796.0000	2,782.0000	(0.501)	0	0	0
28/11/2008	€ / R 2009/03/16	12.70	Put	Currency Future	482.0000	498.0000	3.320	0	0	0
28/11/2008	€ / R 2009/03/16	11.75	Call	Currency Future	1,454.0000	1,446.0000	(0.550)	0	0	0
28/11/2008	€ / R 2009/03/16	12.20	Put	Currency Future	259.0000	270.0000	4.247	0	0	0
28/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,534.0000	1,525.0000	(0.587)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	€ / R 2009/03/16	12.70	Call	Currency Future	848.0000	847.0000	(0.118)	0	0	0
28/11/2008	€ / R 2009/03/16	11.75	Put	Currency Future	138.0000	147.0000	6.522	0	0	0
28/11/2008	€ / R 2009/03/16	14.20	Put	Currency Future	1,538.0000	1,552.0000	0.910	0	0	0
28/11/2008	€ / R 2009/03/16	14.00	Put	Currency Future	1,375.0000	1,390.0000	1.091	0	0	0
28/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	161.0000	170.0000	5.590	0	0	0
28/11/2008	€ / R 2009/03/16	11.95	Call	Currency Future	1,301.0000	1,294.0000	(0.538)	0	0	0
28/11/2008	€ / R 2009/03/16	10.00	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
28/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,376.0000	1,369.0000	(0.509)	0	0	0
28/11/2008	€ / R 2009/03/16	10.80	Call	Currency Future	2,310.0000	2,297.0000	(0.563)	0	0	0
28/11/2008	€ / R 2009/03/16	11.55	Put	Currency Future	100.0000	107.0000	7.000	0	0	0
28/11/2008	€ / R 2009/03/16	10.80	Put	Currency Future	44.0000	48.0000	9.091	0	0	0
28/11/2008	€ / R 2009/03/16	11.55	Call	Currency Future	1,616.0000	1,606.0000	(0.619)	0	0	0
28/11/2008	€ / R 2009/03/16	14.05	Call	Currency Future	431.0000	429.0000	(0.464)	0	0	0
28/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	293.0000	310.0000	5.802	0	0	0
28/11/2008	€ / R 2009/03/16	12.40	Put	Currency Future	336.0000	352.0000	4.762	0	0	0
28/11/2008	€ / R 2009/03/16	11.60	Call	Currency Future	1,574.0000	1,565.0000	(0.572)	0	0	0
28/11/2008	€ / R 2009/03/16	10.00	Call	Currency Future	3,091.0000	3,076.0000	(0.485)	0	0	0
28/11/2008	€ / R 2009/03/16	11.60	Put	Currency Future	109.0000	116.0000	6.422	0	0	0
28/11/2008	€ / R 2009/03/16	14.80	Put	Currency Future	2,049.0000	2,063.0000	0.683	0	0	0
28/11/2008	€ / R 2009/03/16	11.70	Call	Currency Future	1,494.0000	1,485.0000	(0.602)	0	0	0
28/11/2008	€ / R 2009/03/16	14.80	Call	Currency Future	315.0000	312.0000	(0.952)	0	0	0
28/11/2008	€ / R 2009/03/16	14.45	Call	Currency Future	363.0000	361.0000	(0.551)	0	0	0
28/11/2008	€ / R 2009/03/16	11.70	Put	Currency Future	128.0000	136.0000	6.250	0	0	0
28/11/2008	€ / R 2009/03/16	14.20	Call	Currency Future	403.0000	402.0000	(0.248)	0	0	0
28/11/2008	€ / R 2009/03/16	14.45	Put	Currency Future	1,747.0000	1,762.0000	0.859	0	0	0
28/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,415.0000	1,407.0000	(0.565)	0	0	0
28/11/2008	€ / R 2009/03/16	14.05	Put	Currency Future	1,415.0000	1,430.0000	1.060	0	0	0
28/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	213.0000	223.0000	4.695	0	0	0
28/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,059.0000	1,059.0000	-	0	0	0
28/11/2008	€ / R 2009/03/16	11.00	Put	Currency Future	55.0000	57.0000	3.636	0	0	0
28/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	149.0000	158.0000	6.040	0	0	0
28/11/2008	€ / R 2009/03/16	11.00	Call	Currency Future	2,120.0000	2,106.0000	(0.660)	0	0	0
28/11/2008	€ / R 2009/03/16	14.40	Put	Currency Future	1,705.0000	1,720.0000	0.880	0	0	0
28/11/2008	€ / R 2009/03/16	11.50	Put	Currency Future	92.0000	99.0000	7.609	0	0	0
28/11/2008	€ / R 2009/03/16	10.20	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
28/11/2008	€ / R 2009/03/16	10.20	Call	Currency Future	2,895.0000	2,879.0000	(0.553)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	€ / R 2009/03/16	14.40	Call	Currency Future	371.0000	369.0000	(0.539)	0	0	0
28/11/2008	€ / R 2009/03/16	14.00	Call	Currency Future	441.0000	439.0000	(0.454)	0	0	0
28/11/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,002.0000	1,001.0000	(0.100)	0	0	0
28/11/2008	€ / R 2009/03/16	14.10	Call	Currency Future	421.0000	420.0000	(0.238)	0	0	0
28/11/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,456.0000	1,470.0000	0.962	0	0	0
28/11/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,256.0000	1,271.0000	1.194	0	0	0
28/11/2008	€ / R 2009/03/16	13.00	Put	Currency Future	654.0000	668.0000	2.141	0	0	0
28/11/2008	€ / R 2009/03/16	13.00	Call	Currency Future	720.0000	717.0000	(0.417)	0	0	0
28/11/2008	€ / R 2009/03/16	13.85	Call	Currency Future	472.0000	470.0000	(0.424)	0	0	0
28/11/2008	€ / R 2009/03/16	13.60	Call	Currency Future	531.0000	529.0000	(0.377)	0	0	0
28/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	803.0000	801.0000	(0.249)	0	0	0
28/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	431.0000	447.0000	3.712	0	0	0
28/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	537.0000	552.0000	2.793	0	0	0
28/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	896.0000	896.0000	-	0	0	0
28/11/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,065.0000	1,080.0000	1.408	0	0	0
28/11/2008	€ / R 2009/03/16	13.65	Call	Currency Future	518.0000	516.0000	(0.386)	0	0	0
28/11/2008	€ / R 2009/03/16	13.65	Put	Currency Future	1,102.0000	1,117.0000	1.361	0	0	0
28/11/2008	€ / R 2009/03/16	13.40	Call	Currency Future	585.0000	584.0000	(0.171)	0	0	0
28/11/2008	€ / R 2009/03/16	13.55	Call	Currency Future	544.0000	542.0000	(0.368)	0	0	0
28/11/2008	€ / R 2009/03/16	13.20	Put	Currency Future	782.0000	797.0000	1.918	0	0	0
28/11/2008	€ / R 2009/03/16	13.40	Put	Currency Future	920.0000	935.0000	1.630	0	0	0
28/11/2008	€ / R 2009/03/16	13.20	Call	Currency Future	648.0000	646.0000	(0.309)	0	0	0
28/11/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,028.0000	1,043.0000	1.459	0	0	0
28/11/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,065.0000	1,080.0000	1.408	0	0	0
28/11/2008	€ / R 2009/03/16	13.60	Call	Currency Future	531.0000	529.0000	(0.377)	0	0	0
28/11/2008	€ / R 2009/03/16	12.10	Put	Currency Future	228.0000	238.0000	4.386	0	0	0
28/11/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,194.0000	1,187.0000	(0.586)	0	0	0
28/11/2008	€ / R 2009/03/16	12.85	Call	Currency Future	781.0000	779.0000	(0.256)	0	0	0
28/11/2008	€ / R 2009/03/16	12.50	Call	Currency Future	947.0000	947.0000	-	0	0	0
28/11/2008	€ / R 2009/03/16	12.85	Put	Currency Future	565.0000	580.0000	2.655	0	0	0
28/11/2008	€ / R 2009/03/16	12.50	Put	Currency Future	382.0000	398.0000	4.188	0	0	0
28/11/2008	€ / R 2009/03/16	12.10	Put	Currency Future	228.0000	238.0000	4.386	0	0	0
28/11/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,194.0000	1,187.0000	(0.586)	0	0	0
28/11/2008	€ / R 2009/06/12			Currency Future	13.3092	13.2922	(0.128)	0.0000	0.0000	1,000
28/11/2008	€ / R 2009/06/12	12.45	Put	Currency Future	493.0000	500.0000	1.420	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	€ / R 2009/06/12	14.55	Put	Currency Future	1,761.0000	1,772.0000	0.625	0	0	0
28/11/2008	€ / R 2009/06/12	15.20	Put	Currency Future	2,252.0000	2,265.0000	0.577	0	0	0
28/11/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,452.0000	1,461.0000	0.620	0	0	0
28/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,797.0000	1,808.0000	0.612	0	0	0
28/11/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,416.0000	1,405.0000	(0.777)	0	0	0
28/11/2008	€ / R 2009/06/12	15.20	Call	Currency Future	362.0000	357.0000	(1.381)	0	0	0
28/11/2008	€ / R 2009/06/12	12.45	Call	Currency Future	1,352.0000	1,342.0000	(0.740)	0	0	0
28/11/2008	€ / R 2009/06/12	13.60	Call	Currency Future	840.0000	831.0000	(1.071)	0	0	0
28/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,332.0000	2,345.0000	0.557	0	0	0
28/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	506.0000	500.0000	(1.186)	0	0	0
28/11/2008	€ / R 2009/06/12	14.75	Call	Currency Future	466.0000	461.0000	(1.073)	0	0	0
28/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,655.0000	1,666.0000	0.665	0	0	0
28/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	564.0000	558.0000	(1.064)	0	0	0
28/11/2008	€ / R 2009/06/12	13.50	Call	Currency Future	871.0000	863.0000	(0.918)	0	0	0
28/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	357.0000	363.0000	1.681	0	0	0
28/11/2008	€ / R 2009/06/12	14.50	Call	Currency Future	535.0000	529.0000	(1.121)	0	0	0
28/11/2008	€ / R 2009/06/12	14.75	Put	Currency Future	1,907.0000	1,919.0000	0.629	0	0	0
28/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	931.0000	939.0000	0.859	0	0	0
28/11/2008	€ / R 2009/06/12	14.95	Call	Currency Future	417.0000	412.0000	(1.199)	0	0	0
28/11/2008	€ / R 2009/06/12	13.70	Call	Currency Future	809.0000	801.0000	(0.989)	0	0	0
28/11/2008	€ / R 2009/06/12	14.85	Put	Currency Future	1,982.0000	1,994.0000	0.605	0	0	0
28/11/2008	€ / R 2009/06/12	13.90	Call	Currency Future	732.0000	725.0000	(0.956)	0	0	0
28/11/2008	€ / R 2009/06/12	15.05	Put	Currency Future	2,135.0000	2,147.0000	0.562	0	0	0
28/11/2008	€ / R 2009/06/12	14.85	Call	Currency Future	441.0000	436.0000	(1.134)	0	0	0
28/11/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,323.0000	1,332.0000	0.680	0	0	0
28/11/2008	€ / R 2009/06/12	12.70	Call	Currency Future	1,202.0000	1,192.0000	(0.832)	0	0	0
28/11/2008	€ / R 2009/06/12	13.35	Put	Currency Future	963.0000	971.0000	0.831	0	0	0
28/11/2008	€ / R 2009/06/12	12.35	Put	Currency Future	457.0000	463.0000	1.313	0	0	0
28/11/2008	€ / R 2009/06/12	15.05	Call	Currency Future	394.0000	389.0000	(1.269)	0	0	0
28/11/2008	€ / R 2009/06/12	12.40	Put	Currency Future	475.0000	481.0000	1.263	0	0	0
28/11/2008	€ / R 2009/06/12	13.35	Call	Currency Future	922.0000	914.0000	(0.868)	0	0	0
28/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	661.0000	654.0000	(1.059)	0	0	0
28/11/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,384.0000	1,373.0000	(0.795)	0	0	0
28/11/2008	€ / R 2009/06/12	14.00	Put	Currency Future	1,387.0000	1,396.0000	0.649	0	0	0
28/11/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,452.0000	1,461.0000	0.620	0	0	0
28/11/2008	€ / R 2009/06/12	14.95	Put	Currency Future	2,058.0000	2,070.0000	0.583	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	€ / R 2009/06/12	11.75	Call	Currency Future	1,833.0000	1,820.0000	(0.709)	0	0	0
28/11/2008	€ / R 2009/06/12	14.00	Call	Currency Future	696.0000	688.0000	(1.149)	0	0	0
28/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,617.0000	1,605.0000	(0.742)	0	0	0
28/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,332.0000	2,345.0000	0.557	0	0	0
28/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,759.0000	1,747.0000	(0.682)	0	0	0
28/11/2008	€ / R 2009/06/12	12.25	Put	Currency Future	422.0000	427.0000	1.185	0	0	0
28/11/2008	€ / R 2009/06/12	14.25	Call	Currency Future	611.0000	604.0000	(1.146)	0	0	0
28/11/2008	€ / R 2009/06/12	11.75	Put	Currency Future	274.0000	278.0000	1.460	0	0	0
28/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	940.0000	931.0000	(0.957)	0	0	0
28/11/2008	€ / R 2009/06/12	12.25	Call	Currency Future	1,481.0000	1,470.0000	(0.743)	0	0	0
28/11/2008	€ / R 2009/06/12	13.65	Call	Currency Future	824.0000	816.0000	(0.971)	0	0	0
28/11/2008	€ / R 2009/06/12	14.25	Put	Currency Future	1,552.0000	1,562.0000	0.644	0	0	0
28/11/2008	€ / R 2009/06/12	15.40	Put	Currency Future	2,413.0000	2,426.0000	0.539	0	0	0
28/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	661.0000	654.0000	(1.059)	0	0	0
28/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	300.0000	305.0000	1.667	0	0	0
28/11/2008	€ / R 2009/06/12	13.70	Put	Currency Future	1,200.0000	1,209.0000	0.750	0	0	0
28/11/2008	€ / R 2009/06/12	15.50	Call	Currency Future	304.0000	300.0000	(1.316)	0	0	0
28/11/2008	€ / R 2009/06/12	12.00	Put	Currency Future	342.0000	347.0000	1.462	0	0	0
28/11/2008	€ / R 2009/06/12	12.50	Call	Currency Future	1,321.0000	1,311.0000	(0.757)	0	0	0
28/11/2008	€ / R 2009/06/12	14.90	Put	Currency Future	2,020.0000	2,031.0000	0.545	0	0	0
28/11/2008	€ / R 2009/06/12	13.65	Put	Currency Future	1,165.0000	1,174.0000	0.773	0	0	0
28/11/2008	€ / R 2009/06/12	15.40	Call	Currency Future	322.0000	318.0000	(1.242)	0	0	0
28/11/2008	€ / R 2009/06/12	11.90	Put	Currency Future	314.0000	318.0000	1.274	0	0	0
28/11/2008	€ / R 2009/06/12	12.50	Put	Currency Future	512.0000	519.0000	1.367	0	0	0
28/11/2008	€ / R 2009/06/12	14.90	Call	Currency Future	429.0000	424.0000	(1.166)	0	0	0
28/11/2008	€ / R 2009/06/12	14.15	Put	Currency Future	1,485.0000	1,495.0000	0.673	0	0	0
28/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	341.0000	337.0000	(1.173)	0	0	0
28/11/2008	€ / R 2009/06/12	14.90	Call	Currency Future	429.0000	424.0000	(1.166)	0	0	0
28/11/2008	€ / R 2009/06/12	11.70	Put	Currency Future	261.0000	266.0000	1.916	0	0	0
28/11/2008	€ / R 2009/06/12	14.15	Call	Currency Future	644.0000	637.0000	(1.087)	0	0	0
28/11/2008	€ / R 2009/06/12	14.90	Put	Currency Future	2,020.0000	2,031.0000	0.545	0	0	0
28/11/2008	€ / R 2009/06/12	12.00	Call	Currency Future	1,652.0000	1,640.0000	(0.726)	0	0	0
28/11/2008	€ / R 2009/06/12	13.50	Put	Currency Future	1,062.0000	1,071.0000	0.847	0	0	0
28/11/2008	€ / R 2009/06/12	12.35	Put	Currency Future	457.0000	463.0000	1.313	0	0	0
28/11/2008	€ / R 2009/06/12	15.50	Put	Currency Future	2,494.0000	2,507.0000	0.521	0	0	0
28/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	341.0000	337.0000	(1.173)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	€ / R 2009/06/12	14.05	Call	Currency Future	678.0000	671.0000	(1.032)	0	0	0
28/11/2008	€ / R 2009/06/12	11.80	Call	Currency Future	1,796.0000	1,783.0000	(0.724)	0	0	0
28/11/2008	€ / R 2009/06/12	15.60	Call	Currency Future	286.0000	282.0000	(1.399)	0	0	0
28/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,944.0000	1,956.0000	0.617	0	0	0
28/11/2008	€ / R 2009/06/12	11.90	Call	Currency Future	1,723.0000	1,711.0000	(0.696)	0	0	0
28/11/2008	€ / R 2009/06/12	12.95	Call	Currency Future	1,070.0000	1,061.0000	(0.841)	0	0	0
28/11/2008	€ / R 2009/06/12	15.60	Put	Currency Future	2,577.0000	2,590.0000	0.504	0	0	0
28/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	454.0000	448.0000	(1.322)	0	0	0
28/11/2008	€ / R 2009/06/12	11.80	Put	Currency Future	287.0000	291.0000	1.394	0	0	0
28/11/2008	€ / R 2009/06/12	12.95	Put	Currency Future	711.0000	719.0000	1.125	0	0	0
28/11/2008	€ / R 2009/06/12	12.70	Put	Currency Future	593.0000	600.0000	1.180	0	0	0
28/11/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,032.0000	1,023.0000	(0.872)	0	0	0
28/11/2008	€ / R 2009/06/12	11.95	Call	Currency Future	1,687.0000	1,675.0000	(0.711)	0	0	0
28/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	572.0000	579.0000	1.224	0	0	0
28/11/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,130.0000	1,139.0000	0.796	0	0	0
28/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,291.0000	1,281.0000	(0.775)	0	0	0
28/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	773.0000	781.0000	1.035	0	0	0
28/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,582.0000	1,570.0000	(0.759)	0	0	0
28/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,231.0000	1,221.0000	(0.812)	0	0	0
28/11/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,416.0000	1,405.0000	(0.777)	0	0	0
28/11/2008	€ / R 2009/06/12	13.25	Put	Currency Future	900.0000	908.0000	0.889	0	0	0
28/11/2008	€ / R 2009/06/12	14.45	Call	Currency Future	549.0000	543.0000	(1.093)	0	0	0
28/11/2008	€ / R 2009/06/12	14.35	Put	Currency Future	1,620.0000	1,631.0000	0.679	0	0	0
28/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	373.0000	378.0000	1.340	0	0	0
28/11/2008	€ / R 2009/06/12	13.25	Call	Currency Future	959.0000	950.0000	(0.938)	0	0	0
28/11/2008	€ / R 2009/06/12	14.35	Call	Currency Future	579.0000	573.0000	(1.036)	0	0	0
28/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	552.0000	558.0000	1.087	0	0	0
28/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,231.0000	1,221.0000	(0.812)	0	0	0
28/11/2008	€ / R 2009/06/12	14.50	Put	Currency Future	1,725.0000	1,736.0000	0.638	0	0	0
28/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,261.0000	1,251.0000	(0.793)	0	0	0
28/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	572.0000	579.0000	1.224	0	0	0
28/11/2008	€ / R 2009/06/12	14.45	Put	Currency Future	1,690.0000	1,701.0000	0.651	0	0	0
28/11/2008	€ / R 2009/06/12	11.95	Put	Currency Future	328.0000	333.0000	1.524	0	0	0
28/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	532.0000	538.0000	1.128	0	0	0
28/11/2008	€ / R 2009/06/12	14.55	Call	Currency Future	520.0000	514.0000	(1.154)	0	0	0
28/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	300.0000	305.0000	1.667	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	€ / R 2009/06/12	13.15	Put	Currency Future	836.0000	844.0000	0.957	0	0	0
28/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	532.0000	538.0000	1.128	0	0	0
28/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	658.0000	666.0000	1.216	0	0	0
28/11/2008	€ / R 2009/06/12	12.15	Put	Currency Future	389.0000	394.0000	1.285	0	0	0
28/11/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,419.0000	1,429.0000	0.705	0	0	0
28/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	770.0000	762.0000	(1.039)	0	0	0
28/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	770.0000	762.0000	(1.039)	0	0	0
28/11/2008	€ / R 2009/06/12	11.70	Call	Currency Future	1,871.0000	1,858.0000	(0.695)	0	0	0
28/11/2008	€ / R 2009/06/12	13.15	Call	Currency Future	996.0000	987.0000	(0.904)	0	0	0
28/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,261.0000	1,270.0000	0.714	0	0	0
28/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,291.0000	1,281.0000	(0.775)	0	0	0
28/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,548.0000	1,536.0000	(0.775)	0	0	0
28/11/2008	€ / R 2009/06/12	13.20	Call	Currency Future	978.0000	969.0000	(0.920)	0	0	0
28/11/2008	€ / R 2009/06/12	13.75	Put	Currency Future	1,230.0000	1,239.0000	0.732	0	0	0
28/11/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,096.0000	1,105.0000	0.821	0	0	0
28/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,759.0000	1,747.0000	(0.682)	0	0	0
28/11/2008	€ / R 2009/06/12	13.75	Call	Currency Future	790.0000	782.0000	(1.013)	0	0	0
28/11/2008	€ / R 2009/06/12	13.55	Call	Currency Future	855.0000	847.0000	(0.936)	0	0	0
28/11/2008	€ / R 2009/06/12	12.80	Put	Currency Future	636.0000	643.0000	1.101	0	0	0
28/11/2008	€ / R 2009/06/12	11.65	Put	Currency Future	249.0000	253.0000	1.606	0	0	0
28/11/2008	€ / R 2009/06/12	13.20	Put	Currency Future	868.0000	876.0000	0.922	0	0	0
28/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,261.0000	1,251.0000	(0.793)	0	0	0
28/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	357.0000	363.0000	1.681	0	0	0
28/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	552.0000	558.0000	1.087	0	0	0
28/11/2008	€ / R 2009/06/12	11.65	Call	Currency Future	1,909.0000	1,896.0000	(0.681)	0	0	0
28/11/2008	€ / R 2009/06/12	13.40	Call	Currency Future	905.0000	896.0000	(0.994)	0	0	0
28/11/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,145.0000	1,136.0000	(0.786)	0	0	0
28/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,117.0000	1,108.0000	(0.806)	0	0	0
28/11/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,096.0000	1,105.0000	0.821	0	0	0
28/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,261.0000	1,270.0000	0.714	0	0	0
28/11/2008	€ / R 2009/06/12	13.45	Call	Currency Future	888.0000	879.0000	(1.014)	0	0	0
28/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,117.0000	1,108.0000	(0.806)	0	0	0
28/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	658.0000	666.0000	1.216	0	0	0
28/11/2008	€ / R 2009/06/12	13.55	Call	Currency Future	855.0000	847.0000	(0.936)	0	0	0
28/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,617.0000	1,605.0000	(0.742)	0	0	0
28/11/2008	€ / R 2009/06/12	13.45	Put	Currency Future	1,029.0000	1,037.0000	0.777	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,032.0000	1,023.0000	(0.872)	0	0	0
28/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	773.0000	781.0000	1.035	0	0	0
28/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	931.0000	939.0000	0.859	0	0	0
28/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	940.0000	931.0000	(0.957)	0	0	0
28/11/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,323.0000	1,332.0000	0.680	0	0	0
28/11/2008	€ / R 2009/06/12	14.05	Call	Currency Future	678.0000	671.0000	(1.032)	0	0	0
28/11/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,130.0000	1,139.0000	0.796	0	0	0
28/11/2008	€ / R 2009/06/12	13.60	Call	Currency Future	840.0000	831.0000	(1.071)	0	0	0
28/11/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,419.0000	1,429.0000	0.705	0	0	0
28/11/2008	€ / R 2009/06/12	13.40	Put	Currency Future	996.0000	1,004.0000	0.803	0	0	0
28/11/2008	€ / R 2009/06/12	14.15	Put	Currency Future	1,485.0000	1,495.0000	0.673	0	0	0
28/11/2008	€ / R 2009/06/12	13.90	Call	Currency Future	732.0000	725.0000	(0.956)	0	0	0
28/11/2008	€ / R 2009/06/12	14.15	Call	Currency Future	644.0000	637.0000	(1.087)	0	0	0
28/11/2008	€ / R 2009/06/12	13.10	Put	Currency Future	805.0000	813.0000	0.994	0	0	0
28/11/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,014.0000	1,005.0000	(0.888)	0	0	0
28/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	595.0000	588.0000	(1.176)	0	0	0
28/11/2008	€ / R 2009/06/12	12.20	Put	Currency Future	405.0000	411.0000	1.481	0	0	0
28/11/2008	€ / R 2009/06/12	12.15	Put	Currency Future	389.0000	394.0000	1.285	0	0	0
28/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	373.0000	378.0000	1.340	0	0	0
28/11/2008	€ / R 2009/06/12	12.20	Call	Currency Future	1,514.0000	1,503.0000	(0.727)	0	0	0
28/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,582.0000	1,570.0000	(0.759)	0	0	0
28/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,548.0000	1,536.0000	(0.775)	0	0	0
28/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,797.0000	1,808.0000	0.612	0	0	0
28/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	454.0000	448.0000	(1.322)	0	0	0
28/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,944.0000	1,956.0000	0.617	0	0	0
28/11/2008	€ / R 2009/06/12	15.00	Call	Currency Future	405.0000	400.0000	(1.235)	0	0	0
28/11/2008	€ / R 2009/06/12	15.00	Put	Currency Future	2,096.0000	2,108.0000	0.573	0	0	0
28/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	506.0000	500.0000	(1.186)	0	0	0
28/11/2008	€ / R 2009/06/12	15.10	Put	Currency Future	2,174.0000	2,186.0000	0.552	0	0	0
28/11/2008	€ / R 2009/06/12	15.10	Call	Currency Future	383.0000	378.0000	(1.305)	0	0	0
28/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,655.0000	1,666.0000	0.665	0	0	0
28/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	564.0000	558.0000	(1.064)	0	0	0
28/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,586.0000	1,596.0000	0.631	0	0	0
28/11/2008	€ / R 2009/06/12	14.70	Call	Currency Future	479.0000	474.0000	(1.044)	0	0	0
28/11/2008	€ / R 2009/06/12	14.70	Put	Currency Future	1,870.0000	1,882.0000	0.642	0	0	0
28/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	595.0000	588.0000	(1.176)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	€ / R	2009/06/12	14.30	Put	Currency Future	1,586.0000	1,596.0000	0.631	0	0	0
28/11/2008	€ / R	2009/06/12	14.65	Call	Currency Future	493.0000	487.0000	(1.217)	0	0	0
28/11/2008	€ / R	2009/06/12	14.65	Put	Currency Future	1,834.0000	1,845.0000	0.600	0	0	0
28/11/2008	€ / R	2009/06/12	14.20	Call	Currency Future	627.0000	620.0000	(1.116)	0	0	0
28/11/2008	€ / R	2009/06/12	14.20	Put	Currency Future	1,518.0000	1,528.0000	0.659	0	0	0
28/11/2008	€ / R	2009/06/12	12.90	Call	Currency Future	1,090.0000	1,081.0000	(0.826)	0	0	0
28/11/2008	€ / R	2009/06/12	12.30	Call	Currency Future	1,448.0000	1,437.0000	(0.760)	0	0	0
28/11/2008	€ / R	2009/06/12	12.80	Call	Currency Future	1,145.0000	1,136.0000	(0.786)	0	0	0
28/11/2008	€ / R	2009/06/12	13.00	Put	Currency Future	741.0000	749.0000	1.080	0	0	0
28/11/2008	€ / R	2009/06/12	13.00	Call	Currency Future	1,051.0000	1,042.0000	(0.856)	0	0	0
28/11/2008	€ / R	2009/06/12	12.90	Put	Currency Future	681.0000	689.0000	1.175	0	0	0
28/11/2008	€ / R	2009/06/12	12.30	Put	Currency Future	439.0000	445.0000	1.367	0	0	0
28/11/2008	€ / R	2009/06/12	12.40	Call	Currency Future	1,384.0000	1,373.0000	(0.795)	0	0	0
28/11/2008	€ / R	2009/06/12	12.40	Put	Currency Future	475.0000	481.0000	1.263	0	0	0
28/11/2008	€ / R	2009/06/12	12.90	Call	Currency Future	1,090.0000	1,081.0000	(0.826)	0	0	0
28/11/2008	€ / R	2009/06/12	12.80	Put	Currency Future	636.0000	643.0000	1.101	0	0	0
28/11/2008	€ / R	2009/06/12	13.95	Put	Currency Future	1,355.0000	1,364.0000	0.664	0	0	0
28/11/2008	€ / R	2009/06/12	13.95	Call	Currency Future	714.0000	706.0000	(1.120)	0	0	0
28/11/2008	€ / R	2009/06/12	13.85	Call	Currency Future	751.0000	743.0000	(1.065)	0	0	0
28/11/2008	€ / R	2009/06/12	13.40	Put	Currency Future	996.0000	1,004.0000	0.803	0	0	0
28/11/2008	€ / R	2009/06/12	13.40	Call	Currency Future	905.0000	896.0000	(0.994)	0	0	0
28/11/2008	€ / R	2009/06/12	13.85	Put	Currency Future	1,292.0000	1,301.0000	0.697	0	0	0
28/11/2008	€ / R	2009/06/12	13.65	Call	Currency Future	824.0000	816.0000	(0.971)	0	0	0
28/11/2008	€ / R	2009/06/12	13.65	Put	Currency Future	1,165.0000	1,174.0000	0.773	0	0	0
28/11/2008	€ / R	2009/06/12	12.30	Call	Currency Future	1,448.0000	1,437.0000	(0.760)	0	0	0
28/11/2008	€ / R	2009/06/12	13.10	Put	Currency Future	805.0000	813.0000	0.994	0	0	0
28/11/2008	€ / R	2009/06/12	13.10	Call	Currency Future	1,014.0000	1,005.0000	(0.888)	0	0	0
28/11/2008	€ / R	2009/06/12	12.75	Call	Currency Future	1,173.0000	1,164.0000	(0.767)	0	0	0
28/11/2008	€ / R	2009/06/12	12.75	Put	Currency Future	614.0000	621.0000	1.140	0	0	0
28/11/2008	€ / R	2009/06/12	12.30	Put	Currency Future	439.0000	445.0000	1.367	0	0	0
28/11/2008	€ / R	2009/06/12	12.90	Put	Currency Future	681.0000	689.0000	1.175	0	0	0
28/11/2008	ALBI	2009/02/05			Index Future	289.8680	288.4230	(0.499)	0.0000	0.0000	607
28/11/2008	ALBI	2009/05/07			Index Future	298.0820	296.5990	(0.498)	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
28/11/2008	ALBI	2009/08/06			Index Future	302.6080	301.3490	(0.416)	0.0000	0.0000	0
28/11/2008	CRD1	2009/02/05			Index Future	121.8110	121.5710	(0.197)	0.0000	0.0000	0
28/11/2008	CRD1	2009/05/07			Index Future	125.3100	125.0630	(0.197)	0.0000	0.0000	0
28/11/2008	CRD1	2009/08/06			Index Future	128.7030	128.4520	(0.195)	0.0000	0.0000	2
28/11/2008	GOVI	2009/02/05			jGovi	291.6290	290.3105	(0.452)	291.1100	291.1100	509
28/11/2008	GOVI	2009/05/07			jGovi	300.0050	298.6510	(0.451)	0.0000	0.0000	0
28/11/2008	GOVI	2009/08/06			jGovi	308.1300	306.7425	(0.450)	0.0000	0.0000	0
28/11/2008	ILBI	2009/02/05			Index Future	339.6270	339.6270	-	0.0000	0.0000	1
28/11/2008	ILBI	2009/05/07			Index Future	349.3920	349.3920	-	0.0000	0.0000	0
28/11/2008	J153	2010/08/31			jSwap	9.5540	9.6070	0.555	0.0000	0.0000	0
28/11/2008	J157	2015/09/15			jSwap	8.5840	8.7190	1.573	0.0000	0.0000	0
28/11/2008	J186	2026/12/21			jSwap	7.9330	8.0390	1.336	0.0000	0.0000	0
28/11/2008	J201	2014/12/22			jSwap	8.7890	8.9100	1.377	0.0000	0.0000	0
28/11/2008	J203	2017/09/15			jSwap	8.5360	8.6690	1.558	0.0000	0.0000	0
28/11/2008	J204	2018/12/21			jSwap	8.6010	8.7380	1.593	0.0000	0.0000	0
28/11/2008	J207	2020/01/15			jSwap	8.4850	8.6260	1.662	0.0000	0.0000	0
28/11/2008	JBAR	2005/12/21			jBar	12.0750	12.0580	(0.141)	0.0000	0.0000	0
28/11/2008	JFRA	2009/02/05			jFra	10.9810	10.9900	0.082	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
28/11/2008	JFRA	2009/05/07			jFra	9.3050	9.3680	0.677	0.0000	0.0000	0
28/11/2008	JFRA	2009/08/06			jFra	8.3420	8.4220	0.959	0.0000	0.0000	0
28/11/2008	JFRA	2009/11/05			jFra	7.7700	7.8440	0.952	0.0000	0.0000	0
28/11/2008	JN02	2009/02/05			jNote	8.4750	8.5570	0.968	0.0000	0.0000	0
28/11/2008	JN02	2009/05/07			jNote	8.0560	8.1630	1.328	0.0000	0.0000	0
28/11/2008	JN02	2009/08/06			jNote	7.8700	7.9960	1.601	0.0000	0.0000	0
28/11/2008	JN05	2009/02/05			jNote	8.2280	8.3600	1.604	0.0000	0.0000	0
28/11/2008	JN05	2009/05/07			jNote	8.0580	8.1960	1.713	0.0000	0.0000	0
28/11/2008	JN05	2009/08/06			jNote	7.9890	8.1330	1.802	0.0000	0.0000	0
28/11/2008	JN10	2009/02/05			jNote	8.1620	8.3050	1.752	0.0000	0.0000	0
28/11/2008	JN10	2009/05/07			jNote	8.0440	8.1880	1.790	0.0000	0.0000	0
28/11/2008	JN10	2009/08/06			jNote	7.9820	8.1230	1.766	0.0000	0.0000	0
28/11/2008	JROD	2008/11/28			jRod	11.8000	11.8004	0.003	0.0000	0.0000	0
28/11/2008	JROD	2008/12/31			jRod	11.8760	11.8700	(0.051)	0.0000	0.0000	0
28/11/2008	JROD	2009/01/30			jRod	12.0070	11.9960	(0.092)	0.0000	0.0000	0
28/11/2008	JROD	2009/02/27			jRod	11.9340	12.0590	1.047	0.0000	0.0000	0
28/11/2008	JROD	2009/03/31			jRod	11.8910	11.8850	(0.050)	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
28/11/2008	JROD	2009/04/30			jRod	11.7610	11.7560	(0.043)	0.0000	0.0000	0
28/11/2008	JROD	2009/05/29			jRod	11.6490	11.5660	(0.713)	0.0000	0.0000	0
28/11/2008	JROD	2009/06/30			jRod	11.4770	11.4760	(0.009)	0.0000	0.0000	0
28/11/2008	OTH1	2009/02/05			Index Future	279.6300	277.6640	(0.703)	0.0000	0.0000	0
28/11/2008	OTH1	2009/05/07			Index Future	287.6620	285.6410	(0.703)	0.0000	0.0000	0
28/11/2008	OTH1	2009/08/06			Index Future	295.4530	293.3800	(0.702)	0.0000	0.0000	3
28/11/2008	R153	2009/02/05			Bond Future	7.8140	7.8880	0.947	0.0000	0.0000	4,514
28/11/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	3,234.0000	3,123.0000	(3.432)	0	0	0
28/11/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	7.0000	8.0000	14.286	0	0	0
28/11/2008	R153	2009/05/07			Bond Future	7.1790	7.2670	1.226	0.0000	0.0000	0
28/11/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	490.0000	513.0000	4.694	0	0	0
28/11/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	3,109.0000	3,019.0000	(2.895)	0	0	0
28/11/2008	R153	2009/08/06			Bond Future	6.6030	6.7110	1.636	0.0000	0.0000	0
28/11/2008	R153	2009/08/06	10.00	Call	Option on Bond Future	4,309.0000	4,222.0000	(2.019)	0	0	0
28/11/2008	R153	2009/08/06	10.00	Put	Option on Bond Future	833.0000	859.0000	3.121	0	0	0
28/11/2008	R153	2009/08/06	9.75	Call	Option on Bond Future	4,128.0000	4,042.0000	(2.083)	0	0	0
28/11/2008	R153	2009/08/06	9.75	Put	Option on Bond Future	901.0000	929.0000	3.108	0	0	0
28/11/2008	R157	2009/02/05			Bond Future	8.0880	8.1730	1.051	8.1600	8.1200	15,166
28/11/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	8,426.0000	7,980.0000	(5.293)	0	0	600
28/11/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	454.0000	508.0000	11.894	0	0	0
28/11/2008	R157	2009/02/05	8.25	Call	Option on Bond Future	3,279.0000	2,984.0000	(8.997)	0	0	850
28/11/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	7,264.0000	6,838.0000	(5.865)	0	0	0
28/11/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	5,105.0000	4,736.0000	(7.228)	0	0	600
28/11/2008	R157	2009/02/05	8.25	Put	Option on Bond Future	2,329.0000	2,534.0000	8.802	0	0	0
28/11/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	655.0000	729.0000	11.298	0	0	850
28/11/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	1,284.0000	1,414.0000	10.125	0	0	0
28/11/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	207.0000	233.0000	12.560	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	10,843.0000	10,371.0000	(4.353)	0	0	0
28/11/2008	R157	2009/05/07			Bond Future	7.9400	8.0290	1.121	0.0000	0.0000	1,624
28/11/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	1,823.0000	1,954.0000	7.186	0	0	0
28/11/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	7,725.0000	7,346.0000	(4.906)	0	0	0
28/11/2008	R157	2009/08/06			Bond Future	7.8500	7.9430	1.185	0.0000	0.0000	5,000
28/11/2008	R157	2009/08/06	9.25	Put	Option on Bond Future	195.0000	237.0000	21.538	0	0	0
28/11/2008	R157	2009/08/06	9.25	Call	Option on Bond Future	7,687.0000	7,213.0000	(6.166)	0	0	0
28/11/2008	R186	2009/02/05			Bond Future	8.0880	8.1810	1.150	0.0000	0.0000	2,830
28/11/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/11/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	11,762.0000	10,753.0000	(8.578)	0	0	0
28/11/2008	R186	2009/05/07			Bond Future	7.9970	8.0920	1.188	0.0000	0.0000	0
28/11/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	10,311.0000	9,284.0000	(9.960)	0	0	0
28/11/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	7.0000	15.0000	114.286	0	0	0
28/11/2008	R186	2009/08/06			Bond Future	7.9420	8.0390	1.221	0.0000	0.0000	2,500
28/11/2008	R186	2009/08/06	9.00	Call	Option on Bond Future	10,853.0000	9,816.0000	(9.555)	0	0	0
28/11/2008	R186	2009/08/06	9.00	Put	Option on Bond Future	26.0000	45.0000	73.077	0	0	0
28/11/2008	R196	2009/02/05			Bond Future	11.9080	11.8850	(0.193)	0.0000	0.0000	0
28/11/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	883.0000	877.0000	(0.680)	0	0	0
28/11/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	942.0000	935.0000	(0.743)	0	0	0
28/11/2008	R196	2009/05/07			Bond Future	11.0060	11.0060	-	0.0000	0.0000	0
28/11/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	142.0000	140.0000	(1.408)	0	0	0
28/11/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	140.0000	138.0000	(1.429)	0	0	0
28/11/2008	R201	2009/02/05			Bond Future	8.1040	8.1790	0.925	0.0000	0.0000	2
28/11/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	7.0000	11.0000	57.143	0	0	0
28/11/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	5,200.0000	4,853.0000	(6.673)	0	0	0
28/11/2008	R201	2009/05/07			Bond Future	7.9210	8.0000	0.997	0.0000	0.0000	0
28/11/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	65.0000	81.0000	24.615	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	5,915.0000	5,571.0000	(5.816)	0	0	0
28/11/2008	R201	2009/08/06			Bond Future	7.8020	7.8850	1.064	0.0000	0.0000	0
28/11/2008	R201	2009/08/06	9.25	Call	Option on Bond Future	6,305.0000	5,965.0000	(5.393)	0	0	0
28/11/2008	R201	2009/08/06	9.25	Put	Option on Bond Future	139.0000	165.0000	18.705	0	0	0
28/11/2008	R203	2009/02/05			Bond Future	8.1440	8.2380	1.154	0.0000	0.0000	0
28/11/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	6,488.0000	5,916.0000	(8.816)	0	0	0
28/11/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
28/11/2008	R203	2009/05/07			Bond Future	8.0100	8.1080	1.223	0.0000	0.0000	0
28/11/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	5,832.0000	5,267.0000	(9.688)	0	0	0
28/11/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	55.0000	81.0000	47.273	0	0	0
28/11/2008	R203	2009/08/06			Bond Future	7.9250	8.0260	1.274	0.0000	0.0000	0
28/11/2008	R203	2009/08/06	9.25	Put	Option on Bond Future	62.0000	86.0000	38.710	0	0	0
28/11/2008	R203	2009/08/06	9.25	Call	Option on Bond Future	7,589.0000	7,013.0000	(7.590)	0	0	0
28/11/2008	R204	2009/02/05			Bond Future	8.1540	8.2480	1.153	0.0000	0.0000	9
28/11/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
28/11/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	6,945.0000	6,324.0000	(8.942)	0	0	0
28/11/2008	R204	2009/05/07			Bond Future	8.0350	8.1320	1.207	0.0000	0.0000	0
28/11/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	6,156.0000	5,542.0000	(9.974)	0	0	0
28/11/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	42.0000	66.0000	57.143	0	0	0
28/11/2008	R204	2009/08/06			Bond Future	7.9620	8.0620	1.256	0.0000	0.0000	0
28/11/2008	R204	2009/08/06	9.25	Put	Option on Bond Future	37.0000	55.0000	48.649	0	0	0
28/11/2008	R204	2009/08/06	9.25	Call	Option on Bond Future	8,003.0000	7,371.0000	(7.897)	0	0	0
28/11/2008	R206	2009/02/05			Bond Future	8.0820	8.1570	0.928	0.0000	0.0000	1,730
28/11/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	12.0000	17.0000	41.667	0	0	0
28/11/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	4,489.0000	4,198.0000	(6.483)	0	0	0
28/11/2008	R206	2009/05/07			Bond Future	7.8780	7.9580	1.015	0.0000	0.0000	0
28/11/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	159.0000	190.0000	19.497	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	4,331.0000	4,057.0000	(6.326)	0	0	0
28/11/2008	R206	2009/08/06			Bond Future	7.7390	7.8240	1.098	0.0000	0.0000	0
28/11/2008	R206	2009/08/06	9.25	Call	Option on Bond Future	5,530.0000	5,247.0000	(5.118)	0	0	0
28/11/2008	R206	2009/08/06	9.25	Put	Option on Bond Future	172.0000	200.0000	16.279	0	0	0
28/11/2008	R207	2009/02/05			Bond Future	8.1510	8.2550	1.276	0.0000	0.0000	0
28/11/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	7,137.0000	6,429.0000	(9.920)	0	0	0
28/11/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/11/2008	R207	2009/05/07			Bond Future	8.0440	8.1510	1.330	0.0000	0.0000	0
28/11/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	26.0000	46.0000	76.923	0	0	0
28/11/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	6,258.0000	5,552.0000	(11.282)	0	0	0
28/11/2008	R207	2009/08/06			Bond Future	7.9780	8.0880	1.379	0.0000	0.0000	0
28/11/2008	R207	2009/08/06	9.25	Put	Option on Bond Future	22.0000	36.0000	63.636	0	0	0
28/11/2008	R207	2009/08/06	9.25	Call	Option on Bond Future	8,133.0000	7,408.0000	(8.914)	0	0	0
28/11/2008	R208	2009/02/05			Bond Future	8.1540	8.2530	1.214	0.0000	0.0000	0
28/11/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	4,096.0000	3,419.0000	(16.528)	0	0	0
28/11/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	13.0000	32.0000	146.154	0	0	0
28/11/2008	R208	2009/05/07			Bond Future	8.0480	8.1490	1.255	0.0000	0.0000	0
28/11/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	4,848.0000	4,182.0000	(13.738)	0	0	0
28/11/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	64.0000	108.0000	68.750	0	0	0
28/11/2008	R208	2009/08/06			Bond Future	7.9950	8.1010	1.326	0.0000	0.0000	0
28/11/2008	R208	2009/08/06	9.25	Put	Option on Bond Future	16.0000	27.0000	68.750	0	0	0
28/11/2008	R208	2009/08/06	9.25	Call	Option on Bond Future	8,290.0000	7,560.0000	(8.806)	0	0	0
28/11/2008	R209	2009/02/05			Bond Future	7.7420	7.8440	1.317	0.0000	0.0000	5,545
28/11/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	10,936.0000	9,952.0000	(8.998)	0	0	0
28/11/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/11/2008	R209	2009/05/07			Bond Future	7.6660	7.7690	1.344	0.0000	0.0000	0
28/11/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	11,665.0000	10,659.0000	(8.624)	0	0	0
28/11/2008	R209	2009/08/06			Bond Future	7.6170	7.7220	1.378	0.0000	0.0000	0
28/11/2008	R209	2009/08/06	8.75	Put	Option on Bond Future	1.0000	3.0000	200.000	0	0	0
28/11/2008	R209	2009/08/06	8.75	Call	Option on Bond Future	10,159.0000	9,128.0000	(10.149)	0	0	0
28/11/2008	TRT1	2009/02/05			Index Future	287.8720	286.5560	(0.457)	0.0000	0.0000	0
28/11/2008	TRT1	2009/05/07			Index Future	296.1410	294.7890	(0.457)	0.0000	0.0000	0
28/11/2008	TRT1	2009/08/06			Index Future	304.1610	302.7750	(0.456)	0.0000	0.0000	100
28/11/2008	ZAAD	2008/12/12			Currency Future	6.4942	6.5492	0.847	6.6800	6.5400	5,363
28/11/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	338.0000	378.0000	11.834	0	0	0
28/11/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	299.0000	252.0000	(15.719)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	299.0000	252.0000	(15.719)	0	0	0
28/11/2008	ZAAD	2008/12/12	7.75	Put	Currency Future	1,257.0000	1,202.0000	(4.375)	0	0	0
28/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/11/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	43.0000	29.0000	(32.558)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.10	Call	Currency Future	419.0000	465.0000	10.979	0	0	0
28/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,406.0000	1,351.0000	(3.912)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	93.0000	101.0000	8.602	0	0	0
28/11/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
28/11/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/11/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	109.0000	80.0000	(26.606)	0	0	0
28/11/2008	ZAAD	2008/12/12	7.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/11/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	914.0000	859.0000	(6.018)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	204.0000	229.0000	12.255	0	0	0
28/11/2008	ZAAD	2008/12/12	7.65	Put	Currency Future	1,158.0000	1,103.0000	(4.750)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.10	Put	Currency Future	25.0000	16.0000	(36.000)	0	0	0
28/11/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,208.0000	1,153.0000	(4.553)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	93.0000	101.0000	8.602	0	0	0
28/11/2008	ZAAD	2008/12/12	7.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/11/2008	ZAAD	2008/12/12	5.80	Call	Currency Future	697.0000	751.0000	7.747	0	0	0
28/11/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	8.0000	8.0000	-	0	0	0
28/11/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	226.0000	183.0000	(19.027)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	1,060.0000	1,005.0000	(5.189)	0	0	0
28/11/2008	ZAAD	2008/12/12	8.00	Put	Currency Future	1,506.0000	1,451.0000	(3.652)	0	0	0
28/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	554.0000	605.0000	9.206	0	0	0
28/11/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	818.0000	764.0000	(6.601)	0	0	0
28/11/2008	ZAAD	2008/12/12	5.90	Call	Currency Future	601.0000	653.0000	8.652	0	0	0
28/11/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,208.0000	1,153.0000	(4.553)	0	0	0
28/11/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	962.0000	907.0000	(5.717)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	106.0000	115.0000	8.491	0	0	0
28/11/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	463.0000	411.0000	(11.231)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	156.0000	174.0000	11.538	0	0	0
28/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
28/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
28/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	10.0000	6.0000	(40.000)	0	0	0
28/11/2008	ZAAD	2008/12/12	7.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/11/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	162.0000	125.0000	(22.840)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	43.0000	29.0000	(32.558)	0	0	0
28/11/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
28/11/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	771.0000	717.0000	(7.004)	0	0	0
28/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	724.0000	671.0000	(7.320)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	262.0000	216.0000	(17.557)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	120.0000	132.0000	10.000	0	0	0
28/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/11/2008	ZAAD	2008/12/12	8.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/11/2008	ZAAD	2008/12/12	7.10	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
28/11/2008	ZAAD	2008/12/12	7.50	Put	Currency Future	1,011.0000	956.0000	(5.440)	0	0	0
28/11/2008	ZAAD	2008/12/12	7.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/11/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	73.0000	78.0000	6.849	0	0	0
28/11/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	338.0000	378.0000	11.834	0	0	0
28/11/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	962.0000	907.0000	(5.717)	0	0	0
28/11/2008	ZAAD	2008/12/12	5.90	Put	Currency Future	7.0000	4.0000	(42.857)	0	0	0
28/11/2008	ZAAD	2008/12/12	7.80	Put	Currency Future	1,307.0000	1,252.0000	(4.208)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	19.0000	12.0000	(36.842)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	379.0000	329.0000	(13.193)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	57.0000	60.0000	5.263	0	0	0
28/11/2008	ZAAD	2008/12/12	5.80	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	463.0000	511.0000	10.367	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	ZAAD	2008/12/12	7.10	Put	Currency Future	633.0000	581.0000	(8.215)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	137.0000	151.0000	10.219	0	0	0
28/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	1,060.0000	1,005.0000	(5.189)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	71.0000	48.0000	(32.394)	0	0	0
28/11/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/11/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	204.0000	229.0000	12.255	0	0	0
28/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	33.0000	37.0000	12.121	0	0	0
28/11/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	179.0000	199.0000	11.173	0	0	0
28/11/2008	ZAAD	2008/12/12	7.25	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
28/11/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	8.0000	8.0000	-	0	0	0
28/11/2008	ZAAD	2008/12/12	6.00	Put	Currency Future	14.0000	8.0000	(42.857)	0	0	0
28/11/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	914.0000	859.0000	(6.018)	0	0	0
28/11/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	546.0000	495.0000	(9.341)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	134.0000	100.0000	(25.373)	0	0	0
28/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
28/11/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	265.0000	298.0000	12.453	0	0	0
28/11/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	818.0000	764.0000	(6.601)	0	0	0
28/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/11/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	40.0000	44.0000	10.000	0	0	0
28/11/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	300.0000	336.0000	12.000	0	0	0
28/11/2008	ZAAD	2008/12/12	6.00	Call	Currency Future	508.0000	557.0000	9.646	0	0	0
28/11/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	193.0000	152.0000	(21.244)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	89.0000	62.0000	(30.337)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	109.0000	80.0000	(26.606)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	57.0000	60.0000	5.263	0	0	0
28/11/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	679.0000	625.0000	(7.953)	0	0	0
28/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
28/11/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	463.0000	411.0000	(11.231)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	56.0000	37.0000	(33.929)	0	0	0
28/11/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	679.0000	625.0000	(7.953)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	377.0000	421.0000	11.671	0	0	0
28/11/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	71.0000	48.0000	(32.394)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	33.0000	22.0000	(33.333)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	265.0000	298.0000	12.453	0	0	0
28/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	377.0000	421.0000	11.671	0	0	0
28/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	23.0000	25.0000	8.696	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	589.0000	537.0000	(8.829)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	233.0000	262.0000	12.446	0	0	0
28/11/2008	ZAAD	2008/12/12	5.75	Call	Currency Future	746.0000	800.0000	7.239	0	0	0
28/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	106.0000	115.0000	8.491	0	0	0
28/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	33.0000	22.0000	(33.333)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	262.0000	216.0000	(17.557)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	504.0000	454.0000	(9.921)	0	0	0
28/11/2008	ZAAD	2008/12/12	7.60	Put	Currency Future	1,109.0000	1,054.0000	(4.959)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	134.0000	100.0000	(25.373)	0	0	0
28/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
28/11/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	179.0000	199.0000	11.173	0	0	0
28/11/2008	ZAAD	2008/12/12	5.75	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	48.0000	53.0000	10.417	0	0	0
28/11/2008	ZAAD	2008/12/12	5.85	Call	Currency Future	649.0000	702.0000	8.166	0	0	0
28/11/2008	ZAAD	2008/12/12	5.85	Put	Currency Future	5.0000	2.0000	(60.000)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	19.0000	12.0000	(36.842)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	463.0000	511.0000	10.367	0	0	0
28/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	554.0000	605.0000	9.206	0	0	0
28/11/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	193.0000	152.0000	(21.244)	0	0	0
28/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	504.0000	454.0000	(9.921)	0	0	0
28/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	10.0000	6.0000	(40.000)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	420.0000	370.0000	(11.905)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	137.0000	151.0000	10.219	0	0	0
28/11/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	73.0000	78.0000	6.849	0	0	0
28/11/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	82.0000	89.0000	8.537	0	0	0
28/11/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	65.0000	69.0000	6.154	0	0	0
28/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,406.0000	1,351.0000	(3.912)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	338.0000	289.0000	(14.497)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	379.0000	329.0000	(13.193)	0	0	0
28/11/2008	ZAAD	2008/12/12	7.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	724.0000	671.0000	(7.320)	0	0	0
28/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	48.0000	53.0000	10.417	0	0	0
28/11/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	10.0000	10.0000	-	0	0	0
28/11/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	866.0000	811.0000	(6.351)	0	0	0
28/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	33.0000	37.0000	12.121	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	589.0000	537.0000	(8.829)	0	0	0
28/11/2008	ZAAD	2009/03/16			Currency Future	6.6085	6.6658	0.867	6.7500	6.6700	2,286
28/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	67.0000	75.0000	11.940	0	0	0
28/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	234.0000	254.0000	8.547	0	0	0
28/11/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	250.0000	266.0000	6.400	0	0	0
28/11/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	403.0000	430.0000	6.700	0	0	0
28/11/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	83.0000	73.0000	(12.048)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	528.0000	489.0000	(7.386)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	603.0000	562.0000	(6.799)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	357.0000	324.0000	(9.244)	0	0	0
28/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	67.0000	75.0000	11.940	0	0	0
28/11/2008	ZAAD	2009/03/16	7.65	Put	Currency Future	1,141.0000	1,094.0000	(4.119)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	294.0000	265.0000	(9.864)	0	0	0
28/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,359.0000	1,309.0000	(3.679)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	558.0000	599.0000	7.348	0	0	0
28/11/2008	ZAAD	2009/03/16	5.95	Call	Currency Future	742.0000	789.0000	6.334	0	0	0
28/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	675.0000	639.0000	(5.333)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	120.0000	106.0000	(11.667)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	593.0000	635.0000	7.083	0	0	0
28/11/2008	ZAAD	2009/03/16	7.45	Call	Currency Future	134.0000	147.0000	9.701	0	0	0
28/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	261.0000	278.0000	6.513	0	0	0
28/11/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	366.0000	390.0000	6.557	0	0	0
28/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	134.0000	119.0000	(11.194)	0	0	0
28/11/2008	ZAAD	2009/03/16	7.45	Put	Currency Future	975.0000	932.0000	(4.410)	0	0	0
28/11/2008	ZAAD	2009/03/16	7.65	Call	Currency Future	99.0000	110.0000	11.111	0	0	0
28/11/2008	ZAAD	2009/03/16	7.55	Call	Currency Future	115.0000	128.0000	11.304	0	0	0
28/11/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	94.0000	83.0000	(11.702)	0	0	0
28/11/2008	ZAAD	2009/03/16	7.55	Put	Currency Future	1,057.0000	1,012.0000	(4.257)	0	0	0
28/11/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	641.0000	600.0000	(6.396)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	498.0000	534.0000	7.229	0	0	0
28/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	191.0000	209.0000	9.424	0	0	0
28/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	491.0000	454.0000	(7.536)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	384.0000	409.0000	6.510	0	0	0
28/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	150.0000	133.0000	(11.333)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	491.0000	454.0000	(7.536)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	261.0000	278.0000	6.513	0	0	0
28/11/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	703.0000	749.0000	6.543	0	0	0
28/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	144.0000	158.0000	9.722	0	0	0
28/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	935.0000	892.0000	(4.599)	0	0	0
28/11/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	73.0000	64.0000	(12.329)	0	0	0
28/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	782.0000	743.0000	(4.987)	0	0	0
28/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	144.0000	158.0000	9.722	0	0	0
28/11/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	782.0000	829.0000	6.010	0	0	0
28/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	935.0000	892.0000	(4.599)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	134.0000	119.0000	(11.194)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	347.0000	371.0000	6.916	0	0	0
28/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	300.0000	320.0000	6.667	0	0	0
28/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	191.0000	209.0000	9.424	0	0	0
28/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	675.0000	639.0000	(5.333)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	389.0000	356.0000	(8.483)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	330.0000	353.0000	6.970	0	0	0
28/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	422.0000	387.0000	(8.294)	0	0	0
28/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	166.0000	182.0000	9.639	0	0	0
28/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,359.0000	1,309.0000	(3.679)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	447.0000	478.0000	6.935	0	0	0
28/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	422.0000	387.0000	(8.294)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	603.0000	562.0000	(6.799)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	325.0000	293.0000	(9.846)	0	0	0
28/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	858.0000	816.0000	(4.895)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	238.0000	212.0000	(10.924)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	273.0000	291.0000	6.593	0	0	0
28/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	330.0000	353.0000	6.970	0	0	0
28/11/2008	ZAAD	2009/03/16	7.70	Put	Currency Future	1,183.0000	1,136.0000	(3.973)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	628.0000	672.0000	7.006	0	0	0
28/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	266.0000	237.0000	(10.902)	0	0	0
28/11/2008	ZAAD	2009/03/16	7.70	Call	Currency Future	92.0000	102.0000	10.870	0	0	0
28/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	782.0000	743.0000	(4.987)	0	0	0
28/11/2008	ZAAD	2009/03/16	7.60	Call	Currency Future	107.0000	118.0000	10.280	0	0	0
28/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	234.0000	254.0000	8.547	0	0	0
28/11/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	190.0000	168.0000	(11.579)	0	0	0
28/11/2008	ZAAD	2009/03/16	7.60	Put	Currency Future	1,099.0000	1,053.0000	(4.186)	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
28/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	424.0000	453.0000	6.840	0	0	0
28/11/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	528.0000	565.0000	7.008	0	0	0
28/11/2008	ZAAD	2009/03/16	8.00	Call	Currency Future	57.0000	64.0000	12.281	0	0	0
28/11/2008	ZAAD	2009/03/16	8.20	Call	Currency Future	41.0000	46.0000	12.195	0	0	0
28/11/2008	ZAAD	2009/03/16	6.05	Call	Currency Future	665.0000	710.0000	6.767	0	0	0
28/11/2008	ZAAD	2009/03/16	8.10	Call	Currency Future	48.0000	54.0000	12.500	0	0	0
28/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	384.0000	409.0000	6.510	0	0	0
28/11/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	896.0000	854.0000	(4.688)	0	0	0
28/11/2008	ZAAD	2009/03/16	8.00	Put	Currency Future	1,449.0000	1,398.0000	(3.520)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	347.0000	371.0000	6.916	0	0	0
28/11/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	169.0000	149.0000	(11.834)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	593.0000	635.0000	7.083	0	0	0
28/11/2008	ZAAD	2009/03/16	6.05	Put	Currency Future	107.0000	94.0000	(12.150)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	389.0000	356.0000	(8.483)	0	0	0
28/11/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	178.0000	195.0000	9.551	0	0	0
28/11/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	820.0000	779.0000	(5.000)	0	0	0
28/11/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	155.0000	170.0000	9.677	0	0	0
28/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	325.0000	293.0000	(9.846)	0	0	0
28/11/2008	ZAAD	2009/03/16	8.05	Put	Currency Future	1,494.0000	1,443.0000	(3.414)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	300.0000	320.0000	6.667	0	0	0
28/11/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	286.0000	305.0000	6.643	0	0	0
28/11/2008	ZAAD	2009/03/16	7.95	Put	Currency Future	1,403.0000	1,353.0000	(3.564)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	472.0000	505.0000	6.992	0	0	0
28/11/2008	ZAAD	2009/03/16	8.20	Put	Currency Future	1,632.0000	1,580.0000	(3.186)	0	0	0
28/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	746.0000	707.0000	(5.228)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	213.0000	189.0000	(11.268)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	565.0000	525.0000	(7.080)	0	0	0
28/11/2008	ZAAD	2009/03/16	8.05	Call	Currency Future	53.0000	59.0000	11.321	0	0	0
28/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	204.0000	223.0000	9.314	0	0	0
28/11/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	315.0000	336.0000	6.667	0	0	0
28/11/2008	ZAAD	2009/03/16	8.10	Put	Currency Future	1,540.0000	1,489.0000	(3.312)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	273.0000	291.0000	6.593	0	0	0
28/11/2008	ZAAD	2009/03/16	7.75	Call	Currency Future	85.0000	95.0000	11.765	0	0	0
28/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	565.0000	525.0000	(7.080)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	456.0000	420.0000	(7.895)	0	0	0
28/11/2008	ZAAD	2009/03/16	7.85	Call	Currency Future	73.0000	81.0000	10.959	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
28/11/2008	ZAAD	2009/03/16	7.75	Put	Currency Future	1,227.0000	1,179.0000	(3.912)	0	0	0
28/11/2008	ZAAD	2009/03/16	7.95	Call	Currency Future	62.0000	69.0000	11.290	0	0	0
28/11/2008	ZAAD	2009/03/16	7.85	Put	Currency Future	1,314.0000	1,265.0000	(3.729)	0	0	0
28/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	858.0000	816.0000	(4.895)	0	0	0
28/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	166.0000	182.0000	9.639	0	0	0
28/11/2008	ZAAD	2009/03/16	7.80	Call	Currency Future	79.0000	88.0000	11.392	0	0	0
28/11/2008	ZAAD	2009/03/16	7.50	Call	Currency Future	124.0000	137.0000	10.484	0	0	0
28/11/2008	ZAAD	2009/03/16	7.80	Put	Currency Future	1,270.0000	1,222.0000	(3.780)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	424.0000	453.0000	6.840	0	0	0
28/11/2008	ZAAD	2009/03/16	7.50	Put	Currency Future	1,016.0000	971.0000	(4.429)	0	0	0
28/11/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	219.0000	238.0000	8.676	0	0	0
28/11/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	710.0000	673.0000	(5.211)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	266.0000	237.0000	(10.902)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	558.0000	599.0000	7.348	0	0	0
28/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	447.0000	478.0000	6.935	0	0	0
28/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	150.0000	133.0000	(11.333)	0	0	0
28/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	746.0000	707.0000	(5.228)	0	0	0
28/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	238.0000	212.0000	(10.924)	0	0	0
28/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	204.0000	223.0000	9.314	0	0	0
28/11/2008	ZAAD	2009/06/12			Currency Future	6.7148	6.7709	0.835	0.0000	0.0000	600
28/11/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	882.0000	847.0000	(3.968)	0	0	0
28/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	112.0000	122.0000	8.929	0	0	0
28/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	230.0000	247.0000	7.391	0	0	0
28/11/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	576.0000	606.0000	5.208	0	0	0
28/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,597.0000	1,551.0000	(2.880)	0	0	0
28/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,065.0000	1,026.0000	(3.662)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	311.0000	285.0000	(8.360)	0	0	0
28/11/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	344.0000	368.0000	6.977	0	0	0
28/11/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	516.0000	542.0000	5.039	0	0	0
28/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,597.0000	1,551.0000	(2.880)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	783.0000	826.0000	5.492	0	0	0
28/11/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	446.0000	469.0000	5.157	0	0	0
28/11/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	344.0000	368.0000	6.977	0	0	0
28/11/2008	ZAAD	2009/06/12	8.30	Put	Currency Future	1,685.0000	1,638.0000	(2.789)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	749.0000	790.0000	5.474	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,065.0000	1,026.0000	(3.662)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	400.0000	421.0000	5.250	0	0	0
28/11/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	780.0000	747.0000	(4.231)	0	0	0
28/11/2008	ZAAD	2009/06/12	8.30	Call	Currency Future	100.0000	109.0000	9.000	0	0	0
28/11/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	819.0000	862.0000	5.250	0	0	0
28/11/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	780.0000	747.0000	(4.231)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	636.0000	600.0000	(5.660)	0	0	0
28/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	112.0000	122.0000	8.929	0	0	0
28/11/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	154.0000	141.0000	(8.442)	0	0	0
28/11/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	709.0000	672.0000	(5.219)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.60	Put	Currency Future	401.0000	371.0000	(7.481)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	599.0000	631.0000	5.342	0	0	0
28/11/2008	ZAAD	2009/06/12	8.10	Call	Currency Future	126.0000	136.0000	7.937	0	0	0
28/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	184.0000	169.0000	(8.152)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	749.0000	790.0000	5.474	0	0	0
28/11/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,261.0000	1,219.0000	(3.331)	0	0	0
28/11/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	709.0000	672.0000	(5.219)	0	0	0
28/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	374.0000	393.0000	5.080	0	0	0
28/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	284.0000	260.0000	(8.451)	0	0	0
28/11/2008	ZAAD	2009/06/12	8.10	Put	Currency Future	1,511.0000	1,466.0000	(2.978)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	235.0000	218.0000	(7.234)	0	0	0
28/11/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	176.0000	190.0000	7.955	0	0	0
28/11/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	600.0000	565.0000	(5.833)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	480.0000	505.0000	5.208	0	0	0
28/11/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	196.0000	211.0000	7.653	0	0	0
28/11/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	682.0000	722.0000	5.865	0	0	0
28/11/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	297.0000	318.0000	7.071	0	0	0
28/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	184.0000	169.0000	(8.152)	0	0	0
28/11/2008	ZAAD	2009/06/12	7.65	Call	Currency Future	206.0000	222.0000	7.767	0	0	0
28/11/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	217.0000	201.0000	(7.373)	0	0	0
28/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	230.0000	247.0000	7.391	0	0	0
28/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	400.0000	421.0000	5.250	0	0	0
28/11/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	672.0000	636.0000	(5.357)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	433.0000	402.0000	(7.159)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	650.0000	689.0000	6.000	0	0	0
28/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	636.0000	600.0000	(5.660)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	362.0000	380.0000	4.972	0	0	0
28/11/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	446.0000	469.0000	5.157	0	0	0
28/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	498.0000	523.0000	5.020	0	0	0
28/11/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,181.0000	1,140.0000	(3.472)	0	0	0
28/11/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	387.0000	407.0000	5.168	0	0	0
28/11/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	531.0000	498.0000	(6.215)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	430.0000	452.0000	5.116	0	0	0
28/11/2008	ZAAD	2009/06/12	7.65	Put	Currency Future	1,142.0000	1,102.0000	(3.503)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	465.0000	434.0000	(6.667)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	168.0000	155.0000	(7.738)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	415.0000	436.0000	5.060	0	0	0
28/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	565.0000	531.0000	(6.018)	0	0	0
28/11/2008	ZAAD	2009/06/12	7.50	Put	Currency Future	1,027.0000	989.0000	(3.700)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	200.0000	185.0000	(7.500)	0	0	0
28/11/2008	ZAAD	2009/06/12	7.50	Call	Currency Future	242.0000	260.0000	7.438	0	0	0
28/11/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	328.0000	350.0000	6.707	0	0	0
28/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	715.0000	756.0000	5.734	0	0	0
28/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	715.0000	756.0000	5.734	0	0	0
28/11/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	465.0000	434.0000	(6.667)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	480.0000	505.0000	5.208	0	0	0
28/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	200.0000	185.0000	(7.500)	0	0	0
28/11/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	813.0000	779.0000	(4.182)	0	0	0
28/11/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,342.0000	1,299.0000	(3.204)	0	0	0
28/11/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	882.0000	847.0000	(3.968)	0	0	0
28/11/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	157.0000	170.0000	8.280	0	0	0
28/11/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	624.0000	657.0000	5.288	0	0	0
28/11/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	297.0000	318.0000	7.071	0	0	0
28/11/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,261.0000	1,219.0000	(3.331)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	140.0000	129.0000	(7.857)	0	0	0
28/11/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	953.0000	917.0000	(3.778)	0	0	0
28/11/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	176.0000	190.0000	7.955	0	0	0
28/11/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	599.0000	631.0000	5.342	0	0	0
28/11/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	268.0000	288.0000	7.463	0	0	0
28/11/2008	ZAAD	2009/06/12	8.00	Put	Currency Future	1,426.0000	1,382.0000	(3.086)	0	0	0
28/11/2008	ZAAD	2009/06/12	7.60	Call	Currency Future	218.0000	234.0000	7.339	0	0	0
28/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	284.0000	260.0000	(8.451)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/11/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	259.0000	236.0000	(8.880)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	463.0000	487.0000	5.184	0	0	0
28/11/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	196.0000	211.0000	7.653	0	0	0
28/11/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	498.0000	466.0000	(6.426)	0	0	0
28/11/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,181.0000	1,140.0000	(3.472)	0	0	0
28/11/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	953.0000	917.0000	(3.778)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	855.0000	900.0000	5.263	0	0	0
28/11/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	917.0000	881.0000	(3.926)	0	0	0
28/11/2008	ZAAD	2009/06/12	8.00	Call	Currency Future	141.0000	153.0000	8.511	0	0	0
28/11/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	268.0000	288.0000	7.463	0	0	0
28/11/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	531.0000	498.0000	(6.215)	0	0	0
28/11/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	282.0000	302.0000	7.092	0	0	0
28/11/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	990.0000	953.0000	(3.737)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	576.0000	606.0000	5.208	0	0	0
28/11/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	255.0000	273.0000	7.059	0	0	0
28/11/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	157.0000	170.0000	8.280	0	0	0
28/11/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	311.0000	285.0000	(8.360)	0	0	0
28/11/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	747.0000	709.0000	(5.087)	0	0	0
28/11/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,342.0000	1,299.0000	(3.204)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	433.0000	402.0000	(7.159)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	498.0000	523.0000	5.020	0	0	0
28/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	430.0000	452.0000	5.116	0	0	0
28/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	374.0000	393.0000	5.080	0	0	0
28/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	565.0000	531.0000	(6.018)	0	0	0
28/11/2008	ZAAD	2009/06/12	7.60	Put	Currency Future	1,103.0000	1,063.0000	(3.626)	0	0	0
28/11/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	328.0000	350.0000	6.707	0	0	0
28/11/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	312.0000	334.0000	7.051	0	0	0
28/11/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	847.0000	813.0000	(4.014)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.55	Call	Currency Future	534.0000	561.0000	5.056	0	0	0
28/11/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	813.0000	779.0000	(4.182)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	370.0000	340.0000	(8.108)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	554.0000	583.0000	5.235	0	0	0
28/11/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	339.0000	312.0000	(7.965)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	415.0000	436.0000	5.060	0	0	0
28/11/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	235.0000	218.0000	(7.234)	0	0	0
28/11/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	650.0000	689.0000	6.000	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
28/11/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	600.0000	565.0000	(5.833)	0	0	0
<b>Grand Total:</b>										<b>361,057</b>