



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 19/11/2008

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
19/11/2008	\$ / R 2008/12/12			Currency Future	10.3199	10.3858	0.639	10.6000	10.3000	165,086
19/11/2008	\$ / R 2008/12/12	10.60	Put	Currency Future	710.0000	609.0000	(14.225)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	174.0000	119.0000	(31.609)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	36.0000	23.0000	(36.111)	0	0	0
19/11/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	31.0000	20.0000	(35.484)	0	0	0
19/11/2008	\$ / R 2008/12/12	10.80	Call	Currency Future	367.0000	333.0000	(9.264)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	2,352.0000	2,407.0000	2.338	0	0	0
19/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,255.0000	2,309.0000	2.395	0	0	0
19/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	712.0000	691.0000	(2.949)	0	0	0
19/11/2008	\$ / R 2008/12/12	10.80	Put	Currency Future	847.0000	747.0000	(11.806)	0	0	0
19/11/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	587.0000	558.0000	(4.940)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.85	Put	Currency Future	298.0000	215.0000	(27.852)	0	0	1,000
19/11/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	2,012.0000	2,065.0000	2.634	0	0	0
19/11/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	47.0000	33.0000	(29.787)	0	0	0
19/11/2008	\$ / R 2008/12/12	10.60	Call	Currency Future	430.0000	395.0000	(8.140)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.85	Call	Currency Future	768.0000	751.0000	(2.214)	0	0	0
19/11/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	2,644.0000	2,700.0000	2.118	0	0	0
19/11/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	42.0000	29.0000	(30.952)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	923.0000	923.0000	-	0	0	0
19/11/2008	\$ / R 2008/12/12	10.85	Put	Currency Future	883.0000	783.0000	(11.325)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	203.0000	137.0000	(32.512)	51	51	0
19/11/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	994.0000	1,005.0000	1.107	0	0	0
19/11/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	1,867.0000	1,919.0000	2.785	0	0	0
19/11/2008	\$ / R 2008/12/12	10.30	Call	Currency Future	543.0000	512.0000	(5.709)	0	0	0
19/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	522.0000	490.0000	(6.130)	0	0	0
19/11/2008	\$ / R 2008/12/12	11.50	Put	Currency Future	1,393.0000	1,297.0000	(6.892)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	151.0000	103.0000	(31.788)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	44.0000	30.0000	(31.818)	0	0	0
19/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	29.0000	18.0000	(37.931)	0	0	0
19/11/2008	\$ / R 2008/12/12	10.30	Put	Currency Future	523.0000	426.0000	(18.547)	0	0	1,000
19/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	553.0000	454.0000	(17.902)	0	0	0
19/11/2008	\$ / R 2008/12/12	10.75	Call	Currency Future	382.0000	347.0000	(9.162)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	33.0000	21.0000	(36.364)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	41.0000	28.0000	(31.707)	0	0	0
19/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	635.0000	609.0000	(4.094)	0	0	0
19/11/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	24.0000	15.0000	(37.500)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	1,915.0000	1,968.0000	2.768	0	0	0
19/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,317.0000	1,351.0000	2.582	0	0	0
19/11/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	468.0000	373.0000	(20.299)	0	0	0
19/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	415.0000	323.0000	(22.169)	0	0	0
19/11/2008	\$ / R 2008/12/12	10.75	Put	Currency Future	812.0000	711.0000	(12.438)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	97.0000	65.0000	(32.990)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	46.0000	32.0000	(30.435)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	342.0000	255.0000	(25.439)	0	0	0
19/11/2008	\$ / R 2008/12/12	11.10	Call	Currency Future	290.0000	258.0000	(11.034)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	122.0000	82.0000	(32.787)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	131.0000	88.0000	(32.824)	0	0	0
19/11/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,401.0000	2,455.0000	2.249	0	0	0
19/11/2008	\$ / R 2008/12/12	10.25	Call	Currency Future	565.0000	535.0000	(5.310)	0	0	0
19/11/2008	\$ / R 2008/12/12	10.25	Put	Currency Future	495.0000	399.0000	(19.394)	0	0	0
19/11/2008	\$ / R 2008/12/12	11.50	Call	Currency Future	212.0000	183.0000	(13.679)	0	0	3,000
19/11/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	83.0000	56.0000	(32.530)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,964.0000	2,016.0000	2.648	0	0	20
19/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	44.0000	30.0000	(31.818)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	2,061.0000	2,114.0000	2.572	0	0	0
19/11/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	1,402.0000	1,441.0000	2.782	0	0	0
19/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	1,111.0000	1,131.0000	1.800	0	0	0
19/11/2008	\$ / R 2008/12/12	10.45	Put	Currency Future	613.0000	513.0000	(16.313)	0	0	0
19/11/2008	\$ / R 2008/12/12	10.50	Put	Currency Future	645.0000	545.0000	(15.504)	0	0	2,000
19/11/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	1,192.0000	1,218.0000	2.181	0	0	0
19/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	635.0000	609.0000	(4.094)	0	0	0
19/11/2008	\$ / R 2008/12/12	11.20	Put	Currency Future	1,148.0000	1,051.0000	(8.449)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	\$ / R 2008/12/12	10.50	Call	Currency Future	465.0000	430.0000	(7.527)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	1,274.0000	1,306.0000	2.512	0	0	0
19/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	415.0000	323.0000	(22.169)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	797.0000	783.0000	(1.757)	0	0	0
19/11/2008	\$ / R 2008/12/12	11.20	Call	Currency Future	268.0000	237.0000	(11.567)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	41.0000	28.0000	(31.707)	0	0	0
19/11/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	26.0000	16.0000	(38.462)	0	0	0
19/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,449.0000	2,504.0000	2.246	0	0	0
19/11/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	37.0000	25.0000	(32.432)	0	0	0
19/11/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	2,546.0000	2,602.0000	2.200	0	0	0
19/11/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	2,207.0000	2,260.0000	2.401	0	0	0
19/11/2008	\$ / R 2008/12/12	11.30	Call	Currency Future	248.0000	217.0000	(12.500)	0	0	0
19/11/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	686.0000	663.0000	(3.353)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,579.0000	1,629.0000	3.167	0	0	0
19/11/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	1,819.0000	1,870.0000	2.804	0	0	0
19/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	59.0000	43.0000	(27.119)	0	0	0
19/11/2008	\$ / R 2008/12/12	10.45	Call	Currency Future	483.0000	449.0000	(7.039)	0	0	0
19/11/2008	\$ / R 2008/12/12	11.10	Put	Currency Future	1,070.0000	972.0000	(9.159)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	1,151.0000	1,174.0000	1.998	0	0	0
19/11/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	366.0000	277.0000	(24.317)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	59.0000	43.0000	(27.119)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	105.0000	70.0000	(33.333)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	277.0000	197.0000	(28.881)	0	0	0
19/11/2008	\$ / R 2008/12/12	11.30	Put	Currency Future	1,228.0000	1,131.0000	(7.899)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,317.0000	1,351.0000	2.582	0	0	0
19/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	2,061.0000	2,114.0000	2.572	0	0	0
19/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,964.0000	2,016.0000	2.648	0	0	0
19/11/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	2,498.0000	2,553.0000	2.202	0	0	0
19/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,579.0000	1,629.0000	3.167	0	0	0
19/11/2008	\$ / R 2008/12/12	9.75	Call	Currency Future	827.0000	815.0000	(1.451)	0	0	0
19/11/2008	\$ / R 2008/12/12	10.85	Call	Currency Future	353.0000	319.0000	(9.632)	0	0	0
19/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	522.0000	490.0000	(6.130)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	1,071.0000	1,088.0000	1.587	0	0	0
19/11/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	28.0000	17.0000	(39.286)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,675.0000	1,725.0000	2.985	0	0	0
19/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	553.0000	454.0000	(17.902)	0	0	0

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19/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	277.0000	197.0000	(28.881)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	51.0000	36.0000	(29.412)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	2,304.0000	2,358.0000	2.344	0	0	0
19/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	76.0000	51.0000	(32.895)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	342.0000	255.0000	(25.439)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	49.0000	35.0000	(28.571)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	1,490.0000	1,533.0000	2.886	0	0	0
19/11/2008	\$ / R 2008/12/12	9.55	Call	Currency Future	956.0000	964.0000	0.837	0	0	0
19/11/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	2,109.0000	2,163.0000	2.560	0	0	0
19/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	797.0000	783.0000	(1.757)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	38.0000	26.0000	(31.579)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	34.0000	22.0000	(35.294)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	70.0000	47.0000	(32.857)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	151.0000	103.0000	(31.788)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	40.0000	27.0000	(32.500)	0	0	0
19/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	29.0000	18.0000	(37.931)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	53.0000	38.0000	(28.302)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	55.0000	40.0000	(27.273)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	712.0000	691.0000	(2.949)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.55	Put	Currency Future	187.0000	128.0000	(31.551)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,255.0000	2,309.0000	2.395	0	0	0
19/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	1,151.0000	1,174.0000	1.998	0	0	0
19/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,449.0000	2,504.0000	2.246	0	0	0
19/11/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	1,723.0000	1,774.0000	2.960	0	0	0
19/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	141.0000	95.0000	(32.624)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	163.0000	110.0000	(32.515)	0	0	0
19/11/2008	\$ / R 2008/12/12	11.25	Put	Currency Future	1,188.0000	1,091.0000	(8.165)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	1,071.0000	1,088.0000	1.587	0	0	0
19/11/2008	\$ / R 2008/12/12	11.25	Call	Currency Future	258.0000	227.0000	(12.016)	0	0	0
19/11/2008	\$ / R 2008/12/12	13.55	Put	Currency Future	3,260.0000	3,193.0000	(2.055)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	239.0000	163.0000	(31.799)	0	0	0
19/11/2008	\$ / R 2008/12/12	11.75	Call	Currency Future	176.0000	148.0000	(15.909)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	36.0000	23.0000	(36.111)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	1,359.0000	1,396.0000	2.723	0	0	0
19/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	38.0000	26.0000	(31.579)	0	0	0
19/11/2008	\$ / R 2008/12/12	14.30	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0

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19/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	858.0000	849.0000	(1.049)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	113.0000	76.0000	(32.743)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,534.0000	1,581.0000	3.064	0	0	20,000
19/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	2,158.0000	2,212.0000	2.502	0	0	0
19/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,446.0000	1,487.0000	2.835	0	0	0
19/11/2008	\$ / R 2008/12/12	9.75	Put	Currency Future	258.0000	179.0000	(30.620)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	89.0000	60.0000	(32.584)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,233.0000	1,262.0000	2.352	0	0	0
19/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	55.0000	40.0000	(27.273)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	64.0000	45.0000	(29.688)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	131.0000	88.0000	(32.824)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,233.0000	1,262.0000	2.352	0	0	0
19/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	64.0000	45.0000	(29.688)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	97.0000	65.0000	(32.990)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,675.0000	1,725.0000	2.985	0	0	0
19/11/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	1,627.0000	1,677.0000	3.073	0	0	0
19/11/2008	\$ / R 2008/12/12	10.15	Put	Currency Future	441.0000	347.0000	(21.315)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	113.0000	76.0000	(32.743)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,771.0000	1,822.0000	2.880	0	0	0
19/11/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	57.0000	41.0000	(28.070)	0	0	0
19/11/2008	\$ / R 2008/12/12	11.75	Put	Currency Future	1,606.0000	1,512.0000	(5.853)	0	0	0
19/11/2008	\$ / R 2008/12/12	12.50	Call	Currency Future	96.0000	72.0000	(25.000)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	2,158.0000	2,212.0000	2.502	0	0	0
19/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,534.0000	1,581.0000	3.064	0	0	0
19/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	239.0000	163.0000	(31.799)	0	0	0
19/11/2008	\$ / R 2008/12/12	12.25	Put	Currency Future	2,047.0000	1,957.0000	(4.397)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,771.0000	1,822.0000	2.880	0	0	0
19/11/2008	\$ / R 2008/12/12	12.75	Put	Currency Future	2,504.0000	2,422.0000	(3.275)	0	0	0
19/11/2008	\$ / R 2008/12/12	10.55	Call	Currency Future	447.0000	412.0000	(7.830)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	1,032.0000	1,046.0000	1.357	0	0	0
19/11/2008	\$ / R 2008/12/12	11.00	Call	Currency Future	314.0000	281.0000	(10.510)	0	0	0
19/11/2008	\$ / R 2008/12/12	11.60	Call	Currency Future	197.0000	168.0000	(14.721)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	51.0000	36.0000	(29.412)	0	0	0
19/11/2008	\$ / R 2008/12/12	13.55	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.90	Put	Currency Future	320.0000	235.0000	(26.563)	0	0	0
19/11/2008	\$ / R 2008/12/12	12.25	Call	Currency Future	117.0000	93.0000	(20.513)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	\$ / R 2008/12/12	12.80	Call	Currency Future	70.0000	55.0000	(21.429)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	858.0000	849.0000	(1.049)	0	0	0
19/11/2008	\$ / R 2008/12/12	11.00	Put	Currency Future	994.0000	895.0000	(9.960)	0	0	0
19/11/2008	\$ / R 2008/12/12	13.50	Put	Currency Future	3,212.0000	3,145.0000	(2.086)	0	0	0
19/11/2008	\$ / R 2008/12/12	12.05	Put	Currency Future	1,868.0000	1,777.0000	(4.872)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.90	Call	Currency Future	740.0000	721.0000	(2.568)	0	0	0
19/11/2008	\$ / R 2008/12/12	12.00	Put	Currency Future	1,824.0000	1,733.0000	(4.989)	0	0	0
19/11/2008	\$ / R 2008/12/12	7.55	Put	Currency Future	20.0000	12.0000	(40.000)	0	0	0
19/11/2008	\$ / R 2008/12/12	12.80	Put	Currency Future	2,550.0000	2,469.0000	(3.176)	0	0	0
19/11/2008	\$ / R 2008/12/12	14.10	Put	Currency Future	3,796.0000	3,729.0000	(1.765)	0	0	0
19/11/2008	\$ / R 2008/12/12	12.05	Call	Currency Future	138.0000	113.0000	(18.116)	0	0	0
19/11/2008	\$ / R 2008/12/12	7.55	Call	Currency Future	2,790.0000	2,848.0000	2.079	0	0	0
19/11/2008	\$ / R 2008/12/12	10.55	Put	Currency Future	677.0000	576.0000	(14.919)	0	0	0
19/11/2008	\$ / R 2008/12/12	13.35	Put	Currency Future	3,068.0000	3,000.0000	(2.216)	0	0	0
19/11/2008	\$ / R 2008/12/12	7.00	Put	Currency Future	8.0000	4.0000	(50.000)	0	0	0
19/11/2008	\$ / R 2008/12/12	14.10	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
19/11/2008	\$ / R 2008/12/12	7.75	Call	Currency Future	2,595.0000	2,651.0000	2.158	0	0	0
19/11/2008	\$ / R 2008/12/12	13.35	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
19/11/2008	\$ / R 2008/12/12	7.00	Call	Currency Future	3,328.0000	3,390.0000	1.863	0	0	0
19/11/2008	\$ / R 2008/12/12	7.75	Put	Currency Future	25.0000	15.0000	(40.000)	0	0	0
19/11/2008	\$ / R 2008/12/12	14.30	Put	Currency Future	3,993.0000	3,926.0000	(1.678)	0	0	0
19/11/2008	\$ / R 2008/12/12	6.80	Put	Currency Future	5.0000	2.0000	(60.000)	0	0	0
19/11/2008	\$ / R 2008/12/12	10.15	Call	Currency Future	611.0000	583.0000	(4.583)	0	0	0
19/11/2008	\$ / R 2008/12/12	7.30	Put	Currency Future	15.0000	8.0000	(46.667)	0	0	0
19/11/2008	\$ / R 2008/12/12	12.55	Put	Currency Future	2,322.0000	2,233.0000	(3.833)	0	0	0
19/11/2008	\$ / R 2008/12/12	12.55	Call	Currency Future	92.0000	69.0000	(25.000)	0	0	0
19/11/2008	\$ / R 2008/12/12	12.75	Call	Currency Future	74.0000	58.0000	(21.622)	0	0	0
19/11/2008	\$ / R 2008/12/12	6.80	Call	Currency Future	3,525.0000	3,588.0000	1.787	0	0	0
19/11/2008	\$ / R 2008/12/12	11.80	Put	Currency Future	1,649.0000	1,556.0000	(5.640)	0	0	0
19/11/2008	\$ / R 2008/12/12	12.35	Put	Currency Future	2,138.0000	2,048.0000	(4.210)	0	0	0
19/11/2008	\$ / R 2008/12/12	11.05	Put	Currency Future	1,032.0000	933.0000	(9.593)	0	0	0
19/11/2008	\$ / R 2008/12/12	11.05	Call	Currency Future	302.0000	269.0000	(10.927)	0	0	0
19/11/2008	\$ / R 2008/12/12	11.85	Put	Currency Future	1,692.0000	1,600.0000	(5.437)	0	0	0
19/11/2008	\$ / R 2008/12/12	11.80	Call	Currency Future	169.0000	142.0000	(15.976)	0	0	0
19/11/2008	\$ / R 2008/12/12	13.00	Call	Currency Future	56.0000	47.0000	(16.071)	0	0	0
19/11/2008	\$ / R 2008/12/12	12.60	Call	Currency Future	87.0000	66.0000	(24.138)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	\$ / R 2008/12/12	12.00	Call	Currency Future	144.0000	118.0000	(18.056)	0	0	0
19/11/2008	\$ / R 2008/12/12	13.00	Put	Currency Future	2,736.0000	2,661.0000	(2.741)	0	0	0
19/11/2008	\$ / R 2008/12/12	12.60	Put	Currency Future	2,367.0000	2,280.0000	(3.676)	0	0	0
19/11/2008	\$ / R 2008/12/12	13.50	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
19/11/2008	\$ / R 2008/12/12	14.20	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	1,111.0000	1,131.0000	1.800	0	0	0
19/11/2008	\$ / R 2008/12/12	7.20	Call	Currency Future	3,132.0000	3,192.0000	1.916	0	0	0
19/11/2008	\$ / R 2008/12/12	12.35	Call	Currency Future	108.0000	84.0000	(22.222)	0	0	0
19/11/2008	\$ / R 2008/12/12	7.20	Put	Currency Future	12.0000	6.0000	(50.000)	0	0	0
19/11/2008	\$ / R 2008/12/12	11.35	Call	Currency Future	239.0000	208.0000	(12.971)	0	0	0
19/11/2008	\$ / R 2008/12/12	10.95	Call	Currency Future	326.0000	293.0000	(10.123)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	141.0000	95.0000	(32.624)	0	0	0
19/11/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,401.0000	2,455.0000	2.249	0	0	0
19/11/2008	\$ / R 2008/12/12	11.85	Call	Currency Future	162.0000	136.0000	(16.049)	0	0	0
19/11/2008	\$ / R 2008/12/12	7.10	Call	Currency Future	3,230.0000	3,291.0000	1.889	0	0	0
19/11/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	1,032.0000	1,046.0000	1.357	0	0	0
19/11/2008	\$ / R 2008/12/12	11.35	Put	Currency Future	1,269.0000	1,172.0000	(7.644)	0	0	0
19/11/2008	\$ / R 2008/12/12	7.10	Put	Currency Future	10.0000	5.0000	(50.000)	0	0	0
19/11/2008	\$ / R 2008/12/12	12.50	Put	Currency Future	2,276.0000	2,187.0000	(3.910)	0	0	0
19/11/2008	\$ / R 2008/12/12	13.85	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
19/11/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	163.0000	110.0000	(32.515)	0	0	0
19/11/2008	\$ / R 2008/12/12	13.85	Put	Currency Future	3,552.0000	3,484.0000	(1.914)	0	0	0
19/11/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	31.0000	20.0000	(35.484)	0	0	0
19/11/2008	\$ / R 2008/12/12	13.10	Put	Currency Future	2,830.0000	2,758.0000	(2.544)	0	0	0
19/11/2008	\$ / R 2008/12/12	10.95	Put	Currency Future	956.0000	857.0000	(10.356)	0	0	0
19/11/2008	\$ / R 2008/12/12	11.60	Put	Currency Future	1,477.0000	1,382.0000	(6.432)	0	0	0
19/11/2008	\$ / R 2008/12/12	11.70	Call	Currency Future	182.0000	154.0000	(15.385)	0	0	0
19/11/2008	\$ / R 2008/12/12	13.10	Call	Currency Future	50.0000	43.0000	(14.000)	0	0	0
19/11/2008	\$ / R 2008/12/12	11.70	Put	Currency Future	1,562.0000	1,468.0000	(6.018)	0	0	0
19/11/2008	\$ / R 2008/12/12	7.30	Call	Currency Future	3,035.0000	3,094.0000	1.944	0	0	0
19/11/2008	\$ / R 2008/12/12	13.20	Put	Currency Future	2,925.0000	2,854.0000	(2.427)	0	0	0
19/11/2008	\$ / R 2008/12/12	13.20	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
19/11/2008	\$ / R 2008/12/12	14.20	Put	Currency Future	3,894.0000	3,827.0000	(1.721)	0	0	0
19/11/2008	\$ / R 2008/12/12	13.30	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
19/11/2008	\$ / R 2008/12/12	12.45	Call	Currency Future	100.0000	76.0000	(24.000)	0	0	0
19/11/2008	\$ / R 2008/12/12	12.70	Call	Currency Future	78.0000	60.0000	(23.077)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	\$ / R 2008/12/12	12.45	Put	Currency Future	2,230.0000	2,140.0000	(4.036)	0	0	0
19/11/2008	\$ / R 2008/12/12	13.30	Put	Currency Future	3,020.0000	2,951.0000	(2.285)	0	0	0
19/11/2008	\$ / R 2008/12/12	12.70	Put	Currency Future	2,458.0000	2,374.0000	(3.417)	0	0	0
19/11/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	468.0000	373.0000	(20.299)	0	0	0
19/11/2008	\$ / R 2008/12/12	13.45	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
19/11/2008	\$ / R 2008/12/12	11.45	Put	Currency Future	1,351.0000	1,255.0000	(7.106)	0	0	0
19/11/2008	\$ / R 2008/12/12	13.45	Put	Currency Future	3,164.0000	3,097.0000	(2.118)	0	0	0
19/11/2008	\$ / R 2008/12/12	12.95	Call	Currency Future	60.0000	49.0000	(18.333)	0	0	0
19/11/2008	\$ / R 2008/12/12	11.95	Put	Currency Future	1,780.0000	1,689.0000	(5.112)	0	0	0
19/11/2008	\$ / R 2008/12/12	12.95	Put	Currency Future	2,690.0000	2,613.0000	(2.862)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	76.0000	51.0000	(32.895)	0	0	0
19/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,446.0000	1,487.0000	2.835	0	0	0
19/11/2008	\$ / R 2008/12/12	12.20	Put	Currency Future	2,002.0000	1,912.0000	(4.496)	0	0	0
19/11/2008	\$ / R 2008/12/12	11.95	Call	Currency Future	149.0000	124.0000	(16.779)	0	0	0
19/11/2008	\$ / R 2008/12/12	12.20	Call	Currency Future	122.0000	97.0000	(20.492)	0	0	0
19/11/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	587.0000	558.0000	(4.940)	0	0	0
19/11/2008	\$ / R 2008/12/12	10.70	Call	Currency Future	397.0000	362.0000	(8.816)	0	0	0
19/11/2008	\$ / R 2008/12/12	10.70	Put	Currency Future	777.0000	677.0000	(12.870)	0	0	0
19/11/2008	\$ / R 2008/12/12	11.45	Call	Currency Future	221.0000	191.0000	(13.575)	0	0	0
19/11/2008	\$ / R 2008/12/12	6.95	Put	Currency Future	7.0000	3.0000	(57.143)	0	0	0
19/11/2008	\$ / R 2008/12/12	6.95	Call	Currency Future	3,377.0000	3,439.0000	1.836	0	0	0
19/11/2008	\$ / R 2008/12/12	7.50	Put	Currency Future	19.0000	11.0000	(42.105)	0	0	0
19/11/2008	\$ / R 2008/12/12	7.50	Call	Currency Future	2,839.0000	2,897.0000	2.043	0	0	0
19/11/2008	\$ / R 2008/12/12	7.40	Call	Currency Future	0.0000	2,996.0000	100.000	0	0	0
19/11/2008	\$ / R 2008/12/12	7.40	Put	Currency Future	0.0000	10.0000	100.000	0	0	0
19/11/2008	\$ / R 2008/12/12	9.65	Put	Currency Future	0.0000	147.0000	100.000	0	0	0
19/11/2008	\$ / R 2008/12/12	9.65	Call	Currency Future	0.0000	883.0000	100.000	0	0	0
19/11/2008	\$ / R 2008/12/12	10.40	Call	Currency Future	0.0000	469.0000	100.000	0	0	0
19/11/2008	\$ / R 2008/12/12	13.60	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
19/11/2008	\$ / R 2008/12/12	12.10	Call	Currency Future	132.0000	107.0000	(18.939)	0	0	0
19/11/2008	\$ / R 2008/12/12	13.60	Put	Currency Future	3,309.0000	3,241.0000	(2.055)	0	0	0
19/11/2008	\$ / R 2008/12/12	12.10	Put	Currency Future	1,912.0000	1,822.0000	(4.707)	0	0	0
19/11/2008	\$ / R 2008/12/12	12.85	Put	Currency Future	2,597.0000	2,517.0000	(3.080)	0	0	0
19/11/2008	\$ / R 2008/12/12	12.85	Call	Currency Future	67.0000	53.0000	(20.896)	0	0	0
19/11/2008	\$ / R 2008/12/12	10.40	Put	Currency Future	0.0000	483.0000	100.000	0	0	0
19/11/2008	\$ / R 2008/12/12	11.15	Call	Currency Future	0.0000	248.0000	100.000	0	0	0

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19/11/2008	\$ / R	2008/12/12	11.15	Put	Currency Future	0.0000	1,012.0000	100.000	0	0	0
19/11/2008	\$ / R	2008/12/12	7.60	Call	Currency Future	2,741.0000	2,799.0000	2.116	0	0	0
19/11/2008	\$ / R	2008/12/12	13.40	Call	Currency Future	0.0000	34.0000	100.000	0	0	0
19/11/2008	\$ / R	2008/12/12	11.90	Call	Currency Future	0.0000	131.0000	100.000	0	0	0
19/11/2008	\$ / R	2008/12/12	13.40	Put	Currency Future	0.0000	3,049.0000	100.000	0	0	0
19/11/2008	\$ / R	2008/12/12	7.60	Put	Currency Future	21.0000	13.0000	(38.095)	0	0	0
19/11/2008	\$ / R	2008/12/12	12.65	Call	Currency Future	0.0000	63.0000	100.000	0	0	0
19/11/2008	\$ / R	2008/12/12	11.90	Put	Currency Future	0.0000	1,645.0000	100.000	0	0	0
19/11/2008	\$ / R	2008/12/12	12.65	Put	Currency Future	0.0000	2,327.0000	100.000	0	0	0
19/11/2008	\$ / R	2009/03/16			Currency Future	10.6002	10.6473	0.444	10.8000	10.5800	15,944
19/11/2008	\$ / R	2009/03/16	8.85	Call	Currency Future	1,975.0000	1,982.0000	0.354	0	0	0
19/11/2008	\$ / R	2009/03/16	8.20	Put	Currency Future	108.0000	83.0000	(23.148)	0	0	0
19/11/2008	\$ / R	2009/03/16	10.60	Call	Currency Future	928.0000	900.0000	(3.017)	0	0	0
19/11/2008	\$ / R	2009/03/16	10.45	Put	Currency Future	838.0000	764.0000	(8.831)	0	0	0
19/11/2008	\$ / R	2009/03/16	11.40	Call	Currency Future	641.0000	616.0000	(3.900)	0	0	0
19/11/2008	\$ / R	2009/03/16	9.20	Call	Currency Future	1,715.0000	1,714.0000	(0.058)	0	0	0
19/11/2008	\$ / R	2009/03/16	8.55	Put	Currency Future	163.0000	131.0000	(19.632)	0	0	0
19/11/2008	\$ / R	2009/03/16	8.65	Put	Currency Future	182.0000	147.0000	(19.231)	0	0	0
19/11/2008	\$ / R	2009/03/16	8.80	Put	Currency Future	213.0000	175.0000	(17.840)	0	0	0
19/11/2008	\$ / R	2009/03/16	11.40	Put	Currency Future	1,441.0000	1,369.0000	(4.997)	0	0	0
19/11/2008	\$ / R	2009/03/16	11.00	Call	Currency Future	785.0000	758.0000	(3.439)	0	0	0
19/11/2008	\$ / R	2009/03/16	8.85	Put	Currency Future	225.0000	185.0000	(17.778)	0	0	0
19/11/2008	\$ / R	2009/03/16	8.80	Call	Currency Future	2,014.0000	2,022.0000	0.397	0	0	0
19/11/2008	\$ / R	2009/03/16	8.55	Put	Currency Future	163.0000	131.0000	(19.632)	0	0	0
19/11/2008	\$ / R	2009/03/16	8.35	Call	Currency Future	2,380.0000	2,399.0000	0.798	0	0	0
19/11/2008	\$ / R	2009/03/16	8.70	Put	Currency Future	192.0000	156.0000	(18.750)	0	0	0
19/11/2008	\$ / R	2009/03/16	10.60	Put	Currency Future	927.0000	853.0000	(7.983)	0	0	0
19/11/2008	\$ / R	2009/03/16	10.60	Put	Currency Future	927.0000	853.0000	(7.983)	0	0	0
19/11/2008	\$ / R	2009/03/16	8.65	Call	Currency Future	2,132.0000	2,144.0000	0.563	0	0	0
19/11/2008	\$ / R	2009/03/16	8.20	Put	Currency Future	108.0000	83.0000	(23.148)	0	0	0
19/11/2008	\$ / R	2009/03/16	9.50	Put	Currency Future	409.0000	354.0000	(13.447)	0	0	0
19/11/2008	\$ / R	2009/03/16	8.35	Put	Currency Future	130.0000	101.0000	(22.308)	0	0	0
19/11/2008	\$ / R	2009/03/16	8.20	Call	Currency Future	2,508.0000	2,530.0000	0.877	0	0	0
19/11/2008	\$ / R	2009/03/16	9.10	Put	Currency Future	287.0000	241.0000	(16.028)	0	0	0
19/11/2008	\$ / R	2009/03/16	10.20	Put	Currency Future	692.0000	624.0000	(9.827)	0	0	0

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19/11/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	1,509.0000	1,501.0000	(0.530)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	2,213.0000	2,228.0000	0.678	0	0	0
19/11/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	130.0000	101.0000	(22.308)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,936.0000	1,943.0000	0.362	0	0	0
19/11/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	1,092.0000	1,071.0000	(1.923)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,247.0000	1,176.0000	(5.694)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.00	Put	Currency Future	1,185.0000	1,111.0000	(6.245)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	2,338.0000	2,356.0000	0.770	0	0	0
19/11/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	115.0000	89.0000	(22.609)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	236.0000	195.0000	(17.373)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	2,213.0000	2,228.0000	0.678	0	0	0
19/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	89.0000	67.0000	(24.719)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	89.0000	67.0000	(24.719)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,552.0000	2,575.0000	0.901	0	0	0
19/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,552.0000	2,575.0000	0.901	0	0	0
19/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	315.0000	267.0000	(15.238)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	101.0000	78.0000	(22.772)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	2,092.0000	2,103.0000	0.526	0	0	0
19/11/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	747.0000	723.0000	(3.213)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,380.0000	2,399.0000	0.798	0	0	0
19/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	192.0000	156.0000	(18.750)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	780.0000	706.0000	(9.487)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	376.0000	323.0000	(14.096)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	2,173.0000	2,186.0000	0.598	0	0	0
19/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,639.0000	2,665.0000	0.985	0	0	0
19/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,595.0000	2,620.0000	0.963	0	0	0
19/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	95.0000	72.0000	(24.211)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	1,085.0000	1,011.0000	(6.820)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	750.0000	676.0000	(9.867)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.45	Call	Currency Future	624.0000	599.0000	(4.006)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	172.0000	139.0000	(19.186)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,296.0000	2,313.0000	0.740	0	0	0
19/11/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	84.0000	63.0000	(25.000)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.60	Put	Currency Future	1,577.0000	1,504.0000	(4.629)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,975.0000	1,982.0000	0.354	0	0	0
19/11/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	2,684.0000	2,710.0000	0.969	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	2,132.0000	2,144.0000	0.563	0	0	0
19/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	101.0000	78.0000	(22.772)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	1,030.0000	1,003.0000	(2.621)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	1,050.0000	1,023.0000	(2.571)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.75	Call	Currency Future	1,350.0000	1,337.0000	(0.963)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	519.0000	458.0000	(11.753)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	95.0000	72.0000	(24.211)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	182.0000	147.0000	(19.231)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	835.0000	808.0000	(3.234)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.60	Call	Currency Future	577.0000	552.0000	(4.333)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	138.0000	108.0000	(21.739)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,595.0000	2,620.0000	0.963	0	0	0
19/11/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	928.0000	900.0000	(3.017)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	2,092.0000	2,103.0000	0.526	0	0	0
19/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,319.0000	1,305.0000	(1.061)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	146.0000	115.0000	(21.233)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,787.0000	1,788.0000	0.056	0	0	0
19/11/2008	\$ / R 2009/03/16	11.45	Put	Currency Future	1,474.0000	1,402.0000	(4.885)	0	0	0
19/11/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	2,773.0000	2,801.0000	1.010	0	0	0
19/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,576.0000	1,570.0000	(0.381)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,422.0000	2,442.0000	0.826	0	0	0
19/11/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	602.0000	537.0000	(10.797)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	287.0000	241.0000	(16.028)	0	0	0
19/11/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	73.0000	54.0000	(26.027)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,381.0000	1,369.0000	(0.869)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	122.0000	95.0000	(22.131)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	1,202.0000	1,184.0000	(1.498)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,715.0000	1,714.0000	(0.058)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.75	Call	Currency Future	871.0000	844.0000	(3.100)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	480.0000	421.0000	(12.292)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	225.0000	185.0000	(17.778)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.45	Call	Currency Future	989.0000	962.0000	(2.730)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	1,898.0000	1,903.0000	0.263	0	0	0
19/11/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	426.0000	370.0000	(13.146)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	248.0000	206.0000	(16.935)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	1,476.0000	1,467.0000	(0.610)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	1,092.0000	1,071.0000	(1.923)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,644.0000	1,641.0000	(0.182)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.75	Put	Currency Future	500.0000	439.0000	(12.200)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	344.0000	294.0000	(14.535)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	154.0000	123.0000	(20.130)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	519.0000	458.0000	(11.753)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	2,465.0000	2,486.0000	0.852	0	0	0
19/11/2008	\$ / R 2009/03/16	10.75	Put	Currency Future	1,021.0000	946.0000	(7.346)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	1,050.0000	1,023.0000	(2.571)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	1,412.0000	1,401.0000	(0.779)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	624.0000	558.0000	(10.577)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	750.0000	676.0000	(9.867)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	560.0000	497.0000	(11.250)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	692.0000	624.0000	(9.827)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,296.0000	2,313.0000	0.740	0	0	0
19/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,260.0000	1,244.0000	(1.270)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	315.0000	267.0000	(15.238)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,174.0000	1,155.0000	(1.618)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,444.0000	1,434.0000	(0.693)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	146.0000	115.0000	(21.233)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	1,053.0000	978.0000	(7.123)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	2,053.0000	2,063.0000	0.487	0	0	0
19/11/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	2,254.0000	2,270.0000	0.710	0	0	0
19/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,508.0000	2,530.0000	0.877	0	0	0
19/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	1,053.0000	978.0000	(7.123)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,422.0000	2,442.0000	0.826	0	0	0
19/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	853.0000	826.0000	(3.165)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	203.0000	165.0000	(18.719)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,644.0000	1,641.0000	(0.182)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,639.0000	2,665.0000	0.985	0	0	0
19/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	122.0000	95.0000	(22.131)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.70	Put	Currency Future	989.0000	915.0000	(7.482)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	444.0000	387.0000	(12.838)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	236.0000	195.0000	(17.373)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	1,861.0000	1,865.0000	0.215	0	0	0
19/11/2008	\$ / R 2009/03/16	10.70	Call	Currency Future	889.0000	862.0000	(3.037)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	213.0000	175.0000	(17.840)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	344.0000	294.0000	(14.535)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.50	Put	Currency Future	868.0000	793.0000	(8.641)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,936.0000	1,943.0000	0.362	0	0	0
19/11/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	818.0000	791.0000	(3.301)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	810.0000	735.0000	(9.259)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	669.0000	602.0000	(10.015)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.50	Call	Currency Future	968.0000	941.0000	(2.789)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	560.0000	497.0000	(11.250)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	1,010.0000	982.0000	(2.772)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	2,014.0000	2,022.0000	0.397	0	0	0
19/11/2008	\$ / R 2009/03/16	11.20	Call	Currency Future	710.0000	686.0000	(3.380)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,278.0000	1,207.0000	(5.556)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,319.0000	1,305.0000	(1.061)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.25	Call	Currency Future	692.0000	668.0000	(3.468)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	261.0000	217.0000	(16.858)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,260.0000	1,244.0000	(1.270)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.25	Call	Currency Future	1,071.0000	1,044.0000	(2.521)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	728.0000	705.0000	(3.159)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	2,173.0000	2,186.0000	0.598	0	0	0
19/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	728.0000	705.0000	(3.159)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	392.0000	338.0000	(13.776)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.25	Put	Currency Future	721.0000	647.0000	(10.264)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,278.0000	1,207.0000	(5.556)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	948.0000	920.0000	(2.954)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.25	Put	Currency Future	1,342.0000	1,271.0000	(5.291)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,787.0000	1,788.0000	0.056	0	0	0
19/11/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	948.0000	920.0000	(2.954)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.35	Call	Currency Future	658.0000	633.0000	(3.799)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,444.0000	1,434.0000	(0.693)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	908.0000	881.0000	(2.974)	0	0	0
19/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	172.0000	139.0000	(19.186)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,216.0000	1,145.0000	(5.839)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	376.0000	323.0000	(14.096)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,576.0000	1,570.0000	(0.381)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	766.0000	743.0000	(3.003)	0	0	0

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19/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	444.0000	387.0000	(12.838)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	1,542.0000	1,535.0000	(0.454)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,381.0000	1,369.0000	(0.869)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	1,610.0000	1,605.0000	(0.311)	0	0	0
19/11/2008	\$ / R 2009/03/16	12.00	Call	Currency Future	466.0000	440.0000	(5.579)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	646.0000	580.0000	(10.217)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,374.0000	1,303.0000	(5.167)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	480.0000	421.0000	(12.292)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.35	Put	Currency Future	1,407.0000	1,336.0000	(5.046)	0	0	0
19/11/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	360.0000	308.0000	(14.444)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	675.0000	650.0000	(3.704)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.55	Put	Currency Future	1,542.0000	1,470.0000	(4.669)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	1,146.0000	1,127.0000	(1.658)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	958.0000	884.0000	(7.724)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.85	Put	Currency Future	1,755.0000	1,682.0000	(4.160)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.50	Call	Currency Future	608.0000	583.0000	(4.112)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	897.0000	823.0000	(8.250)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	519.0000	493.0000	(5.010)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.50	Put	Currency Future	1,508.0000	1,436.0000	(4.775)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,719.0000	1,646.0000	(4.247)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	853.0000	826.0000	(3.165)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.70	Call	Currency Future	547.0000	522.0000	(4.570)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.55	Call	Currency Future	593.0000	567.0000	(4.384)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.70	Put	Currency Future	1,647.0000	1,575.0000	(4.372)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,119.0000	1,099.0000	(1.787)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.85	Call	Currency Future	505.0000	479.0000	(5.149)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.90	Put	Currency Future	1,791.0000	1,719.0000	(4.020)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.75	Call	Currency Future	533.0000	507.0000	(4.878)	0	0	0
19/11/2008	\$ / R 2009/03/16	12.00	Put	Currency Future	1,865.0000	1,793.0000	(3.861)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.75	Put	Currency Future	1,683.0000	1,610.0000	(4.337)	0	0	0
19/11/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	1,118.0000	1,044.0000	(6.619)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.90	Call	Currency Future	492.0000	466.0000	(5.285)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.65	Call	Currency Future	562.0000	537.0000	(4.448)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	519.0000	493.0000	(5.010)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.65	Put	Currency Future	1,612.0000	1,539.0000	(4.529)	0	0	0
19/11/2008	\$ / R 2009/03/16	11.20	Put	Currency Future	1,310.0000	1,239.0000	(5.420)	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
19/11/2008	\$ / R	2009/03/16	11.80	Put	Currency Future	1,719.0000	1,646.0000	(4.247)	0	0	0
19/11/2008	\$ / R	2009/03/16	11.30	Call	Currency Future	675.0000	650.0000	(3.704)	0	0	0
19/11/2008	\$ / R	2009/03/16	11.30	Put	Currency Future	1,374.0000	1,303.0000	(5.167)	0	0	0
19/11/2008	\$ / R	2009/03/16	10.55	Put	Currency Future	897.0000	823.0000	(8.250)	0	0	0
19/11/2008	\$ / R	2009/03/16	10.65	Put	Currency Future	958.0000	884.0000	(7.724)	0	0	0
19/11/2008	\$ / R	2009/03/16	11.05	Put	Currency Future	1,216.0000	1,145.0000	(5.839)	0	0	0
19/11/2008	\$ / R	2009/03/16	10.65	Call	Currency Future	908.0000	881.0000	(2.974)	0	0	0
19/11/2008	\$ / R	2009/03/16	11.05	Call	Currency Future	766.0000	743.0000	(3.003)	0	0	0
19/11/2008	\$ / R	2009/03/16	10.95	Call	Currency Future	801.0000	775.0000	(3.246)	0	0	0
19/11/2008	\$ / R	2009/03/16	10.95	Put	Currency Future	1,151.0000	1,077.0000	(6.429)	0	0	0
19/11/2008	\$ / R	2009/03/16	10.05	Put	Currency Future	624.0000	558.0000	(10.577)	0	0	0
19/11/2008	\$ / R	2009/03/16	10.10	Put	Currency Future	646.0000	580.0000	(10.217)	0	0	0
19/11/2008	\$ / R	2009/03/16	10.15	Put	Currency Future	669.0000	602.0000	(10.015)	0	0	0
19/11/2008	\$ / R	2009/03/16	10.10	Call	Currency Future	1,146.0000	1,127.0000	(1.658)	0	0	0
19/11/2008	\$ / R	2009/03/16	10.15	Call	Currency Future	1,119.0000	1,099.0000	(1.787)	0	0	0
19/11/2008	\$ / R	2009/03/16	9.95	Put	Currency Future	581.0000	517.0000	(11.015)	0	0	0
19/11/2008	\$ / R	2009/03/16	10.05	Call	Currency Future	1,174.0000	1,155.0000	(1.618)	0	0	0
19/11/2008	\$ / R	2009/03/16	9.85	Put	Currency Future	539.0000	477.0000	(11.503)	0	0	0
19/11/2008	\$ / R	2009/03/16	9.65	Put	Currency Future	462.0000	404.0000	(12.554)	0	0	0
19/11/2008	\$ / R	2009/03/16	9.95	Call	Currency Future	1,231.0000	1,214.0000	(1.381)	0	0	0
19/11/2008	\$ / R	2009/03/16	9.85	Call	Currency Future	1,289.0000	1,274.0000	(1.164)	0	0	0
19/11/2008	\$ / R	2009/03/16	10.40	Call	Currency Future	1,010.0000	982.0000	(2.772)	0	0	0
19/11/2008	\$ / R	2009/03/16	10.40	Put	Currency Future	810.0000	735.0000	(9.259)	0	0	0
19/11/2008	\$ / R	2009/03/16	10.90	Call	Currency Future	818.0000	791.0000	(3.301)	0	0	0
19/11/2008	\$ / R	2009/03/16	11.10	Put	Currency Future	1,247.0000	1,176.0000	(5.694)	0	0	0
19/11/2008	\$ / R	2009/03/16	11.10	Call	Currency Future	747.0000	723.0000	(3.213)	0	0	0
19/11/2008	\$ / R	2009/03/16	10.90	Put	Currency Future	1,118.0000	1,044.0000	(6.619)	0	0	0
19/11/2008	\$ / R	2009/06/12			Currency Future	10.8165	10.8626	0.426	11.0600	11.0600	2,588
19/11/2008	\$ / R	2009/06/12	10.50	Call	Currency Future	1,244.0000	1,189.0000	(4.421)	0	0	0
19/11/2008	\$ / R	2009/06/12	10.40	Call	Currency Future	1,281.0000	1,234.0000	(3.669)	0	0	0
19/11/2008	\$ / R	2009/06/12	9.95	Put	Currency Future	661.0000	576.0000	(12.859)	0	0	0
19/11/2008	\$ / R	2009/06/12	8.65	Call	Currency Future	2,414.0000	2,408.0000	(0.249)	0	0	0
19/11/2008	\$ / R	2009/06/12	10.40	Call	Currency Future	1,281.0000	1,234.0000	(3.669)	0	0	0
19/11/2008	\$ / R	2009/06/12	8.30	Put	Currency Future	178.0000	135.0000	(24.157)	0	0	0
19/11/2008	\$ / R	2009/06/12	10.70	Call	Currency Future	1,162.0000	1,109.0000	(4.561)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	865.0000	771.0000	(10.867)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,678.0000	1,644.0000	(2.026)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	247.0000	195.0000	(21.053)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,613.0000	2,613.0000	-	0	0	0
19/11/2008	\$ / R 2009/06/12	10.70	Put	Currency Future	1,045.0000	946.0000	(9.474)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.65	Call	Currency Future	817.0000	768.0000	(5.998)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	561.0000	481.0000	(14.260)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	259.0000	205.0000	(20.849)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	196.0000	151.0000	(22.959)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	1,104.0000	1,051.0000	(4.801)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,741.0000	1,709.0000	(1.838)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	2,532.0000	2,530.0000	(0.079)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	2,078.0000	2,060.0000	(0.866)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.50	Put	Currency Future	927.0000	826.0000	(10.895)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	295.0000	237.0000	(19.661)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	216.0000	168.0000	(22.222)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,137.0000	1,039.0000	(8.619)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	2,261.0000	2,249.0000	(0.531)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	2,694.0000	2,698.0000	0.148	0	0	0
19/11/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	362.0000	297.0000	(17.956)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	2,224.0000	2,211.0000	(0.585)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	2,008.0000	1,987.0000	(1.046)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	924.0000	877.0000	(5.087)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	282.0000	226.0000	(19.858)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,458.0000	1,364.0000	(6.447)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	524.0000	447.0000	(14.695)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	270.0000	215.0000	(20.370)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	391.0000	324.0000	(17.136)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,106.0000	1,007.0000	(8.951)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.65	Put	Currency Future	1,650.0000	1,556.0000	(5.697)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,572.0000	2,572.0000	-	0	0	0
19/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,299.0000	2,289.0000	(0.435)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,741.0000	1,709.0000	(1.838)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	206.0000	159.0000	(22.816)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,375.0000	2,368.0000	(0.295)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.20	Call	Currency Future	982.0000	931.0000	(5.193)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	524.0000	447.0000	(14.695)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.20	Put	Currency Future	1,366.0000	1,269.0000	(7.101)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	1,499.0000	1,458.0000	(2.735)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,453.0000	2,448.0000	(0.204)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	1,032.0000	980.0000	(5.039)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.95	Call	Currency Future	1,528.0000	1,488.0000	(2.618)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	455.0000	382.0000	(16.044)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	2,337.0000	2,328.0000	(0.385)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	682.0000	596.0000	(12.610)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	236.0000	186.0000	(21.186)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	1,266.0000	1,168.0000	(7.741)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.85	Call	Currency Future	751.0000	702.0000	(6.525)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	2,653.0000	2,655.0000	0.075	0	0	0
19/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	259.0000	205.0000	(20.849)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.85	Put	Currency Future	1,785.0000	1,690.0000	(5.322)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	282.0000	226.0000	(19.858)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	169.0000	128.0000	(24.260)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	640.0000	556.0000	(13.125)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	1,387.0000	1,343.0000	(3.172)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	2,736.0000	2,740.0000	0.146	0	0	0
19/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	307.0000	248.0000	(19.218)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,557.0000	1,519.0000	(2.441)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	236.0000	186.0000	(21.186)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	725.0000	637.0000	(12.138)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	187.0000	143.0000	(23.529)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	334.0000	272.0000	(18.563)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	1,182.0000	1,129.0000	(4.484)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,871.0000	1,845.0000	(1.390)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	161.0000	121.0000	(24.845)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	1,223.0000	1,171.0000	(4.252)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.95	Call	Currency Future	1,067.0000	1,015.0000	(4.873)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,492.0000	2,489.0000	(0.120)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	956.0000	858.0000	(10.251)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.25	Put	Currency Future	793.0000	702.0000	(11.475)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.70	Call	Currency Future	800.0000	751.0000	(6.125)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	2,114.0000	2,097.0000	(0.804)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,123.0000	1,070.0000	(4.720)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.70	Put	Currency Future	1,684.0000	1,589.0000	(5.641)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,572.0000	2,572.0000	-	0	0	0
19/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	1,015.0000	916.0000	(9.754)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	206.0000	159.0000	(22.816)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	2,777.0000	2,783.0000	0.216	0	0	0
19/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	956.0000	858.0000	(10.251)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	2,150.0000	2,135.0000	(0.698)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.95	Put	Currency Future	1,201.0000	1,102.0000	(8.243)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,453.0000	2,448.0000	(0.204)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	770.0000	680.0000	(11.688)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	226.0000	176.0000	(22.124)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	362.0000	297.0000	(17.956)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	1,223.0000	1,171.0000	(4.252)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	247.0000	195.0000	(21.053)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	226.0000	176.0000	(22.124)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	817.0000	725.0000	(11.261)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.25	Call	Currency Future	1,360.0000	1,315.0000	(3.309)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	2,904.0000	2,914.0000	0.344	0	0	0
19/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	725.0000	637.0000	(12.138)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	2,078.0000	2,060.0000	(0.866)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,333.0000	1,287.0000	(3.451)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,414.0000	1,371.0000	(3.041)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	137.0000	101.0000	(26.277)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,442.0000	1,400.0000	(2.913)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	748.0000	658.0000	(12.032)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	153.0000	114.0000	(25.490)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	196.0000	151.0000	(22.959)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	865.0000	771.0000	(10.867)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,307.0000	1,260.0000	(3.596)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,939.0000	1,915.0000	(1.238)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	2,819.0000	2,827.0000	0.284	0	0	0
19/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,557.0000	1,519.0000	(2.441)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,333.0000	1,287.0000	(3.451)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	704.0000	616.0000	(12.500)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,442.0000	1,400.0000	(2.913)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	2,043.0000	2,023.0000	(0.979)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,613.0000	2,613.0000	-	0	0	0
19/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,871.0000	1,845.0000	(1.390)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	1,470.0000	1,429.0000	(2.789)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,414.0000	2,408.0000	(0.249)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,617.0000	1,580.0000	(2.288)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	348.0000	284.0000	(18.391)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,492.0000	2,489.0000	(0.120)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	307.0000	248.0000	(19.218)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	640.0000	556.0000	(13.125)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.85	Put	Currency Future	620.0000	537.0000	(13.387)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,299.0000	2,289.0000	(0.435)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	376.0000	310.0000	(17.553)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.85	Call	Currency Future	1,586.0000	1,549.0000	(2.333)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,375.0000	2,368.0000	(0.295)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	906.0000	858.0000	(5.298)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	2,224.0000	2,211.0000	(0.585)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	455.0000	382.0000	(16.044)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	817.0000	725.0000	(11.261)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	1,709.0000	1,676.0000	(1.931)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.50	Call	Currency Future	869.0000	821.0000	(5.524)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	391.0000	324.0000	(17.136)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	986.0000	887.0000	(10.041)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	841.0000	748.0000	(11.058)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.50	Put	Currency Future	1,553.0000	1,458.0000	(6.117)	0	0	0
19/11/2008	\$ / R 2009/06/12	12.15	Call	Currency Future	661.0000	612.0000	(7.413)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,123.0000	1,070.0000	(4.720)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.65	Put	Currency Future	543.0000	464.0000	(14.549)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	320.0000	260.0000	(18.750)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.60	Call	Currency Future	834.0000	785.0000	(5.875)	0	0	0
19/11/2008	\$ / R 2009/06/12	12.15	Put	Currency Future	1,995.0000	1,899.0000	(4.812)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,202.0000	1,150.0000	(4.326)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.75	Put	Currency Future	581.0000	499.0000	(14.114)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.60	Put	Currency Future	1,618.0000	1,523.0000	(5.871)	0	0	0
19/11/2008	\$ / R 2009/06/12	12.25	Call	Currency Future	633.0000	584.0000	(7.741)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	1,647.0000	1,612.0000	(2.125)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,617.0000	1,580.0000	(2.288)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	2,187.0000	2,172.0000	(0.686)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,427.0000	1,333.0000	(6.587)	0	0	0
19/11/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	1,924.0000	1,828.0000	(4.990)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	489.0000	414.0000	(15.337)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	422.0000	352.0000	(16.588)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	943.0000	896.0000	(4.984)	0	0	0
19/11/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	690.0000	641.0000	(7.101)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	1,805.0000	1,776.0000	(1.607)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,489.0000	1,395.0000	(6.313)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.95	Put	Currency Future	1,854.0000	1,758.0000	(5.178)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	600.0000	518.0000	(13.667)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	561.0000	481.0000	(14.260)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.95	Call	Currency Future	720.0000	671.0000	(6.806)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,299.0000	1,201.0000	(7.544)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,678.0000	1,644.0000	(2.026)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	852.0000	803.0000	(5.751)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	2,008.0000	1,987.0000	(1.046)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	1,015.0000	964.0000	(5.025)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	748.0000	658.0000	(12.032)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	320.0000	260.0000	(18.750)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	600.0000	518.0000	(13.667)	0	0	0
19/11/2008	\$ / R 2009/06/12	12.25	Put	Currency Future	2,067.0000	1,972.0000	(4.596)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,169.0000	1,070.0000	(8.469)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,307.0000	1,260.0000	(3.596)	0	0	0
19/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	2,187.0000	2,172.0000	(0.686)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,585.0000	1,491.0000	(5.931)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	1,085.0000	1,033.0000	(4.793)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,414.0000	1,371.0000	(3.041)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.75	Put	Currency Future	1,717.0000	1,622.0000	(5.533)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	1,470.0000	1,429.0000	(2.789)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.75	Call	Currency Future	784.0000	735.0000	(6.250)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.45	Put	Currency Future	1,521.0000	1,427.0000	(6.180)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	704.0000	616.0000	(12.500)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.45	Call	Currency Future	887.0000	839.0000	(5.411)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,939.0000	1,915.0000	(1.238)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	422.0000	352.0000	(16.588)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	986.0000	887.0000	(10.041)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	1,085.0000	1,033.0000	(4.793)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,106.0000	1,007.0000	(8.951)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,202.0000	1,150.0000	(4.326)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.75	Call	Currency Future	1,142.0000	1,089.0000	(4.641)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,169.0000	1,070.0000	(8.469)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.00	Put	Currency Future	1,233.0000	1,135.0000	(7.948)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	1,015.0000	964.0000	(5.025)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,299.0000	1,201.0000	(7.544)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.75	Put	Currency Future	1,076.0000	977.0000	(9.201)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.55	Put	Currency Future	506.0000	430.0000	(15.020)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	999.0000	947.0000	(5.205)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.00	Call	Currency Future	1,050.0000	997.0000	(5.048)	0	0	0
19/11/2008	\$ / R 2009/06/12	12.10	Call	Currency Future	676.0000	626.0000	(7.396)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.25	Call	Currency Future	963.0000	916.0000	(4.881)	0	0	0
19/11/2008	\$ / R 2009/06/12	12.10	Put	Currency Future	1,959.0000	1,864.0000	(4.849)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.25	Put	Currency Future	1,396.0000	1,303.0000	(6.662)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	852.0000	803.0000	(5.751)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,332.0000	1,235.0000	(7.282)	0	0	0
19/11/2008	\$ / R 2009/06/12	12.00	Put	Currency Future	1,889.0000	1,793.0000	(5.082)	0	0	0
19/11/2008	\$ / R 2009/06/12	12.00	Call	Currency Future	705.0000	656.0000	(6.950)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	841.0000	748.0000	(11.058)	0	0	0
19/11/2008	\$ / R 2009/06/12	9.55	Call	Currency Future	1,773.0000	1,743.0000	(1.692)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.45	Call	Currency Future	1,262.0000	1,208.0000	(4.279)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.45	Put	Currency Future	896.0000	795.0000	(11.272)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,137.0000	1,039.0000	(8.619)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	1,015.0000	916.0000	(9.754)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	1,182.0000	1,129.0000	(4.484)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,332.0000	1,235.0000	(7.282)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	999.0000	947.0000	(5.205)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	1,104.0000	1,051.0000	(4.801)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.90	Put	Currency Future	1,819.0000	1,724.0000	(5.223)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.80	Call	Currency Future	767.0000	718.0000	(6.389)	0	0	0
19/11/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	770.0000	680.0000	(11.688)	0	0	0
19/11/2008	\$ / R 2009/06/12	11.80	Put	Currency Future	1,751.0000	1,656.0000	(5.425)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	\$ / R	2009/06/12	10.20	Call	Currency Future	1,387.0000	1,343.0000	(3.172)	0	0	0
19/11/2008	\$ / R	2009/06/12	11.90	Call	Currency Future	736.0000	686.0000	(6.793)	0	0	0
19/11/2008	\$ / R	2009/06/12	11.55	Put	Currency Future	1,585.0000	1,491.0000	(5.931)	0	0	0
19/11/2008	\$ / R	2009/06/12	12.05	Call	Currency Future	690.0000	641.0000	(7.101)	0	0	0
19/11/2008	\$ / R	2009/06/12	12.05	Put	Currency Future	1,924.0000	1,828.0000	(4.990)	0	0	0
19/11/2008	\$ / R	2009/06/12	11.30	Put	Currency Future	1,427.0000	1,333.0000	(6.587)	0	0	0
19/11/2008	\$ / R	2009/06/12	11.30	Call	Currency Future	943.0000	896.0000	(4.984)	0	0	0
19/11/2008	\$ / R	2009/06/12	11.40	Call	Currency Future	906.0000	858.0000	(5.298)	0	0	0
19/11/2008	\$ / R	2009/06/12	11.40	Put	Currency Future	1,489.0000	1,395.0000	(6.313)	0	0	0
19/11/2008	£ / R	2008/12/12			Currency Future	15.4871	15.7754	1.862	15.9000	15.3900	3,209
19/11/2008	£ / R	2008/12/12	16.35	Call	Currency Future	477.0000	462.0000	(3.145)	0	0	0
19/11/2008	£ / R	2008/12/12	18.55	Call	Currency Future	89.0000	62.0000	(30.337)	0	0	0
19/11/2008	£ / R	2008/12/12	14.45	Put	Currency Future	336.0000	167.0000	(50.298)	0	0	0
19/11/2008	£ / R	2008/12/12	16.25	Call	Currency Future	510.0000	499.0000	(2.157)	0	0	0
19/11/2008	£ / R	2008/12/12	18.65	Put	Currency Future	3,244.0000	2,930.0000	(9.679)	0	0	0
19/11/2008	£ / R	2008/12/12	14.55	Call	Currency Future	1,306.0000	1,414.0000	8.270	0	0	0
19/11/2008	£ / R	2008/12/12	18.55	Put	Currency Future	3,151.0000	2,836.0000	(9.997)	0	0	0
19/11/2008	£ / R	2008/12/12	16.05	Put	Currency Future	1,143.0000	845.0000	(26.072)	0	0	0
19/11/2008	£ / R	2008/12/12	18.65	Call	Currency Future	81.0000	56.0000	(30.864)	0	0	0
19/11/2008	£ / R	2008/12/12	14.60	Put	Currency Future	385.0000	201.0000	(47.792)	0	0	0
19/11/2008	£ / R	2008/12/12	15.75	Call	Currency Future	690.0000	685.0000	(0.725)	0	0	0
19/11/2008	£ / R	2008/12/12	15.80	Call	Currency Future	672.0000	664.0000	(1.190)	0	0	0
19/11/2008	£ / R	2008/12/12	18.35	Put	Currency Future	2,968.0000	2,651.0000	(10.681)	0	0	0
19/11/2008	£ / R	2008/12/12	14.60	Call	Currency Future	1,272.0000	1,376.0000	8.176	0	0	0
19/11/2008	£ / R	2008/12/12	18.55	Call	Currency Future	89.0000	62.0000	(30.337)	0	0	0
19/11/2008	£ / R	2008/12/12	15.75	Put	Currency Future	953.0000	660.0000	(30.745)	0	0	0
19/11/2008	£ / R	2008/12/12	15.90	Put	Currency Future	1,050.0000	750.0000	(28.571)	0	0	0
19/11/2008	£ / R	2008/12/12	18.55	Put	Currency Future	3,151.0000	2,836.0000	(9.997)	0	0	0
19/11/2008	£ / R	2008/12/12	14.35	Put	Currency Future	306.0000	147.0000	(51.961)	0	0	0
19/11/2008	£ / R	2008/12/12	15.85	Call	Currency Future	654.0000	644.0000	(1.529)	0	0	0
19/11/2008	£ / R	2008/12/12	15.80	Put	Currency Future	985.0000	689.0000	(30.051)	0	0	0
19/11/2008	£ / R	2008/12/12	18.70	Put	Currency Future	3,291.0000	2,977.0000	(9.541)	0	0	0
19/11/2008	£ / R	2008/12/12	17.70	Put	Currency Future	2,392.0000	2,070.0000	(13.462)	0	0	0
19/11/2008	£ / R	2008/12/12	14.45	Call	Currency Future	1,373.0000	1,492.0000	8.667	0	0	0
19/11/2008	£ / R	2008/12/12	15.85	Put	Currency Future	1,017.0000	719.0000	(29.302)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,521.0000	2,200.0000	(12.733)	0	0	0
19/11/2008	£ / R 2008/12/12	14.35	Call	Currency Future	1,443.0000	1,572.0000	8.940	0	0	0
19/11/2008	£ / R 2008/12/12	16.05	Call	Currency Future	580.0000	571.0000	(1.552)	0	0	0
19/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,698.0000	2,378.0000	(11.861)	0	0	0
19/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	368.0000	189.0000	(48.641)	0	0	0
19/11/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,374.0000	1,070.0000	(22.125)	0	0	0
19/11/2008	£ / R 2008/12/12	16.25	Put	Currency Future	1,272.0000	973.0000	(23.506)	0	0	0
19/11/2008	£ / R 2008/12/12	15.95	Put	Currency Future	1,080.0000	781.0000	(27.685)	0	0	0
19/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	179.0000	145.0000	(18.994)	0	0	0
19/11/2008	£ / R 2008/12/12	17.60	Call	Currency Future	193.0000	160.0000	(17.098)	0	0	0
19/11/2008	£ / R 2008/12/12	16.35	Put	Currency Future	1,340.0000	1,037.0000	(22.612)	0	0	0
19/11/2008	£ / R 2008/12/12	18.80	Call	Currency Future	71.0000	47.0000	(33.803)	0	0	0
19/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	526.0000	518.0000	(1.521)	0	0	0
19/11/2008	£ / R 2008/12/12	15.00	Put	Currency Future	538.0000	314.0000	(41.636)	0	0	0
19/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	637.0000	625.0000	(1.884)	0	0	0
19/11/2008	£ / R 2008/12/12	18.80	Put	Currency Future	3,384.0000	3,072.0000	(9.220)	0	0	0
19/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,742.0000	2,423.0000	(11.634)	0	0	0
19/11/2008	£ / R 2008/12/12	15.00	Call	Currency Future	1,025.0000	1,090.0000	6.341	0	0	0
19/11/2008	£ / R 2008/12/12	18.45	Put	Currency Future	3,059.0000	2,743.0000	(10.330)	0	0	0
19/11/2008	£ / R 2008/12/12	16.40	Call	Currency Future	461.0000	445.0000	(3.471)	0	0	0
19/11/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,480.0000	1,170.0000	(20.946)	0	0	0
19/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,240.0000	1,338.0000	7.903	0	0	0
19/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	159.0000	126.0000	(20.755)	0	0	0
19/11/2008	£ / R 2008/12/12	16.10	Call	Currency Future	561.0000	554.0000	(1.248)	0	0	0
19/11/2008	£ / R 2008/12/12	18.10	Call	Currency Future	129.0000	98.0000	(24.031)	0	0	0
19/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,239.0000	942.0000	(23.971)	0	0	0
19/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	135.0000	103.0000	(23.704)	0	0	0
19/11/2008	£ / R 2008/12/12	15.95	Call	Currency Future	617.0000	606.0000	(1.783)	0	0	0
19/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	526.0000	518.0000	(1.521)	0	0	0
19/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	687.0000	424.0000	(38.282)	0	0	0
19/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	105.0000	76.0000	(27.619)	0	0	0
19/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	1,050.0000	750.0000	(28.571)	0	0	0
19/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	747.0000	749.0000	0.268	0	0	0
19/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	179.0000	145.0000	(18.994)	0	0	0
19/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	890.0000	602.0000	(32.360)	0	0	0
19/11/2008	£ / R 2008/12/12	16.65	Call	Currency Future	389.0000	365.0000	(6.170)	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
19/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	874.0000	899.0000	2.860	0	0	0
19/11/2008	£ / R 2008/12/12	15.60	Put	Currency Future	860.0000	574.0000	(33.256)	0	0	0
19/11/2008	£ / R 2008/12/12	16.65	Put	Currency Future	1,552.0000	1,240.0000	(20.103)	0	0	0
19/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	457.0000	253.0000	(44.639)	0	0	0
19/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	581.0000	348.0000	(40.103)	0	0	0
19/11/2008	£ / R 2008/12/12	15.65	Call	Currency Future	727.0000	727.0000	-	0	0	0
19/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	1,174.0000	878.0000	(25.213)	0	0	0
19/11/2008	£ / R 2008/12/12	18.15	Put	Currency Future	2,787.0000	2,468.0000	(11.446)	0	0	0
19/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	637.0000	625.0000	(1.884)	0	0	0
19/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	968.0000	1,024.0000	5.785	0	0	0
19/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,239.0000	942.0000	(23.971)	0	0	0
19/11/2008	£ / R 2008/12/12	18.15	Call	Currency Future	124.0000	93.0000	(25.000)	0	0	0
19/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,144.0000	1,228.0000	7.343	0	0	0
19/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	3,014.0000	2,697.0000	(10.518)	0	0	0
19/11/2008	£ / R 2008/12/12	18.45	Call	Currency Future	96.0000	69.0000	(28.125)	0	0	0
19/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	417.0000	396.0000	(5.036)	0	0	0
19/11/2008	£ / R 2008/12/12	14.70	Call	Currency Future	1,207.0000	1,301.0000	7.788	0	0	0
19/11/2008	£ / R 2008/12/12	18.50	Call	Currency Future	92.0000	65.0000	(29.348)	0	0	0
19/11/2008	£ / R 2008/12/12	14.50	Call	Currency Future	1,339.0000	1,453.0000	8.514	0	0	0
19/11/2008	£ / R 2008/12/12	14.70	Put	Currency Future	420.0000	226.0000	(46.190)	0	0	0
19/11/2008	£ / R 2008/12/12	18.70	Call	Currency Future	78.0000	53.0000	(32.051)	0	0	0
19/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,922.0000	2,605.0000	(10.849)	0	0	0
19/11/2008	£ / R 2008/12/12	14.75	Put	Currency Future	439.0000	239.0000	(45.558)	0	0	0
19/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	105.0000	76.0000	(27.619)	0	0	0
19/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	385.0000	201.0000	(47.792)	0	0	0
19/11/2008	£ / R 2008/12/12	17.05	Put	Currency Future	1,856.0000	1,536.0000	(17.241)	0	0	0
19/11/2008	£ / R 2008/12/12	18.30	Call	Currency Future	110.0000	80.0000	(27.273)	0	0	0
19/11/2008	£ / R 2008/12/12	16.75	Call	Currency Future	363.0000	337.0000	(7.163)	0	0	0
19/11/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,832.0000	2,513.0000	(11.264)	0	0	0
19/11/2008	£ / R 2008/12/12	14.75	Call	Currency Future	1,176.0000	1,265.0000	7.568	0	0	0
19/11/2008	£ / R 2008/12/12	18.35	Put	Currency Future	2,968.0000	2,651.0000	(10.681)	0	0	0
19/11/2008	£ / R 2008/12/12	16.30	Call	Currency Future	493.0000	480.0000	(2.637)	0	0	0
19/11/2008	£ / R 2008/12/12	16.75	Put	Currency Future	1,626.0000	1,311.0000	(19.373)	0	0	0
19/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	1,174.0000	878.0000	(25.213)	0	0	0
19/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	119.0000	89.0000	(25.210)	0	0	0
19/11/2008	£ / R 2008/12/12	15.45	Call	Currency Future	809.0000	819.0000	1.236	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
19/11/2008	£ / R 2008/12/12	16.85	Call	Currency Future	338.0000	310.0000	(8.284)	0	0	0
19/11/2008	£ / R 2008/12/12	16.10	Call	Currency Future	561.0000	554.0000	(1.248)	0	0	0
19/11/2008	£ / R 2008/12/12	18.00	Call	Currency Future	140.0000	109.0000	(22.143)	0	0	0
19/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	101.0000	72.0000	(28.713)	0	0	0
19/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	767.0000	772.0000	0.652	0	0	0
19/11/2008	£ / R 2008/12/12	16.30	Put	Currency Future	1,306.0000	1,005.0000	(23.047)	0	0	0
19/11/2008	£ / R 2008/12/12	16.85	Put	Currency Future	1,701.0000	1,385.0000	(18.577)	0	0	0
19/11/2008	£ / R 2008/12/12	18.00	Put	Currency Future	2,653.0000	2,333.0000	(12.062)	0	0	0
19/11/2008	£ / R 2008/12/12	15.45	Put	Currency Future	772.0000	494.0000	(36.010)	0	0	0
19/11/2008	£ / R 2008/12/12	16.95	Call	Currency Future	315.0000	285.0000	(9.524)	0	0	0
19/11/2008	£ / R 2008/12/12	18.50	Put	Currency Future	3,105.0000	2,790.0000	(10.145)	0	0	0
19/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,392.0000	2,070.0000	(13.462)	0	0	0
19/11/2008	£ / R 2008/12/12	17.35	Call	Currency Future	234.0000	201.0000	(14.103)	0	0	0
19/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	830.0000	546.0000	(34.217)	0	0	0
19/11/2008	£ / R 2008/12/12	16.05	Put	Currency Future	1,143.0000	845.0000	(26.072)	0	0	0
19/11/2008	£ / R 2008/12/12	15.60	Put	Currency Future	860.0000	574.0000	(33.256)	0	0	0
19/11/2008	£ / R 2008/12/12	17.25	Call	Currency Future	252.0000	220.0000	(12.698)	0	0	0
19/11/2008	£ / R 2008/12/12	17.05	Call	Currency Future	293.0000	262.0000	(10.580)	0	0	0
19/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	747.0000	749.0000	0.268	0	0	0
19/11/2008	£ / R 2008/12/12	17.35	Put	Currency Future	2,097.0000	1,775.0000	(15.355)	0	0	0
19/11/2008	£ / R 2008/12/12	16.95	Put	Currency Future	1,778.0000	1,460.0000	(17.885)	0	0	0
19/11/2008	£ / R 2008/12/12	17.25	Put	Currency Future	2,015.0000	1,694.0000	(15.931)	0	0	0
19/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	767.0000	772.0000	0.652	0	0	0
19/11/2008	£ / R 2008/12/12	17.60	Put	Currency Future	2,306.0000	1,984.0000	(13.964)	0	0	0
19/11/2008	£ / R 2008/12/12	15.70	Call	Currency Future	708.0000	706.0000	(0.282)	0	0	0
19/11/2008	£ / R 2008/12/12	18.60	Put	Currency Future	3,198.0000	2,883.0000	(9.850)	0	0	0
19/11/2008	£ / R 2008/12/12	18.25	Put	Currency Future	2,877.0000	2,559.0000	(11.053)	0	0	0
19/11/2008	£ / R 2008/12/12	17.90	Call	Currency Future	152.0000	120.0000	(21.053)	0	0	0
19/11/2008	£ / R 2008/12/12	17.45	Call	Currency Future	217.0000	183.0000	(15.668)	0	0	0
19/11/2008	£ / R 2008/12/12	18.25	Call	Currency Future	114.0000	84.0000	(26.316)	0	0	0
19/11/2008	£ / R 2008/12/12	17.55	Call	Currency Future	201.0000	167.0000	(16.915)	0	0	0
19/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,516.0000	1,205.0000	(20.515)	0	0	0
19/11/2008	£ / R 2008/12/12	14.65	Put	Currency Future	402.0000	213.0000	(47.015)	0	0	0
19/11/2008	£ / R 2008/12/12	16.05	Call	Currency Future	580.0000	571.0000	(1.552)	0	0	0
19/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	3,014.0000	2,697.0000	(10.518)	0	0	0
19/11/2008	£ / R 2008/12/12	16.00	Put	Currency Future	1,111.0000	813.0000	(26.823)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,565.0000	2,244.0000	(12.515)	0	0	0
19/11/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,739.0000	1,422.0000	(18.229)	0	0	0
19/11/2008	£ / R 2008/12/12	14.85	Call	Currency Future	1,114.0000	1,193.0000	7.092	0	0	0
19/11/2008	£ / R 2008/12/12	15.70	Put	Currency Future	921.0000	630.0000	(31.596)	0	0	0
19/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	1,050.0000	750.0000	(28.571)	0	0	0
19/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,742.0000	2,423.0000	(11.634)	0	0	0
19/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	830.0000	546.0000	(34.217)	0	0	0
19/11/2008	£ / R 2008/12/12	17.00	Call	Currency Future	304.0000	273.0000	(10.197)	0	0	0
19/11/2008	£ / R 2008/12/12	14.85	Put	Currency Future	477.0000	268.0000	(43.816)	0	0	0
19/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	890.0000	602.0000	(32.360)	0	0	0
19/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	282.0000	251.0000	(10.993)	0	0	0
19/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	985.0000	689.0000	(30.051)	0	0	0
19/11/2008	£ / R 2008/12/12	17.00	Put	Currency Future	1,816.0000	1,498.0000	(17.511)	0	0	0
19/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	996.0000	1,056.0000	6.024	0	0	0
19/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,240.0000	1,338.0000	7.903	0	0	0
19/11/2008	£ / R 2008/12/12	18.10	Call	Currency Future	129.0000	98.0000	(24.031)	0	0	0
19/11/2008	£ / R 2008/12/12	16.90	Call	Currency Future	326.0000	297.0000	(8.896)	0	0	0
19/11/2008	£ / R 2008/12/12	15.05	Put	Currency Future	559.0000	331.0000	(40.787)	0	0	0
19/11/2008	£ / R 2008/12/12	18.60	Call	Currency Future	85.0000	59.0000	(30.588)	0	0	0
19/11/2008	£ / R 2008/12/12	14.65	Put	Currency Future	402.0000	213.0000	(47.015)	0	0	0
19/11/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,663.0000	1,348.0000	(18.942)	0	0	0
19/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	403.0000	380.0000	(5.707)	0	0	0
19/11/2008	£ / R 2008/12/12	16.50	Call	Currency Future	431.0000	412.0000	(4.408)	0	0	0
19/11/2008	£ / R 2008/12/12	15.05	Put	Currency Future	559.0000	331.0000	(40.787)	0	0	0
19/11/2008	£ / R 2008/12/12	14.50	Put	Currency Future	352.0000	178.0000	(49.432)	0	0	0
19/11/2008	£ / R 2008/12/12	16.80	Call	Currency Future	350.0000	323.0000	(7.714)	0	0	0
19/11/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,374.0000	1,070.0000	(22.125)	0	0	0
19/11/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,565.0000	2,244.0000	(12.515)	0	0	0
19/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	368.0000	189.0000	(48.641)	0	0	0
19/11/2008	£ / R 2008/12/12	17.55	Put	Currency Future	2,264.0000	1,942.0000	(14.223)	0	0	0
19/11/2008	£ / R 2008/12/12	16.40	Call	Currency Future	461.0000	445.0000	(3.471)	0	0	0
19/11/2008	£ / R 2008/12/12	14.95	Put	Currency Future	517.0000	298.0000	(42.360)	0	0	0
19/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,306.0000	1,414.0000	8.270	0	0	0
19/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,521.0000	2,200.0000	(12.733)	0	0	0
19/11/2008	£ / R 2008/12/12	14.40	Put	Currency Future	321.0000	157.0000	(51.090)	0	0	0
19/11/2008	£ / R 2008/12/12	16.70	Call	Currency Future	376.0000	351.0000	(6.649)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	£ / R 2008/12/12	14.95	Call	Currency Future	1,054.0000	1,124.0000	6.641	0	0	0
19/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	119.0000	89.0000	(25.210)	0	0	0
19/11/2008	£ / R 2008/12/12	16.50	Put	Currency Future	1,444.0000	1,136.0000	(21.330)	0	0	0
19/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	687.0000	424.0000	(38.282)	0	0	0
19/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	159.0000	126.0000	(20.755)	0	0	0
19/11/2008	£ / R 2008/12/12	14.40	Call	Currency Future	1,408.0000	1,532.0000	8.807	0	0	0
19/11/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,589.0000	1,275.0000	(19.761)	0	0	0
19/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,922.0000	2,605.0000	(10.849)	0	0	0
19/11/2008	£ / R 2008/12/12	17.90	Call	Currency Future	152.0000	120.0000	(21.053)	0	0	0
19/11/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,895.0000	1,575.0000	(16.887)	0	0	0
19/11/2008	£ / R 2008/12/12	16.00	Call	Currency Future	598.0000	588.0000	(1.672)	0	0	0
19/11/2008	£ / R 2008/12/12	17.95	Call	Currency Future	146.0000	114.0000	(21.918)	0	0	0
19/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,272.0000	1,376.0000	8.176	0	0	0
19/11/2008	£ / R 2008/12/12	17.45	Put	Currency Future	2,180.0000	1,858.0000	(14.771)	0	0	0
19/11/2008	£ / R 2008/12/12	15.65	Call	Currency Future	727.0000	727.0000	-	0	0	0
19/11/2008	£ / R 2008/12/12	17.65	Put	Currency Future	2,349.0000	2,027.0000	(13.708)	0	0	0
19/11/2008	£ / R 2008/12/12	18.30	Call	Currency Future	110.0000	80.0000	(27.273)	0	0	0
19/11/2008	£ / R 2008/12/12	17.80	Call	Currency Future	165.0000	132.0000	(20.000)	0	0	0
19/11/2008	£ / R 2008/12/12	17.95	Put	Currency Future	2,609.0000	2,289.0000	(12.265)	0	0	0
19/11/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,832.0000	2,513.0000	(11.264)	0	0	0
19/11/2008	£ / R 2008/12/12	16.15	Put	Currency Future	1,207.0000	912.0000	(24.441)	0	0	0
19/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	944.0000	992.0000	5.085	0	0	0
19/11/2008	£ / R 2008/12/12	17.75	Put	Currency Future	2,435.0000	2,113.0000	(13.224)	0	0	0
19/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	101.0000	72.0000	(28.713)	0	0	0
19/11/2008	£ / R 2008/12/12	16.15	Call	Currency Future	544.0000	537.0000	(1.287)	0	0	0
19/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	607.0000	366.0000	(39.703)	0	0	0
19/11/2008	£ / R 2008/12/12	17.75	Call	Currency Future	172.0000	138.0000	(19.767)	0	0	0
19/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	996.0000	1,056.0000	6.024	0	0	0
19/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,698.0000	2,378.0000	(11.861)	0	0	0
19/11/2008	£ / R 2008/12/12	15.50	Call	Currency Future	788.0000	795.0000	0.888	0	0	0
19/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	496.0000	283.0000	(42.944)	0	0	0
19/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	135.0000	103.0000	(23.704)	0	0	0
19/11/2008	£ / R 2008/12/12	15.50	Put	Currency Future	801.0000	520.0000	(35.081)	0	0	0
19/11/2008	£ / R 2008/12/12	17.65	Call	Currency Future	186.0000	152.0000	(18.280)	0	0	0
19/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	457.0000	253.0000	(44.639)	0	0	0
19/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	496.0000	283.0000	(42.944)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,084.0000	1,158.0000	6.827	0	0	0
19/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	654.0000	644.0000	(1.529)	0	0	0
19/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	672.0000	664.0000	(1.190)	0	0	0
19/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,084.0000	1,158.0000	6.827	0	0	0
19/11/2008	£ / R 2008/12/12	16.70	Call	Currency Future	376.0000	351.0000	(6.649)	0	0	0
19/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	874.0000	899.0000	2.860	0	0	0
19/11/2008	£ / R 2008/12/12	15.35	Call	Currency Future	852.0000	870.0000	2.113	0	0	0
19/11/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,589.0000	1,275.0000	(19.761)	0	0	0
19/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,144.0000	1,228.0000	7.343	0	0	0
19/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	403.0000	380.0000	(5.707)	0	0	0
19/11/2008	£ / R 2008/12/12	16.80	Call	Currency Future	350.0000	323.0000	(7.714)	0	0	0
19/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	830.0000	844.0000	1.687	0	0	0
19/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,516.0000	1,205.0000	(20.515)	0	0	0
19/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	743.0000	469.0000	(36.878)	0	0	0
19/11/2008	£ / R 2008/12/12	15.25	Call	Currency Future	896.0000	930.0000	3.795	0	0	0
19/11/2008	£ / R 2008/12/12	15.75	Call	Currency Future	690.0000	685.0000	(0.725)	0	0	0
19/11/2008	£ / R 2008/12/12	15.35	Put	Currency Future	715.0000	444.0000	(37.902)	0	0	0
19/11/2008	£ / R 2008/12/12	15.75	Put	Currency Future	953.0000	660.0000	(30.745)	0	0	0
19/11/2008	£ / R 2008/12/12	15.20	Call	Currency Future	920.0000	960.0000	4.348	0	0	0
19/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	282.0000	251.0000	(10.993)	0	0	0
19/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	743.0000	469.0000	(36.878)	0	0	0
19/11/2008	£ / R 2008/12/12	17.40	Call	Currency Future	225.0000	192.0000	(14.667)	0	0	0
19/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	830.0000	844.0000	1.687	0	0	0
19/11/2008	£ / R 2008/12/12	17.40	Put	Currency Future	2,138.0000	1,817.0000	(15.014)	0	0	0
19/11/2008	£ / R 2008/12/12	15.20	Put	Currency Future	633.0000	385.0000	(39.179)	0	0	0
19/11/2008	£ / R 2008/12/12	17.50	Call	Currency Future	209.0000	175.0000	(16.268)	0	0	0
19/11/2008	£ / R 2008/12/12	17.60	Call	Currency Future	193.0000	160.0000	(17.098)	0	0	0
19/11/2008	£ / R 2008/12/12	17.80	Put	Currency Future	2,478.0000	2,157.0000	(12.954)	0	0	0
19/11/2008	£ / R 2008/12/12	17.60	Put	Currency Future	2,306.0000	1,984.0000	(13.964)	0	0	0
19/11/2008	£ / R 2008/12/12	15.25	Put	Currency Future	659.0000	404.0000	(38.695)	0	0	0
19/11/2008	£ / R 2008/12/12	17.50	Put	Currency Future	2,222.0000	1,900.0000	(14.491)	0	0	0
19/11/2008	£ / R 2008/12/12	16.45	Put	Currency Future	1,409.0000	1,103.0000	(21.718)	0	0	0
19/11/2008	£ / R 2008/12/12	17.40	Put	Currency Future	2,138.0000	1,817.0000	(15.014)	0	0	0
19/11/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,663.0000	1,348.0000	(18.942)	0	0	0
19/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	243.0000	210.0000	(13.580)	0	0	0
19/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	417.0000	396.0000	(5.036)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	£ / R	2008/12/12	16.45	Call	Currency Future	446.0000	428.0000	(4.036)	0	0	0
19/11/2008	£ / R	2008/12/12	17.40	Call	Currency Future	225.0000	192.0000	(14.667)	0	0	0
19/11/2008	£ / R	2008/12/12	17.30	Put	Currency Future	2,056.0000	1,735.0000	(15.613)	0	0	0
19/11/2008	£ / R	2008/12/12	17.20	Call	Currency Future	262.0000	230.0000	(12.214)	0	0	0
19/11/2008	£ / R	2008/12/12	17.10	Put	Currency Future	1,895.0000	1,575.0000	(16.887)	0	0	0
19/11/2008	£ / R	2008/12/12	17.20	Put	Currency Future	1,975.0000	1,654.0000	(16.253)	0	0	0
19/11/2008	£ / R	2008/12/12	17.20	Call	Currency Future	262.0000	230.0000	(12.214)	0	0	0
19/11/2008	£ / R	2008/12/12	15.10	Call	Currency Future	968.0000	1,024.0000	5.785	0	0	0
19/11/2008	£ / R	2008/12/12	17.30	Put	Currency Future	2,056.0000	1,735.0000	(15.613)	0	0	0
19/11/2008	£ / R	2008/12/12	17.20	Put	Currency Future	1,975.0000	1,654.0000	(16.253)	0	0	0
19/11/2008	£ / R	2008/12/12	15.10	Put	Currency Future	581.0000	348.0000	(40.103)	0	0	0
19/11/2008	£ / R	2008/12/12	15.90	Call	Currency Future	637.0000	625.0000	(1.884)	0	0	0
19/11/2008	£ / R	2008/12/12	16.55	Put	Currency Future	1,480.0000	1,170.0000	(20.946)	0	0	0
19/11/2008	£ / R	2008/12/12	15.85	Put	Currency Future	1,017.0000	719.0000	(29.302)	0	0	0
19/11/2008	£ / R	2008/12/12	16.90	Put	Currency Future	1,739.0000	1,422.0000	(18.229)	0	0	0
19/11/2008	£ / R	2008/12/12	16.90	Call	Currency Future	326.0000	297.0000	(8.896)	0	0	0
19/11/2008	£ / R	2008/12/12	17.30	Call	Currency Future	243.0000	210.0000	(13.580)	0	0	0
19/11/2008	£ / R	2008/12/12	15.15	Call	Currency Future	944.0000	992.0000	5.085	0	0	0
19/11/2008	£ / R	2008/12/12	15.15	Put	Currency Future	607.0000	366.0000	(39.703)	0	0	0
19/11/2008	£ / R	2009/03/16			Currency Future	15.9063	16.1741	1.684	16.1900	16.1900	7,489
19/11/2008	£ / R	2009/03/16	18.30	Call	Currency Future	496.0000	487.0000	(1.815)	0	0	0
19/11/2008	£ / R	2009/03/16	15.25	Put	Currency Future	884.0000	690.0000	(21.946)	0	0	0
19/11/2008	£ / R	2009/03/16	16.40	Call	Currency Future	1,067.0000	1,086.0000	1.781	0	0	0
19/11/2008	£ / R	2009/03/16	18.45	Call	Currency Future	464.0000	454.0000	(2.155)	0	0	0
19/11/2008	£ / R	2009/03/16	18.20	Call	Currency Future	517.0000	510.0000	(1.354)	0	0	0
19/11/2008	£ / R	2009/03/16	14.95	Put	Currency Future	755.0000	576.0000	(23.709)	0	0	0
19/11/2008	£ / R	2009/03/16	16.70	Call	Currency Future	952.0000	975.0000	2.416	0	0	0
19/11/2008	£ / R	2009/03/16	16.40	Put	Currency Future	1,561.0000	1,312.0000	(15.951)	0	0	0
19/11/2008	£ / R	2009/03/16	15.50	Call	Currency Future	1,407.0000	1,469.0000	4.407	0	0	0
19/11/2008	£ / R	2009/03/16	14.75	Put	Currency Future	676.0000	507.0000	(25.000)	0	0	0
19/11/2008	£ / R	2009/03/16	16.70	Put	Currency Future	1,746.0000	1,501.0000	(14.032)	0	0	0
19/11/2008	£ / R	2009/03/16	16.00	Call	Currency Future	1,212.0000	1,234.0000	1.815	0	0	0
19/11/2008	£ / R	2009/03/16	18.30	Put	Currency Future	2,889.0000	2,613.0000	(9.553)	0	0	0
19/11/2008	£ / R	2009/03/16	15.25	Call	Currency Future	1,541.0000	1,614.0000	4.737	0	0	0
19/11/2008	£ / R	2009/03/16	16.00	Put	Currency Future	1,306.0000	1,060.0000	(18.836)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	£ / R 2009/03/16	14.85	Call	Currency Future	1,771.0000	1,865.0000	5.308	0	0	0
19/11/2008	£ / R 2009/03/16	15.50	Put	Currency Future	1,001.0000	795.0000	(20.579)	0	0	0
19/11/2008	£ / R 2009/03/16	18.10	Call	Currency Future	540.0000	534.0000	(1.111)	0	0	0
19/11/2008	£ / R 2009/03/16	14.95	Call	Currency Future	1,712.0000	1,800.0000	5.140	0	0	0
19/11/2008	£ / R 2009/03/16	18.20	Put	Currency Future	2,811.0000	2,536.0000	(9.783)	0	0	0
19/11/2008	£ / R 2009/03/16	14.85	Put	Currency Future	715.0000	541.0000	(24.336)	0	0	0
19/11/2008	£ / R 2009/03/16	16.10	Call	Currency Future	1,176.0000	1,195.0000	1.616	0	0	0
19/11/2008	£ / R 2009/03/16	18.10	Put	Currency Future	2,734.0000	2,459.0000	(10.059)	0	0	0
19/11/2008	£ / R 2009/03/16	16.60	Call	Currency Future	989.0000	1,016.0000	2.730	0	0	0
19/11/2008	£ / R 2009/03/16	16.95	Put	Currency Future	1,908.0000	1,656.0000	(13.208)	0	0	0
19/11/2008	£ / R 2009/03/16	18.40	Call	Currency Future	475.0000	465.0000	(2.105)	0	0	0
19/11/2008	£ / R 2009/03/16	15.95	Call	Currency Future	1,230.0000	1,255.0000	2.033	0	0	0
19/11/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,486.0000	1,555.0000	4.643	0	0	0
19/11/2008	£ / R 2009/03/16	18.45	Call	Currency Future	464.0000	454.0000	(2.155)	0	0	0
19/11/2008	£ / R 2009/03/16	16.00	Call	Currency Future	1,212.0000	1,234.0000	1.815	0	0	0
19/11/2008	£ / R 2009/03/16	15.85	Call	Currency Future	1,269.0000	1,294.0000	1.970	0	0	0
19/11/2008	£ / R 2009/03/16	18.60	Call	Currency Future	435.0000	423.0000	(2.759)	0	0	0
19/11/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,306.0000	1,060.0000	(18.836)	0	0	0
19/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,249.0000	1,274.0000	2.002	0	0	0
19/11/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,683.0000	1,441.0000	(14.379)	0	0	0
19/11/2008	£ / R 2009/03/16	15.00	Call	Currency Future	1,682.0000	1,768.0000	5.113	0	0	0
19/11/2008	£ / R 2009/03/16	17.05	Put	Currency Future	1,974.0000	1,720.0000	(12.867)	0	0	0
19/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,501.0000	1,247.0000	(16.922)	0	0	0
19/11/2008	£ / R 2009/03/16	16.95	Call	Currency Future	864.0000	880.0000	1.852	0	0	0
19/11/2008	£ / R 2009/03/16	17.15	Call	Currency Future	798.0000	810.0000	1.504	0	0	0
19/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	1,107.0000	1,121.0000	1.265	0	0	0
19/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,141.0000	1,157.0000	1.402	0	0	0
19/11/2008	£ / R 2009/03/16	18.45	Put	Currency Future	3,008.0000	2,730.0000	(9.242)	0	0	0
19/11/2008	£ / R 2009/03/16	18.40	Put	Currency Future	2,968.0000	2,691.0000	(9.333)	0	0	0
19/11/2008	£ / R 2009/03/16	17.15	Put	Currency Future	2,042.0000	1,786.0000	(12.537)	0	0	0
19/11/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,802.0000	1,898.0000	5.327	0	0	0
19/11/2008	£ / R 2009/03/16	15.95	Put	Currency Future	1,274.0000	1,031.0000	(19.074)	0	0	0
19/11/2008	£ / R 2009/03/16	18.45	Put	Currency Future	3,008.0000	2,730.0000	(9.242)	0	0	0
19/11/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,435.0000	1,183.0000	(17.561)	0	0	0
19/11/2008	£ / R 2009/03/16	18.90	Put	Currency Future	3,375.0000	3,093.0000	(8.356)	0	0	0
19/11/2008	£ / R 2009/03/16	17.25	Call	Currency Future	767.0000	776.0000	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
19/11/2008	£ / R 2009/03/16	14.80	Put	Currency Future	696.0000	524.0000	(24.713)	0	0	0
19/11/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,288.0000	1,313.0000	1.941	0	0	0
19/11/2008	£ / R 2009/03/16	19.15	Put	Currency Future	3,584.0000	3,301.0000	(7.896)	0	0	0
19/11/2008	£ / R 2009/03/16	18.70	Put	Currency Future	3,210.0000	2,929.0000	(8.754)	0	0	0
19/11/2008	£ / R 2009/03/16	17.25	Put	Currency Future	2,111.0000	1,852.0000	(12.269)	0	0	0
19/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,333.0000	3,052.0000	(8.431)	0	0	0
19/11/2008	£ / R 2009/03/16	18.90	Call	Currency Future	381.0000	367.0000	(3.675)	0	0	0
19/11/2008	£ / R 2009/03/16	17.05	Call	Currency Future	831.0000	844.0000	1.564	0	0	0
19/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,249.0000	1,274.0000	2.002	0	0	0
19/11/2008	£ / R 2009/03/16	18.55	Put	Currency Future	3,088.0000	2,809.0000	(9.035)	0	0	0
19/11/2008	£ / R 2009/03/16	15.00	Put	Currency Future	776.0000	594.0000	(23.454)	0	0	0
19/11/2008	£ / R 2009/03/16	18.60	Put	Currency Future	3,129.0000	2,849.0000	(8.949)	0	0	0
19/11/2008	£ / R 2009/03/16	17.35	Put	Currency Future	2,180.0000	1,919.0000	(11.972)	0	0	0
19/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,182.0000	939.0000	(20.558)	0	0	0
19/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	373.0000	358.0000	(4.021)	0	0	0
19/11/2008	£ / R 2009/03/16	18.70	Call	Currency Future	416.0000	404.0000	(2.885)	0	0	0
19/11/2008	£ / R 2009/03/16	14.75	Call	Currency Future	1,833.0000	1,931.0000	5.346	0	0	0
19/11/2008	£ / R 2009/03/16	17.35	Call	Currency Future	737.0000	744.0000	0.950	0	0	0
19/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,243.0000	1,000.0000	(19.549)	0	0	0
19/11/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,416.0000	3,134.0000	(8.255)	0	0	0
19/11/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,369.0000	1,121.0000	(18.115)	0	0	0
19/11/2008	£ / R 2009/03/16	15.05	Put	Currency Future	797.0000	612.0000	(23.212)	0	0	0
19/11/2008	£ / R 2009/03/16	14.65	Put	Currency Future	639.0000	475.0000	(25.665)	0	0	0
19/11/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,653.0000	1,737.0000	5.082	0	0	0
19/11/2008	£ / R 2009/03/16	19.05	Call	Currency Future	356.0000	341.0000	(4.213)	0	0	0
19/11/2008	£ / R 2009/03/16	18.50	Call	Currency Future	454.0000	444.0000	(2.203)	0	0	0
19/11/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,653.0000	1,737.0000	5.082	0	0	0
19/11/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,369.0000	1,121.0000	(18.115)	0	0	0
19/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,243.0000	1,000.0000	(19.549)	0	0	0
19/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,596.0000	1,674.0000	4.887	0	0	0
19/11/2008	£ / R 2009/03/16	15.65	Put	Currency Future	1,092.0000	862.0000	(21.062)	0	0	0
19/11/2008	£ / R 2009/03/16	18.55	Call	Currency Future	445.0000	433.0000	(2.697)	0	0	0
19/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,772.0000	2,497.0000	(9.921)	0	0	0
19/11/2008	£ / R 2009/03/16	14.65	Call	Currency Future	1,895.0000	1,999.0000	5.488	0	0	0
19/11/2008	£ / R 2009/03/16	16.10	Call	Currency Future	1,176.0000	1,195.0000	1.616	0	0	0
19/11/2008	£ / R 2009/03/16	16.05	Call	Currency Future	1,194.0000	1,214.0000	1.675	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	£ / R 2009/03/16	15.75	Call	Currency Future	1,308.0000	1,333.0000	1.911	0	0	0
19/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	390.0000	376.0000	(3.590)	0	0	0
19/11/2008	£ / R 2009/03/16	18.50	Put	Currency Future	3,048.0000	2,769.0000	(9.154)	0	0	0
19/11/2008	£ / R 2009/03/16	14.90	Put	Currency Future	735.0000	558.0000	(24.082)	0	0	0
19/11/2008	£ / R 2009/03/16	15.75	Put	Currency Future	1,152.0000	909.0000	(21.094)	0	0	0
19/11/2008	£ / R 2009/03/16	19.25	Put	Currency Future	3,669.0000	3,385.0000	(7.741)	0	0	0
19/11/2008	£ / R 2009/03/16	18.80	Put	Currency Future	3,292.0000	3,011.0000	(8.536)	0	0	0
19/11/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,929.0000	2,652.0000	(9.457)	0	0	0
19/11/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,349.0000	1,386.0000	2.743	0	0	0
19/11/2008	£ / R 2009/03/16	19.15	Call	Currency Future	341.0000	325.0000	(4.692)	0	0	0
19/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,501.0000	1,247.0000	(16.922)	0	0	0
19/11/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,802.0000	1,898.0000	5.327	0	0	0
19/11/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,337.0000	1,090.0000	(18.474)	0	0	0
19/11/2008	£ / R 2009/03/16	15.05	Put	Currency Future	797.0000	612.0000	(23.212)	0	0	0
19/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	373.0000	358.0000	(4.021)	0	0	0
19/11/2008	£ / R 2009/03/16	18.80	Call	Currency Future	398.0000	385.0000	(3.266)	0	0	0
19/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	1,107.0000	1,121.0000	1.265	0	0	0
19/11/2008	£ / R 2009/03/16	14.70	Put	Currency Future	657.0000	491.0000	(25.266)	0	0	0
19/11/2008	£ / R 2009/03/16	15.55	Put	Currency Future	1,032.0000	817.0000	(20.833)	0	0	0
19/11/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,416.0000	3,134.0000	(8.255)	0	0	0
19/11/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,435.0000	1,183.0000	(17.561)	0	0	0
19/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	528.0000	522.0000	(1.136)	0	0	0
19/11/2008	£ / R 2009/03/16	14.80	Put	Currency Future	696.0000	524.0000	(24.713)	0	0	0
19/11/2008	£ / R 2009/03/16	15.55	Call	Currency Future	1,388.0000	1,441.0000	3.818	0	0	0
19/11/2008	£ / R 2009/03/16	19.05	Call	Currency Future	356.0000	341.0000	(4.213)	0	0	0
19/11/2008	£ / R 2009/03/16	18.25	Put	Currency Future	2,850.0000	2,574.0000	(9.684)	0	0	0
19/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,544.0000	2,273.0000	(10.653)	0	0	0
19/11/2008	£ / R 2009/03/16	14.90	Put	Currency Future	735.0000	558.0000	(24.082)	0	0	0
19/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	1,067.0000	1,086.0000	1.781	0	0	0
19/11/2008	£ / R 2009/03/16	15.15	Put	Currency Future	840.0000	650.0000	(22.619)	0	0	0
19/11/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,500.0000	3,217.0000	(8.086)	0	0	0
19/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,772.0000	2,497.0000	(9.921)	0	0	0
19/11/2008	£ / R 2009/03/16	17.95	Call	Currency Future	575.0000	571.0000	(0.696)	0	0	0
19/11/2008	£ / R 2009/03/16	17.85	Call	Currency Future	600.0000	597.0000	(0.500)	0	0	0
19/11/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,741.0000	1,832.0000	5.227	0	0	0
19/11/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,561.0000	1,312.0000	(15.951)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	£ / R 2009/03/16	15.85	Put	Currency Future	1,212.0000	970.0000	(19.967)	0	0	0
19/11/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,500.0000	3,217.0000	(8.086)	0	0	0
19/11/2008	£ / R 2009/03/16	18.75	Call	Currency Future	407.0000	394.0000	(3.194)	0	0	0
19/11/2008	£ / R 2009/03/16	17.95	Put	Currency Future	2,619.0000	2,347.0000	(10.386)	0	0	0
19/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,141.0000	1,157.0000	1.402	0	0	0
19/11/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,395.0000	2,129.0000	(11.106)	0	0	0
19/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	907.0000	710.0000	(21.720)	0	0	0
19/11/2008	£ / R 2009/03/16	14.70	Call	Currency Future	1,864.0000	1,965.0000	5.418	0	0	0
19/11/2008	£ / R 2009/03/16	16.15	Put	Currency Future	1,402.0000	1,152.0000	(17.832)	0	0	0
19/11/2008	£ / R 2009/03/16	15.35	Put	Currency Future	930.0000	731.0000	(21.398)	0	0	0
19/11/2008	£ / R 2009/03/16	19.25	Call	Currency Future	326.0000	309.0000	(5.215)	0	0	0
19/11/2008	£ / R 2009/03/16	18.65	Put	Currency Future	3,169.0000	2,889.0000	(8.836)	0	0	0
19/11/2008	£ / R 2009/03/16	17.60	Call	Currency Future	665.0000	667.0000	0.301	0	0	0
19/11/2008	£ / R 2009/03/16	14.60	Put	Currency Future	620.0000	459.0000	(25.968)	0	0	0
19/11/2008	£ / R 2009/03/16	17.75	Put	Currency Future	2,469.0000	2,200.0000	(10.895)	0	0	0
19/11/2008	£ / R 2009/03/16	18.75	Put	Currency Future	3,251.0000	2,970.0000	(8.643)	0	0	0
19/11/2008	£ / R 2009/03/16	16.60	Call	Currency Future	989.0000	1,016.0000	2.730	0	0	0
19/11/2008	£ / R 2009/03/16	14.60	Call	Currency Future	1,927.0000	2,034.0000	5.553	0	0	0
19/11/2008	£ / R 2009/03/16	16.15	Call	Currency Future	1,158.0000	1,176.0000	1.554	0	0	0
19/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,544.0000	2,273.0000	(10.653)	0	0	0
19/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,333.0000	3,052.0000	(8.431)	0	0	0
19/11/2008	£ / R 2009/03/16	17.85	Call	Currency Future	600.0000	597.0000	(0.500)	0	0	0
19/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	390.0000	376.0000	(3.590)	0	0	0
19/11/2008	£ / R 2009/03/16	16.25	Call	Currency Future	1,124.0000	1,139.0000	1.335	0	0	0
19/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	528.0000	522.0000	(1.136)	0	0	0
19/11/2008	£ / R 2009/03/16	16.25	Put	Currency Future	1,468.0000	1,215.0000	(17.234)	0	0	0
19/11/2008	£ / R 2009/03/16	18.65	Call	Currency Future	426.0000	413.0000	(3.052)	0	0	0
19/11/2008	£ / R 2009/03/16	17.65	Call	Currency Future	652.0000	653.0000	0.153	0	0	0
19/11/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,288.0000	1,313.0000	1.941	0	0	0
19/11/2008	£ / R 2009/03/16	16.35	Call	Currency Future	1,087.0000	1,103.0000	1.472	0	0	0
19/11/2008	£ / R 2009/03/16	17.75	Call	Currency Future	625.0000	624.0000	(0.160)	0	0	0
19/11/2008	£ / R 2009/03/16	18.55	Call	Currency Future	445.0000	433.0000	(2.697)	0	0	0
19/11/2008	£ / R 2009/03/16	17.20	Call	Currency Future	782.0000	793.0000	1.407	0	0	0
19/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,513.0000	1,584.0000	4.693	0	0	0
19/11/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,531.0000	1,279.0000	(16.460)	0	0	0
19/11/2008	£ / R 2009/03/16	18.25	Call	Currency Future	506.0000	498.0000	(1.581)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	£ / R 2009/03/16	16.50	Call	Currency Future	1,027.0000	1,052.0000	2.434	0	0	0
19/11/2008	£ / R 2009/03/16	18.55	Put	Currency Future	3,088.0000	2,809.0000	(9.035)	0	0	0
19/11/2008	£ / R 2009/03/16	18.35	Call	Currency Future	485.0000	476.0000	(1.856)	0	0	0
19/11/2008	£ / R 2009/03/16	15.10	Put	Currency Future	818.0000	631.0000	(22.861)	0	0	0
19/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,182.0000	939.0000	(20.558)	0	0	0
19/11/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,625.0000	1,705.0000	4.923	0	0	0
19/11/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,929.0000	2,652.0000	(9.457)	0	0	0
19/11/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,741.0000	1,832.0000	5.227	0	0	0
19/11/2008	£ / R 2009/03/16	18.35	Call	Currency Future	485.0000	476.0000	(1.856)	0	0	0
19/11/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,683.0000	1,441.0000	(14.379)	0	0	0
19/11/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,337.0000	1,090.0000	(18.474)	0	0	0
19/11/2008	£ / R 2009/03/16	16.80	Call	Currency Future	916.0000	936.0000	2.183	0	0	0
19/11/2008	£ / R 2009/03/16	15.65	Put	Currency Future	1,092.0000	862.0000	(21.062)	0	0	0
19/11/2008	£ / R 2009/03/16	16.45	Put	Currency Future	1,591.0000	1,345.0000	(15.462)	0	0	0
19/11/2008	£ / R 2009/03/16	16.05	Call	Currency Future	1,194.0000	1,214.0000	1.675	0	0	0
19/11/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,395.0000	2,129.0000	(11.106)	0	0	0
19/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	898.0000	917.0000	2.116	0	0	0
19/11/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,349.0000	1,386.0000	2.743	0	0	0
19/11/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,359.0000	2,093.0000	(11.276)	0	0	0
19/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,810.0000	1,562.0000	(13.702)	0	0	0
19/11/2008	£ / R 2009/03/16	17.65	Call	Currency Future	652.0000	653.0000	0.153	0	0	0
19/11/2008	£ / R 2009/03/16	15.70	Put	Currency Future	1,122.0000	885.0000	(21.123)	0	0	0
19/11/2008	£ / R 2009/03/16	17.55	Put	Currency Future	2,323.0000	2,058.0000	(11.408)	0	0	0
19/11/2008	£ / R 2009/03/16	15.45	Put	Currency Future	977.0000	773.0000	(20.880)	0	0	0
19/11/2008	£ / R 2009/03/16	15.45	Call	Currency Future	1,433.0000	1,497.0000	4.466	0	0	0
19/11/2008	£ / R 2009/03/16	18.05	Put	Currency Future	2,695.0000	2,422.0000	(10.130)	0	0	0
19/11/2008	£ / R 2009/03/16	16.55	Call	Currency Future	1,008.0000	1,036.0000	2.778	0	0	0
19/11/2008	£ / R 2009/03/16	16.45	Call	Currency Future	1,047.0000	1,069.0000	2.101	0	0	0
19/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,243.0000	1,000.0000	(19.549)	0	0	0
19/11/2008	£ / R 2009/03/16	18.05	Call	Currency Future	551.0000	546.0000	(0.907)	0	0	0
19/11/2008	£ / R 2009/03/16	16.65	Call	Currency Future	970.0000	995.0000	2.577	0	0	0
19/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	953.0000	752.0000	(21.091)	0	0	0
19/11/2008	£ / R 2009/03/16	15.70	Call	Currency Future	1,329.0000	1,359.0000	2.257	0	0	0
19/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,249.0000	1,274.0000	2.002	0	0	0
19/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,842.0000	1,593.0000	(13.518)	0	0	0
19/11/2008	£ / R 2009/03/16	15.10	Put	Currency Future	818.0000	631.0000	(22.861)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,460.0000	1,526.0000	4.521	0	0	0
19/11/2008	£ / R 2009/03/16	16.75	Call	Currency Future	934.0000	956.0000	2.355	0	0	0
19/11/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,625.0000	1,705.0000	4.923	0	0	0
19/11/2008	£ / R 2009/03/16	16.55	Put	Currency Future	1,652.0000	1,412.0000	(14.528)	0	0	0
19/11/2008	£ / R 2009/03/16	16.50	Put	Currency Future	1,621.0000	1,378.0000	(14.991)	0	0	0
19/11/2008	£ / R 2009/03/16	15.60	Put	Currency Future	1,063.0000	839.0000	(21.072)	0	0	0
19/11/2008	£ / R 2009/03/16	15.15	Put	Currency Future	840.0000	650.0000	(22.619)	0	0	0
19/11/2008	£ / R 2009/03/16	17.70	Call	Currency Future	638.0000	638.0000	-	0	0	0
19/11/2008	£ / R 2009/03/16	17.50	Call	Currency Future	693.0000	697.0000	0.577	0	0	0
19/11/2008	£ / R 2009/03/16	15.60	Call	Currency Future	1,369.0000	1,413.0000	3.214	0	0	0
19/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,513.0000	1,584.0000	4.693	0	0	0
19/11/2008	£ / R 2009/03/16	15.60	Call	Currency Future	1,369.0000	1,413.0000	3.214	0	0	0
19/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	907.0000	710.0000	(21.720)	0	0	0
19/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,596.0000	1,674.0000	4.887	0	0	0
19/11/2008	£ / R 2009/03/16	16.65	Put	Currency Future	1,714.0000	1,471.0000	(14.177)	0	0	0
19/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,875.0000	1,625.0000	(13.333)	0	0	0
19/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	881.0000	899.0000	2.043	0	0	0
19/11/2008	£ / R 2009/03/16	17.00	Call	Currency Future	847.0000	862.0000	1.771	0	0	0
19/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,875.0000	1,625.0000	(13.333)	0	0	0
19/11/2008	£ / R 2009/03/16	17.00	Put	Currency Future	1,941.0000	1,688.0000	(13.035)	0	0	0
19/11/2008	£ / R 2009/03/16	17.10	Call	Currency Future	814.0000	827.0000	1.597	0	0	0
19/11/2008	£ / R 2009/03/16	15.60	Put	Currency Future	1,063.0000	839.0000	(21.072)	0	0	0
19/11/2008	£ / R 2009/03/16	17.10	Put	Currency Future	2,008.0000	1,753.0000	(12.699)	0	0	0
19/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	881.0000	899.0000	2.043	0	0	0
19/11/2008	£ / R 2009/03/16	17.50	Put	Currency Future	2,287.0000	2,023.0000	(11.544)	0	0	0
19/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,810.0000	1,562.0000	(13.702)	0	0	0
19/11/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,531.0000	1,279.0000	(16.460)	0	0	0
19/11/2008	£ / R 2009/03/16	17.55	Call	Currency Future	679.0000	682.0000	0.442	0	0	0
19/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	898.0000	917.0000	2.116	0	0	0
19/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	953.0000	752.0000	(21.091)	0	0	0
19/11/2008	£ / R 2009/03/16	16.35	Call	Currency Future	1,087.0000	1,103.0000	1.472	0	0	0
19/11/2008	£ / R 2009/03/16	17.20	Put	Currency Future	2,076.0000	1,819.0000	(12.380)	0	0	0
19/11/2008	£ / R 2009/03/16	18.65	Put	Currency Future	3,169.0000	2,889.0000	(8.836)	0	0	0
19/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,842.0000	1,593.0000	(13.518)	0	0	0
19/11/2008	£ / R 2009/03/16	18.65	Call	Currency Future	426.0000	413.0000	(3.052)	0	0	0
19/11/2008	£ / R 2009/03/16	16.80	Call	Currency Future	916.0000	936.0000	2.183	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	£ / R	2009/03/16	16.75	Put	Currency Future	1,778.0000	1,532.0000	(13.836)	0	0	0
19/11/2008	£ / R	2009/03/16	17.10	Put	Currency Future	2,008.0000	1,753.0000	(12.699)	0	0	0
19/11/2008	£ / R	2009/03/16	17.10	Call	Currency Future	814.0000	827.0000	1.597	0	0	0
19/11/2008	£ / R	2009/03/16	17.30	Call	Currency Future	752.0000	760.0000	1.064	0	0	0
19/11/2008	£ / R	2009/03/16	15.20	Call	Currency Future	1,568.0000	1,644.0000	4.847	0	0	0
19/11/2008	£ / R	2009/03/16	17.40	Call	Currency Future	722.0000	728.0000	0.831	0	0	0
19/11/2008	£ / R	2009/03/16	15.35	Put	Currency Future	930.0000	731.0000	(21.398)	0	0	0
19/11/2008	£ / R	2009/03/16	17.30	Put	Currency Future	2,145.0000	1,886.0000	(12.075)	0	0	0
19/11/2008	£ / R	2009/03/16	15.35	Call	Currency Future	1,486.0000	1,555.0000	4.643	0	0	0
19/11/2008	£ / R	2009/03/16	17.40	Put	Currency Future	2,216.0000	1,954.0000	(11.823)	0	0	0
19/11/2008	£ / R	2009/03/16	15.20	Put	Currency Future	862.0000	670.0000	(22.274)	0	0	0
19/11/2008	£ / R	2009/03/16	18.00	Put	Currency Future	2,657.0000	2,384.0000	(10.275)	0	0	0
19/11/2008	£ / R	2009/03/16	17.90	Put	Currency Future	2,581.0000	2,310.0000	(10.500)	0	0	0
19/11/2008	£ / R	2009/03/16	17.70	Put	Currency Future	2,432.0000	2,164.0000	(11.020)	0	0	0
19/11/2008	£ / R	2009/03/16	15.40	Call	Currency Future	1,460.0000	1,526.0000	4.521	0	0	0
19/11/2008	£ / R	2009/03/16	18.00	Call	Currency Future	563.0000	558.0000	(0.888)	0	0	0
19/11/2008	£ / R	2009/03/16	17.80	Call	Currency Future	612.0000	611.0000	(0.163)	0	0	0
19/11/2008	£ / R	2009/03/16	17.90	Call	Currency Future	587.0000	584.0000	(0.511)	0	0	0
19/11/2008	£ / R	2009/03/16	17.80	Put	Currency Future	2,506.0000	2,237.0000	(10.734)	0	0	0
19/11/2008	£ / R	2009/03/16	17.60	Put	Currency Future	2,359.0000	2,093.0000	(11.276)	0	0	0
19/11/2008	£ / R	2009/03/16	17.60	Call	Currency Future	665.0000	667.0000	0.301	0	0	0
19/11/2008	£ / R	2009/03/16	16.55	Put	Currency Future	1,652.0000	1,412.0000	(14.528)	0	0	0
19/11/2008	£ / R	2009/03/16	15.85	Put	Currency Future	1,212.0000	970.0000	(19.967)	0	0	0
19/11/2008	£ / R	2009/03/16	16.55	Call	Currency Future	1,008.0000	1,036.0000	2.778	0	0	0
19/11/2008	£ / R	2009/03/16	15.85	Call	Currency Future	1,269.0000	1,294.0000	1.970	0	0	0
19/11/2008	£ / R	2009/03/16	15.75	Put	Currency Future	1,152.0000	909.0000	(21.094)	0	0	0
19/11/2008	£ / R	2009/03/16	15.75	Call	Currency Future	1,308.0000	1,333.0000	1.911	0	0	0
19/11/2008	£ / R	2009/06/12			Currency Future	16.2238	16.4941	1.666	16.4300	16.4300	5
19/11/2008	£ / R	2009/06/12	16.80	Put	Currency Future	1,853.0000	1,656.0000	(10.631)	0	0	0
19/11/2008	£ / R	2009/06/12	14.90	Call	Currency Future	2,147.0000	2,293.0000	6.800	0	0	0
19/11/2008	£ / R	2009/06/12	16.10	Call	Currency Future	1,533.0000	1,607.0000	4.827	0	0	0
19/11/2008	£ / R	2009/06/12	16.30	Call	Currency Future	1,459.0000	1,528.0000	4.729	0	0	0
19/11/2008	£ / R	2009/06/12	15.40	Put	Currency Future	1,035.0000	892.0000	(13.816)	0	0	0
19/11/2008	£ / R	2009/06/12	15.90	Call	Currency Future	1,612.0000	1,710.0000	6.079	0	0	0
19/11/2008	£ / R	2009/06/12	18.25	Put	Currency Future	2,825.0000	2,604.0000	(7.823)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	990.0000	851.0000	(14.040)	0	0	0
19/11/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,442.0000	1,509.0000	4.646	0	0	0
19/11/2008	£ / R 2009/06/12	16.05	Put	Currency Future	1,379.0000	1,188.0000	(13.851)	0	0	0
19/11/2008	£ / R 2009/06/12	17.25	Call	Currency Future	1,108.0000	1,180.0000	6.498	0	0	0
19/11/2008	£ / R 2009/06/12	17.00	Put	Currency Future	1,975.0000	1,783.0000	(9.722)	0	0	0
19/11/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,859.0000	1,987.0000	6.885	0	0	0
19/11/2008	£ / R 2009/06/12	16.05	Call	Currency Future	1,552.0000	1,632.0000	5.155	0	0	0
19/11/2008	£ / R 2009/06/12	17.25	Put	Currency Future	2,134.0000	1,936.0000	(9.278)	0	0	0
19/11/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,276.0000	1,350.0000	5.799	0	0	0
19/11/2008	£ / R 2009/06/12	15.50	Call	Currency Future	1,805.0000	1,929.0000	6.870	0	0	0
19/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,409.0000	1,213.0000	(13.911)	0	0	0
19/11/2008	£ / R 2009/06/12	18.25	Call	Currency Future	799.0000	848.0000	6.133	0	0	0
19/11/2008	£ / R 2009/06/12	17.00	Call	Currency Future	1,199.0000	1,277.0000	6.505	0	0	0
19/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,208.0000	2,358.0000	6.793	0	0	0
19/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,288.0000	1,116.0000	(13.354)	0	0	0
19/11/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,536.0000	1,334.0000	(13.151)	0	0	0
19/11/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,734.0000	1,524.0000	(12.111)	0	0	0
19/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	785.0000	663.0000	(15.541)	0	0	0
19/11/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,793.0000	1,590.0000	(11.322)	0	0	0
19/11/2008	£ / R 2009/06/12	15.95	Put	Currency Future	1,318.0000	1,139.0000	(13.581)	0	0	0
19/11/2008	£ / R 2009/06/12	18.75	Put	Currency Future	3,200.0000	2,970.0000	(7.188)	0	0	0
19/11/2008	£ / R 2009/06/12	14.85	Call	Currency Future	2,178.0000	2,325.0000	6.749	0	0	0
19/11/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,536.0000	1,334.0000	(13.151)	0	0	0
19/11/2008	£ / R 2009/06/12	15.50	Put	Currency Future	1,081.0000	935.0000	(13.506)	0	0	0
19/11/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,568.0000	1,365.0000	(12.946)	0	0	0
19/11/2008	£ / R 2009/06/12	15.95	Call	Currency Future	1,592.0000	1,684.0000	5.779	0	0	0
19/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,152.0000	1,000.0000	(13.194)	0	0	0
19/11/2008	£ / R 2009/06/12	14.90	Put	Currency Future	823.0000	699.0000	(15.067)	0	0	0
19/11/2008	£ / R 2009/06/12	15.20	Call	Currency Future	1,971.0000	2,106.0000	6.849	0	0	0
19/11/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,725.0000	1,844.0000	6.899	0	0	0
19/11/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,914.0000	2,045.0000	6.844	0	0	0
19/11/2008	£ / R 2009/06/12	16.25	Call	Currency Future	1,477.0000	1,548.0000	4.807	0	0	0
19/11/2008	£ / R 2009/06/12	18.75	Call	Currency Future	674.0000	714.0000	5.935	0	0	0
19/11/2008	£ / R 2009/06/12	14.95	Put	Currency Future	843.0000	717.0000	(14.947)	0	0	0
19/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	990.0000	851.0000	(14.040)	0	0	0
19/11/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,533.0000	1,607.0000	4.827	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	£ / R 2009/06/12	14.95	Call	Currency Future	2,117.0000	2,261.0000	6.802	0	0	0
19/11/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,357.0000	1,418.0000	4.495	0	0	0
19/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,409.0000	1,213.0000	(13.911)	0	0	0
19/11/2008	£ / R 2009/06/12	18.50	Call	Currency Future	734.0000	778.0000	5.995	0	0	0
19/11/2008	£ / R 2009/06/12	14.85	Put	Currency Future	804.0000	681.0000	(15.299)	0	0	0
19/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	1,035.0000	892.0000	(13.816)	0	0	0
19/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,496.0000	1,568.0000	4.813	0	0	0
19/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,128.0000	978.0000	(13.298)	0	0	0
19/11/2008	£ / R 2009/06/12	18.50	Put	Currency Future	3,010.0000	2,784.0000	(7.508)	0	0	0
19/11/2008	£ / R 2009/06/12	15.05	Call	Currency Future	2,058.0000	2,198.0000	6.803	0	0	0
19/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,472.0000	1,274.0000	(13.451)	0	0	0
19/11/2008	£ / R 2009/06/12	15.25	Call	Currency Future	1,942.0000	2,075.0000	6.849	0	0	0
19/11/2008	£ / R 2009/06/12	15.05	Put	Currency Future	884.0000	754.0000	(14.706)	0	0	0
19/11/2008	£ / R 2009/06/12	15.25	Put	Currency Future	969.0000	831.0000	(14.241)	0	0	0
19/11/2008	£ / R 2009/06/12	15.15	Call	Currency Future	1,999.0000	2,136.0000	6.853	0	0	0
19/11/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,459.0000	1,528.0000	4.729	0	0	0
19/11/2008	£ / R 2009/06/12	18.80	Put	Currency Future	3,239.0000	3,007.0000	(7.163)	0	0	0
19/11/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,751.0000	1,872.0000	6.910	0	0	0
19/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,104.0000	956.0000	(13.406)	0	0	0
19/11/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,357.0000	1,418.0000	4.495	0	0	0
19/11/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,734.0000	1,524.0000	(12.111)	0	0	0
19/11/2008	£ / R 2009/06/12	19.15	Put	Currency Future	3,513.0000	3,276.0000	(6.746)	0	0	0
19/11/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,778.0000	1,900.0000	6.862	0	0	0
19/11/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,348.0000	1,164.0000	(13.650)	0	0	0
19/11/2008	£ / R 2009/06/12	15.15	Put	Currency Future	926.0000	792.0000	(14.471)	0	0	0
19/11/2008	£ / R 2009/06/12	16.45	Put	Currency Future	1,633.0000	1,428.0000	(12.554)	0	0	0
19/11/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,572.0000	1,658.0000	5.471	0	0	0
19/11/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,914.0000	2,045.0000	6.844	0	0	0
19/11/2008	£ / R 2009/06/12	16.25	Put	Currency Future	1,504.0000	1,304.0000	(13.298)	0	0	0
19/11/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,914.0000	1,724.0000	(9.927)	0	0	0
19/11/2008	£ / R 2009/06/12	16.45	Call	Currency Future	1,407.0000	1,472.0000	4.620	0	0	0
19/11/2008	£ / R 2009/06/12	18.60	Put	Currency Future	3,086.0000	2,858.0000	(7.388)	0	0	0
19/11/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,316.0000	1,384.0000	5.167	0	0	0
19/11/2008	£ / R 2009/06/12	19.15	Call	Currency Future	587.0000	620.0000	5.622	0	0	0
19/11/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,793.0000	1,590.0000	(11.322)	0	0	0
19/11/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,859.0000	1,987.0000	6.885	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	£ / R 2009/06/12	16.75	Call	Currency Future	1,296.0000	1,367.0000	5.478	0	0	0
19/11/2008	£ / R 2009/06/12	18.80	Call	Currency Future	662.0000	701.0000	5.891	0	0	0
19/11/2008	£ / R 2009/06/12	15.20	Put	Currency Future	947.0000	811.0000	(14.361)	0	0	0
19/11/2008	£ / R 2009/06/12	15.10	Put	Currency Future	905.0000	773.0000	(14.586)	0	0	0
19/11/2008	£ / R 2009/06/12	15.85	Put	Currency Future	1,256.0000	1,092.0000	(13.057)	0	0	0
19/11/2008	£ / R 2009/06/12	16.50	Put	Currency Future	1,667.0000	1,459.0000	(12.478)	0	0	0
19/11/2008	£ / R 2009/06/12	16.90	Call	Currency Future	1,237.0000	1,318.0000	6.548	0	0	0
19/11/2008	£ / R 2009/06/12	14.90	Put	Currency Future	823.0000	699.0000	(15.067)	0	0	0
19/11/2008	£ / R 2009/06/12	17.95	Call	Currency Future	883.0000	938.0000	6.229	0	0	0
19/11/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,609.0000	2,394.0000	(8.241)	0	0	0
19/11/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,316.0000	1,384.0000	5.167	0	0	0
19/11/2008	£ / R 2009/06/12	16.75	Put	Currency Future	1,822.0000	1,623.0000	(10.922)	0	0	0
19/11/2008	£ / R 2009/06/12	15.85	Call	Currency Future	1,630.0000	1,736.0000	6.503	0	0	0
19/11/2008	£ / R 2009/06/12	18.35	Call	Currency Future	772.0000	820.0000	6.218	0	0	0
19/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,104.0000	956.0000	(13.406)	0	0	0
19/11/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,778.0000	1,900.0000	6.862	0	0	0
19/11/2008	£ / R 2009/06/12	18.35	Put	Currency Future	2,899.0000	2,675.0000	(7.727)	0	0	0
19/11/2008	£ / R 2009/06/12	16.50	Call	Currency Future	1,390.0000	1,454.0000	4.604	0	0	0
19/11/2008	£ / R 2009/06/12	15.05	Call	Currency Future	2,058.0000	2,198.0000	6.803	0	0	0
19/11/2008	£ / R 2009/06/12	16.95	Call	Currency Future	1,218.0000	1,298.0000	6.568	0	0	0
19/11/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,601.0000	1,396.0000	(12.804)	0	0	0
19/11/2008	£ / R 2009/06/12	15.05	Put	Currency Future	884.0000	754.0000	(14.706)	0	0	0
19/11/2008	£ / R 2009/06/12	18.70	Call	Currency Future	686.0000	726.0000	5.831	0	0	0
19/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,424.0000	1,490.0000	4.635	0	0	0
19/11/2008	£ / R 2009/06/12	18.15	Call	Currency Future	826.0000	877.0000	6.174	0	0	0
19/11/2008	£ / R 2009/06/12	15.15	Call	Currency Future	1,999.0000	2,136.0000	6.853	0	0	0
19/11/2008	£ / R 2009/06/12	17.15	Put	Currency Future	2,070.0000	1,874.0000	(9.469)	0	0	0
19/11/2008	£ / R 2009/06/12	15.15	Put	Currency Future	926.0000	792.0000	(14.471)	0	0	0
19/11/2008	£ / R 2009/06/12	18.45	Call	Currency Future	747.0000	792.0000	6.024	0	0	0
19/11/2008	£ / R 2009/06/12	19.10	Call	Currency Future	597.0000	631.0000	5.695	0	0	0
19/11/2008	£ / R 2009/06/12	17.15	Call	Currency Future	1,144.0000	1,218.0000	6.469	0	0	0
19/11/2008	£ / R 2009/06/12	17.85	Put	Currency Future	2,539.0000	2,326.0000	(8.389)	0	0	0
19/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,316.0000	3,083.0000	(7.027)	0	0	0
19/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,128.0000	978.0000	(13.298)	0	0	0
19/11/2008	£ / R 2009/06/12	19.20	Call	Currency Future	576.0000	609.0000	5.729	0	0	0
19/11/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,751.0000	1,872.0000	6.910	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,752.0000	2,533.0000	(7.958)	0	0	0
19/11/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,752.0000	2,533.0000	(7.958)	0	0	0
19/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,649.0000	1,763.0000	6.913	0	0	0
19/11/2008	£ / R 2009/06/12	15.10	Call	Currency Future	2,028.0000	2,167.0000	6.854	0	0	0
19/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,424.0000	1,490.0000	4.635	0	0	0
19/11/2008	£ / R 2009/06/12	18.15	Call	Currency Future	826.0000	877.0000	6.174	0	0	0
19/11/2008	£ / R 2009/06/12	19.20	Put	Currency Future	3,553.0000	3,315.0000	(6.699)	0	0	0
19/11/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,601.0000	1,396.0000	(12.804)	0	0	0
19/11/2008	£ / R 2009/06/12	18.05	Put	Currency Future	2,680.0000	2,463.0000	(8.097)	0	0	0
19/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	640.0000	677.0000	5.781	0	0	0
19/11/2008	£ / R 2009/06/12	17.80	Call	Currency Future	928.0000	986.0000	6.250	0	0	0
19/11/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,973.0000	2,748.0000	(7.568)	0	0	0
19/11/2008	£ / R 2009/06/12	18.05	Call	Currency Future	854.0000	907.0000	6.206	0	0	0
19/11/2008	£ / R 2009/06/12	19.10	Put	Currency Future	3,473.0000	3,237.0000	(6.795)	0	0	0
19/11/2008	£ / R 2009/06/12	17.80	Put	Currency Future	2,504.0000	2,292.0000	(8.466)	0	0	0
19/11/2008	£ / R 2009/06/12	17.10	Put	Currency Future	2,038.0000	1,844.0000	(9.519)	0	0	0
19/11/2008	£ / R 2009/06/12	17.85	Call	Currency Future	913.0000	970.0000	6.243	0	0	0
19/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,208.0000	2,358.0000	6.793	0	0	0
19/11/2008	£ / R 2009/06/12	17.95	Call	Currency Future	883.0000	938.0000	6.229	0	0	0
19/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	785.0000	663.0000	(15.541)	0	0	0
19/11/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,609.0000	2,394.0000	(8.241)	0	0	0
19/11/2008	£ / R 2009/06/12	18.70	Put	Currency Future	3,162.0000	2,932.0000	(7.274)	0	0	0
19/11/2008	£ / R 2009/06/12	17.65	Call	Currency Future	974.0000	1,036.0000	6.366	0	0	0
19/11/2008	£ / R 2009/06/12	18.45	Call	Currency Future	747.0000	792.0000	6.024	0	0	0
19/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,612.0000	1,710.0000	6.079	0	0	0
19/11/2008	£ / R 2009/06/12	18.85	Call	Currency Future	651.0000	689.0000	5.837	0	0	0
19/11/2008	£ / R 2009/06/12	14.90	Call	Currency Future	2,147.0000	2,293.0000	6.800	0	0	0
19/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,225.0000	1,069.0000	(12.735)	0	0	0
19/11/2008	£ / R 2009/06/12	15.70	Call	Currency Future	1,700.0000	1,817.0000	6.882	0	0	0
19/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,496.0000	1,568.0000	4.813	0	0	0
19/11/2008	£ / R 2009/06/12	16.85	Call	Currency Future	1,257.0000	1,334.0000	6.126	0	0	0
19/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,288.0000	1,116.0000	(13.354)	0	0	0
19/11/2008	£ / R 2009/06/12	19.30	Put	Currency Future	3,633.0000	3,393.0000	(6.606)	0	0	0
19/11/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,914.0000	1,724.0000	(9.927)	0	0	0
19/11/2008	£ / R 2009/06/12	15.75	Put	Currency Future	1,200.0000	1,046.0000	(12.833)	0	0	0
19/11/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,883.0000	1,690.0000	(10.250)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	£ / R 2009/06/12	17.10	Call	Currency Future	1,162.0000	1,238.0000	6.540	0	0	0
19/11/2008	£ / R 2009/06/12	19.55	Put	Currency Future	3,835.0000	3,593.0000	(6.310)	0	0	0
19/11/2008	£ / R 2009/06/12	17.10	Call	Currency Future	1,162.0000	1,238.0000	6.540	0	0	0
19/11/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,572.0000	1,658.0000	5.471	0	0	0
19/11/2008	£ / R 2009/06/12	18.95	Call	Currency Future	629.0000	665.0000	5.723	0	0	0
19/11/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,568.0000	1,365.0000	(12.946)	0	0	0
19/11/2008	£ / R 2009/06/12	19.00	Put	Currency Future	3,394.0000	3,160.0000	(6.895)	0	0	0
19/11/2008	£ / R 2009/06/12	17.20	Put	Currency Future	2,102.0000	1,905.0000	(9.372)	0	0	0
19/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	640.0000	677.0000	5.781	0	0	0
19/11/2008	£ / R 2009/06/12	16.90	Call	Currency Future	1,237.0000	1,318.0000	6.548	0	0	0
19/11/2008	£ / R 2009/06/12	18.95	Put	Currency Future	3,355.0000	3,121.0000	(6.975)	0	0	0
19/11/2008	£ / R 2009/06/12	16.15	Put	Currency Future	1,441.0000	1,243.0000	(13.740)	0	0	0
19/11/2008	£ / R 2009/06/12	17.20	Call	Currency Future	1,126.0000	1,199.0000	6.483	0	0	0
19/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,316.0000	3,083.0000	(7.027)	0	0	0
19/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,152.0000	1,000.0000	(13.194)	0	0	0
19/11/2008	£ / R 2009/06/12	19.05	Call	Currency Future	607.0000	642.0000	5.766	0	0	0
19/11/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,442.0000	1,509.0000	4.646	0	0	0
19/11/2008	£ / R 2009/06/12	18.65	Call	Currency Future	698.0000	739.0000	5.874	0	0	0
19/11/2008	£ / R 2009/06/12	17.10	Put	Currency Future	2,038.0000	1,844.0000	(9.519)	0	0	0
19/11/2008	£ / R 2009/06/12	19.30	Call	Currency Future	556.0000	587.0000	5.576	0	0	0
19/11/2008	£ / R 2009/06/12	15.00	Call	Currency Future	2,087.0000	2,229.0000	6.804	13	13	0
19/11/2008	£ / R 2009/06/12	18.85	Put	Currency Future	3,277.0000	3,045.0000	(7.080)	0	0	0
19/11/2008	£ / R 2009/06/12	16.15	Call	Currency Future	1,514.0000	1,587.0000	4.822	0	0	0
19/11/2008	£ / R 2009/06/12	18.60	Call	Currency Future	710.0000	752.0000	5.915	0	0	0
19/11/2008	£ / R 2009/06/12	17.15	Call	Currency Future	1,144.0000	1,218.0000	6.469	0	0	0
19/11/2008	£ / R 2009/06/12	19.40	Call	Currency Future	537.0000	567.0000	5.587	0	0	0
19/11/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,434.0000	3,198.0000	(6.872)	0	0	0
19/11/2008	£ / R 2009/06/12	17.35	Call	Currency Future	1,073.0000	1,143.0000	6.524	0	0	0
19/11/2008	£ / R 2009/06/12	18.65	Put	Currency Future	3,124.0000	2,895.0000	(7.330)	0	0	0
19/11/2008	£ / R 2009/06/12	17.15	Put	Currency Future	2,070.0000	1,874.0000	(9.469)	0	0	0
19/11/2008	£ / R 2009/06/12	19.45	Put	Currency Future	3,754.0000	3,513.0000	(6.420)	0	0	0
19/11/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,883.0000	1,690.0000	(10.250)	0	0	0
19/11/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,348.0000	1,164.0000	(13.650)	0	0	0
19/11/2008	£ / R 2009/06/12	18.85	Call	Currency Future	651.0000	689.0000	5.837	0	0	0
19/11/2008	£ / R 2009/06/12	17.45	Call	Currency Future	1,040.0000	1,106.0000	6.346	0	0	0
19/11/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,574.0000	2,360.0000	(8.314)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	£ / R 2009/06/12	19.45	Call	Currency Future	528.0000	557.0000	5.492	0	0	0
19/11/2008	£ / R 2009/06/12	16.95	Put	Currency Future	1,944.0000	1,754.0000	(9.774)	0	0	0
19/11/2008	£ / R 2009/06/12	18.65	Call	Currency Future	698.0000	739.0000	5.874	0	0	0
19/11/2008	£ / R 2009/06/12	17.65	Put	Currency Future	2,401.0000	2,192.0000	(8.705)	0	0	0
19/11/2008	£ / R 2009/06/12	19.55	Call	Currency Future	509.0000	537.0000	5.501	0	0	0
19/11/2008	£ / R 2009/06/12	15.70	Put	Currency Future	1,176.0000	1,023.0000	(13.010)	0	0	0
19/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,472.0000	1,274.0000	(13.451)	0	0	0
19/11/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,973.0000	2,748.0000	(7.568)	0	0	0
19/11/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,200.0000	1,998.0000	(9.182)	0	0	0
19/11/2008	£ / R 2009/06/12	19.35	Call	Currency Future	547.0000	577.0000	5.484	0	0	0
19/11/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,763.0000	1,557.0000	(11.685)	0	0	0
19/11/2008	£ / R 2009/06/12	15.00	Put	Currency Future	863.0000	735.0000	(14.832)	0	0	0
19/11/2008	£ / R 2009/06/12	18.55	Call	Currency Future	722.0000	765.0000	5.956	0	0	0
19/11/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,333.0000	2,127.0000	(8.830)	0	0	0
19/11/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,333.0000	2,127.0000	(8.830)	0	0	0
19/11/2008	£ / R 2009/06/12	19.35	Put	Currency Future	3,673.0000	3,433.0000	(6.534)	0	0	0
19/11/2008	£ / R 2009/06/12	16.85	Call	Currency Future	1,257.0000	1,334.0000	6.126	0	0	0
19/11/2008	£ / R 2009/06/12	19.05	Call	Currency Future	607.0000	642.0000	5.766	0	0	0
19/11/2008	£ / R 2009/06/12	16.55	Put	Currency Future	1,700.0000	1,491.0000	(12.294)	0	0	0
19/11/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,434.0000	3,198.0000	(6.872)	0	0	0
19/11/2008	£ / R 2009/06/12	16.65	Call	Currency Future	1,337.0000	1,401.0000	4.787	0	0	0
19/11/2008	£ / R 2009/06/12	17.55	Call	Currency Future	1,006.0000	1,071.0000	6.461	0	0	0
19/11/2008	£ / R 2009/06/12	19.25	Call	Currency Future	566.0000	598.0000	5.654	0	0	0
19/11/2008	£ / R 2009/06/12	16.55	Call	Currency Future	1,374.0000	1,436.0000	4.512	0	0	0
19/11/2008	£ / R 2009/06/12	18.55	Put	Currency Future	3,048.0000	2,821.0000	(7.448)	0	0	0
19/11/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,763.0000	1,557.0000	(11.685)	0	0	0
19/11/2008	£ / R 2009/06/12	19.25	Put	Currency Future	3,592.0000	3,354.0000	(6.626)	0	0	0
19/11/2008	£ / R 2009/06/12	15.35	Call	Currency Future	1,886.0000	2,016.0000	6.893	0	0	0
19/11/2008	£ / R 2009/06/12	18.65	Put	Currency Future	3,124.0000	2,895.0000	(7.330)	0	0	0
19/11/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,200.0000	1,998.0000	(9.182)	0	0	0
19/11/2008	£ / R 2009/06/12	18.85	Put	Currency Future	3,277.0000	3,045.0000	(7.080)	0	0	0
19/11/2008	£ / R 2009/06/12	17.90	Call	Currency Future	898.0000	954.0000	6.236	0	0	0
19/11/2008	£ / R 2009/06/12	19.40	Put	Currency Future	3,713.0000	3,473.0000	(6.464)	0	0	0
19/11/2008	£ / R 2009/06/12	17.45	Put	Currency Future	2,266.0000	2,062.0000	(9.003)	0	0	0
19/11/2008	£ / R 2009/06/12	17.55	Call	Currency Future	1,006.0000	1,071.0000	6.461	0	0	0
19/11/2008	£ / R 2009/06/12	15.35	Put	Currency Future	1,013.0000	872.0000	(13.919)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	1,181.0000	1,257.0000	6.435	0	0	0
19/11/2008	£ / R 2009/06/12	17.35	Call	Currency Future	1,073.0000	1,143.0000	6.524	0	0	0
19/11/2008	£ / R 2009/06/12	17.50	Put	Currency Future	2,299.0000	2,094.0000	(8.917)	0	0	0
19/11/2008	£ / R 2009/06/12	16.65	Call	Currency Future	1,337.0000	1,401.0000	4.787	0	0	0
19/11/2008	£ / R 2009/06/12	15.45	Put	Currency Future	1,058.0000	913.0000	(13.705)	0	0	0
19/11/2008	£ / R 2009/06/12	17.05	Put	Currency Future	2,007.0000	1,813.0000	(9.666)	0	0	0
19/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,225.0000	1,069.0000	(12.735)	0	0	0
19/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,649.0000	1,763.0000	6.913	0	0	0
19/11/2008	£ / R 2009/06/12	17.50	Call	Currency Future	1,023.0000	1,088.0000	6.354	0	0	0
19/11/2008	£ / R 2009/06/12	15.45	Call	Currency Future	1,832.0000	1,958.0000	6.878	0	0	0
19/11/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,276.0000	1,350.0000	5.799	0	0	0
19/11/2008	£ / R 2009/06/12	18.20	Put	Currency Future	2,789.0000	2,568.0000	(7.924)	0	0	0
19/11/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,725.0000	1,844.0000	6.899	0	0	0
19/11/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,233.0000	2,030.0000	(9.091)	0	0	0
19/11/2008	£ / R 2009/06/12	19.00	Call	Currency Future	618.0000	654.0000	5.825	0	0	0
19/11/2008	£ / R 2009/06/12	17.40	Call	Currency Future	1,056.0000	1,124.0000	6.439	0	0	0
19/11/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,853.0000	1,656.0000	(10.631)	0	0	0
19/11/2008	£ / R 2009/06/12	17.30	Call	Currency Future	1,091.0000	1,161.0000	6.416	0	0	0
19/11/2008	£ / R 2009/06/12	17.30	Put	Currency Future	2,167.0000	1,967.0000	(9.229)	0	0	0
19/11/2008	£ / R 2009/06/12	18.20	Call	Currency Future	812.0000	862.0000	6.158	0	0	0
19/11/2008	£ / R 2009/06/12	18.40	Call	Currency Future	760.0000	806.0000	6.053	0	0	0
19/11/2008	£ / R 2009/06/12	17.70	Call	Currency Future	959.0000	1,019.0000	6.257	0	0	0
19/11/2008	£ / R 2009/06/12	18.40	Put	Currency Future	2,936.0000	2,712.0000	(7.629)	0	0	0
19/11/2008	£ / R 2009/06/12	18.10	Call	Currency Future	840.0000	892.0000	6.190	0	0	0
19/11/2008	£ / R 2009/06/12	17.05	Put	Currency Future	2,007.0000	1,813.0000	(9.666)	0	0	0
19/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	1,181.0000	1,257.0000	6.435	0	0	0
19/11/2008	£ / R 2009/06/12	15.75	Call	Currency Future	1,674.0000	1,790.0000	6.930	0	0	0
19/11/2008	£ / R 2009/06/12	18.10	Put	Currency Future	2,716.0000	2,498.0000	(8.027)	0	0	0
19/11/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,233.0000	2,030.0000	(9.091)	0	0	0
19/11/2008	£ / R 2009/06/12	17.60	Put	Currency Future	2,367.0000	2,159.0000	(8.787)	0	0	0
19/11/2008	£ / R 2009/06/12	17.60	Call	Currency Future	990.0000	1,053.0000	6.364	0	0	0
19/11/2008	£ / R 2009/06/12	17.40	Call	Currency Future	1,056.0000	1,124.0000	6.439	0	0	0
19/11/2008	£ / R 2009/06/12	17.70	Put	Currency Future	2,435.0000	2,225.0000	(8.624)	0	0	0
19/11/2008	£ / R 2009/06/12	18.00	Put	Currency Future	2,645.0000	2,429.0000	(8.166)	0	0	0
19/11/2008	£ / R 2009/06/12	17.90	Call	Currency Future	898.0000	954.0000	6.236	0	0	0
19/11/2008	£ / R 2009/06/12	18.00	Call	Currency Future	868.0000	923.0000	6.336	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
19/11/2008	£ / R	2009/06/12	17.90	Put	Currency Future	2,574.0000	2,360.0000	(8.314)	0	0	0
19/11/2008	€ / R	2008/12/12			Currency Future	13.0466	13.2484	1.547	13.2500	12.9800	34,571
19/11/2008	€ / R	2008/12/12	13.40	Put	Currency Future	817.0000	609.0000	(25.459)	0	0	0
19/11/2008	€ / R	2008/12/12	13.35	Call	Currency Future	481.0000	476.0000	(1.040)	0	0	0
19/11/2008	€ / R	2008/12/12	10.30	Put	Currency Future	23.0000	16.0000	(30.435)	0	0	0
19/11/2008	€ / R	2008/12/12	14.20	Put	Currency Future	1,422.0000	1,200.0000	(15.612)	0	0	0
19/11/2008	€ / R	2008/12/12	13.40	Call	Currency Future	464.0000	457.0000	(1.509)	0	0	0
19/11/2008	€ / R	2008/12/12	13.45	Put	Currency Future	852.0000	642.0000	(24.648)	0	0	0
19/11/2008	€ / R	2008/12/12	12.10	Put	Currency Future	180.0000	99.0000	(45.000)	0	0	0
19/11/2008	€ / R	2008/12/12	10.30	Call	Currency Future	2,769.0000	2,964.0000	7.042	0	0	0
19/11/2008	€ / R	2008/12/12	13.05	Put	Currency Future	595.0000	406.0000	(31.765)	0	0	0
19/11/2008	€ / R	2008/12/12	13.35	Put	Currency Future	784.0000	577.0000	(26.403)	0	0	0
19/11/2008	€ / R	2008/12/12	12.10	Call	Currency Future	1,127.0000	1,247.0000	10.648	0	0	0
19/11/2008	€ / R	2008/12/12	9.50	Call	Currency Future	3,554.0000	3,752.0000	5.571	0	0	0
19/11/2008	€ / R	2008/12/12	11.85	Put	Currency Future	119.0000	69.0000	(42.017)	0	0	0
19/11/2008	€ / R	2008/12/12	13.20	Put	Currency Future	687.0000	487.0000	(29.112)	0	0	0
19/11/2008	€ / R	2008/12/12	13.30	Put	Currency Future	751.0000	546.0000	(27.297)	0	0	0
19/11/2008	€ / R	2008/12/12	13.45	Call	Currency Future	448.0000	440.0000	(1.786)	0	0	0
19/11/2008	€ / R	2008/12/12	9.50	Put	Currency Future	7.0000	4.0000	(42.857)	0	0	0
19/11/2008	€ / R	2008/12/12	11.10	Call	Currency Future	1,989.0000	2,181.0000	9.653	0	0	0
19/11/2008	€ / R	2008/12/12	13.05	Call	Currency Future	592.0000	604.0000	2.027	0	0	0
19/11/2008	€ / R	2008/12/12	14.20	Call	Currency Future	268.0000	248.0000	(7.463)	0	0	0
19/11/2008	€ / R	2008/12/12	13.30	Call	Currency Future	497.0000	494.0000	(0.604)	0	0	0
19/11/2008	€ / R	2008/12/12	13.60	Call	Currency Future	404.0000	392.0000	(2.970)	0	0	0
19/11/2008	€ / R	2008/12/12	11.60	Call	Currency Future	1,521.0000	1,697.0000	11.571	0	0	0
19/11/2008	€ / R	2008/12/12	9.85	Put	Currency Future	15.0000	8.0000	(46.667)	0	0	0
19/11/2008	€ / R	2008/12/12	11.90	Call	Currency Future	1,277.0000	1,422.0000	11.355	0	0	0
19/11/2008	€ / R	2008/12/12	9.90	Put	Currency Future	16.0000	9.0000	(43.750)	0	0	0
19/11/2008	€ / R	2008/12/12	13.20	Call	Currency Future	533.0000	535.0000	0.375	0	0	0
19/11/2008	€ / R	2008/12/12	14.10	Put	Currency Future	1,340.0000	1,120.0000	(16.418)	0	0	0
19/11/2008	€ / R	2008/12/12	12.60	Call	Currency Future	810.0000	857.0000	5.802	0	0	0
19/11/2008	€ / R	2008/12/12	15.90	Call	Currency Future	86.0000	63.0000	(26.744)	0	0	0
19/11/2008	€ / R	2008/12/12	14.10	Call	Currency Future	287.0000	268.0000	(6.620)	0	0	0
19/11/2008	€ / R	2008/12/12	12.60	Put	Currency Future	363.0000	209.0000	(42.424)	0	0	0
19/11/2008	€ / R	2008/12/12	11.90	Put	Currency Future	130.0000	74.0000	(43.077)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	€ / R 2008/12/12	14.70	Call	Currency Future	193.0000	171.0000	(11.399)	0	0	0
19/11/2008	€ / R 2008/12/12	13.80	Put	Currency Future	1,105.0000	888.0000	(19.638)	0	0	0
19/11/2008	€ / R 2008/12/12	12.50	Put	Currency Future	320.0000	175.0000	(45.313)	0	0	0
19/11/2008	€ / R 2008/12/12	10.70	Put	Currency Future	32.0000	24.0000	(25.000)	0	0	0
19/11/2008	€ / R 2008/12/12	12.80	Put	Currency Future	459.0000	287.0000	(37.473)	0	0	0
19/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	352.0000	336.0000	(4.545)	0	0	0
19/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	74.0000	49.0000	(33.784)	0	0	0
19/11/2008	€ / R 2008/12/12	10.70	Call	Currency Future	2,379.0000	2,572.0000	8.113	0	0	0
19/11/2008	€ / R 2008/12/12	12.85	Call	Currency Future	681.0000	707.0000	3.818	0	0	0
19/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	706.0000	736.0000	4.249	0	0	0
19/11/2008	€ / R 2008/12/12	13.60	Put	Currency Future	957.0000	743.0000	(22.362)	0	0	0
19/11/2008	€ / R 2008/12/12	14.70	Put	Currency Future	1,846.0000	1,623.0000	(12.080)	0	0	0
19/11/2008	€ / R 2008/12/12	13.55	Call	Currency Future	418.0000	407.0000	(2.632)	0	0	0
19/11/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,356.0000	1,512.0000	11.504	0	0	0
19/11/2008	€ / R 2008/12/12	15.90	Call	Currency Future	86.0000	63.0000	(26.744)	0	0	0
19/11/2008	€ / R 2008/12/12	15.50	Call	Currency Future	113.0000	92.0000	(18.584)	0	0	0
19/11/2008	€ / R 2008/12/12	9.85	Call	Currency Future	3,211.0000	3,406.0000	6.073	0	0	0
19/11/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,316.0000	1,467.0000	11.474	0	0	0
19/11/2008	€ / R 2008/12/12	15.10	Put	Currency Future	2,200.0000	1,977.0000	(10.136)	0	0	0
19/11/2008	€ / R 2008/12/12	15.50	Put	Currency Future	2,566.0000	2,343.0000	(8.691)	0	0	0
19/11/2008	€ / R 2008/12/12	12.85	Put	Currency Future	485.0000	309.0000	(36.289)	0	0	0
19/11/2008	€ / R 2008/12/12	13.55	Put	Currency Future	922.0000	709.0000	(23.102)	0	0	0
19/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	280.0000	149.0000	(46.786)	0	0	0
19/11/2008	€ / R 2008/12/12	15.90	Put	Currency Future	2,939.0000	2,715.0000	(7.622)	0	0	0
19/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	109.0000	64.0000	(41.284)	0	0	0
19/11/2008	€ / R 2008/12/12	15.90	Put	Currency Future	2,939.0000	2,715.0000	(7.622)	0	0	0
19/11/2008	€ / R 2008/12/12	16.30	Call	Currency Future	65.0000	42.0000	(35.385)	0	0	0
19/11/2008	€ / R 2008/12/12	13.75	Put	Currency Future	1,068.0000	851.0000	(20.318)	0	0	0
19/11/2008	€ / R 2008/12/12	11.15	Call	Currency Future	1,940.0000	2,133.0000	9.948	0	0	0
19/11/2008	€ / R 2008/12/12	15.10	Call	Currency Future	147.0000	126.0000	(14.286)	0	0	0
19/11/2008	€ / R 2008/12/12	12.90	Put	Currency Future	511.0000	332.0000	(35.029)	0	0	0
19/11/2008	€ / R 2008/12/12	9.55	Put	Currency Future	8.0000	4.0000	(50.000)	0	0	0
19/11/2008	€ / R 2008/12/12	12.80	Put	Currency Future	459.0000	287.0000	(37.473)	0	0	0
19/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	251.0000	230.0000	(8.367)	0	0	0
19/11/2008	€ / R 2008/12/12	13.90	Call	Currency Future	329.0000	312.0000	(5.167)	0	0	0
19/11/2008	€ / R 2008/12/12	11.10	Put	Currency Future	42.0000	33.0000	(21.429)	0	0	0

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19/11/2008	€ / R 2008/12/12	13.90	Put	Currency Future	1,182.0000	963.0000	(18.528)	0	0	0
19/11/2008	€ / R 2008/12/12	12.05	Put	Currency Future	167.0000	92.0000	(44.910)	0	0	0
19/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,504.0000	1,282.0000	(14.761)	0	0	0
19/11/2008	€ / R 2008/12/12	16.30	Put	Currency Future	3,318.0000	3,093.0000	(6.781)	0	0	0
19/11/2008	€ / R 2008/12/12	14.00	Call	Currency Future	307.0000	289.0000	(5.863)	0	0	0
19/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	926.0000	998.0000	7.775	0	0	0
19/11/2008	€ / R 2008/12/12	13.50	Call	Currency Future	433.0000	423.0000	(2.309)	0	0	0
19/11/2008	€ / R 2008/12/12	16.70	Call	Currency Future	45.0000	27.0000	(40.000)	0	0	0
19/11/2008	€ / R 2008/12/12	15.00	Call	Currency Future	157.0000	136.0000	(13.376)	0	0	0
19/11/2008	€ / R 2008/12/12	13.70	Put	Currency Future	1,030.0000	815.0000	(20.874)	0	0	0
19/11/2008	€ / R 2008/12/12	13.50	Put	Currency Future	886.0000	675.0000	(23.815)	0	0	0
19/11/2008	€ / R 2008/12/12	16.70	Put	Currency Future	3,698.0000	3,478.0000	(5.949)	0	0	0
19/11/2008	€ / R 2008/12/12	9.90	Call	Currency Future	3,162.0000	3,357.0000	6.167	0	0	0
19/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	817.0000	609.0000	(25.459)	0	0	0
19/11/2008	€ / R 2008/12/12	13.70	Call	Currency Future	377.0000	363.0000	(3.714)	0	0	0
19/11/2008	€ / R 2008/12/12	9.80	Call	Currency Future	3,260.0000	3,456.0000	6.012	0	0	0
19/11/2008	€ / R 2008/12/12	12.90	Call	Currency Future	658.0000	680.0000	3.343	0	0	0
19/11/2008	€ / R 2008/12/12	15.00	Put	Currency Future	2,111.0000	1,888.0000	(10.564)	0	0	0
19/11/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,277.0000	1,422.0000	11.355	0	0	0
19/11/2008	€ / R 2008/12/12	15.80	Put	Currency Future	2,845.0000	2,622.0000	(7.838)	0	0	0
19/11/2008	€ / R 2008/12/12	9.55	Call	Currency Future	3,505.0000	3,702.0000	5.621	0	0	0
19/11/2008	€ / R 2008/12/12	12.15	Call	Currency Future	1,091.0000	1,204.0000	10.357	0	0	0
19/11/2008	€ / R 2008/12/12	10.25	Call	Currency Future	2,818.0000	3,013.0000	6.920	0	0	0
19/11/2008	€ / R 2008/12/12	15.80	Call	Currency Future	92.0000	70.0000	(23.913)	0	0	0
19/11/2008	€ / R 2008/12/12	15.95	Put	Currency Future	2,986.0000	2,762.0000	(7.502)	0	0	0
19/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,127.0000	1,247.0000	10.648	0	0	0
19/11/2008	€ / R 2008/12/12	10.25	Put	Currency Future	22.0000	15.0000	(31.818)	0	0	0
19/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	243.0000	130.0000	(46.502)	0	0	0
19/11/2008	€ / R 2008/12/12	13.40	Call	Currency Future	464.0000	457.0000	(1.509)	0	0	0
19/11/2008	€ / R 2008/12/12	15.15	Put	Currency Future	2,246.0000	2,022.0000	(9.973)	0	0	0
19/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	180.0000	99.0000	(45.000)	0	0	0
19/11/2008	€ / R 2008/12/12	11.05	Call	Currency Future	2,037.0000	2,230.0000	9.475	0	0	0
19/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	989.0000	1,079.0000	9.100	0	0	0
19/11/2008	€ / R 2008/12/12	11.00	Put	Currency Future	39.0000	31.0000	(20.513)	0	0	0
19/11/2008	€ / R 2008/12/12	14.00	Put	Currency Future	1,260.0000	1,041.0000	(17.381)	0	0	0
19/11/2008	€ / R 2008/12/12	10.35	Call	Currency Future	2,720.0000	2,915.0000	7.169	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	€ / R 2008/12/12	12.05	Call	Currency Future	1,163.0000	1,290.0000	10.920	0	0	0
19/11/2008	€ / R 2008/12/12	11.05	Put	Currency Future	41.0000	32.0000	(21.951)	0	0	0
19/11/2008	€ / R 2008/12/12	12.20	Put	Currency Future	210.0000	114.0000	(45.714)	0	0	0
19/11/2008	€ / R 2008/12/12	11.00	Call	Currency Future	2,086.0000	2,279.0000	9.252	0	0	0
19/11/2008	€ / R 2008/12/12	10.35	Put	Currency Future	24.0000	17.0000	(29.167)	0	0	0
19/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	23.0000	16.0000	(30.435)	0	0	0
19/11/2008	€ / R 2008/12/12	15.05	Call	Currency Future	152.0000	131.0000	(13.816)	0	0	0
19/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	251.0000	230.0000	(8.367)	0	0	0
19/11/2008	€ / R 2008/12/12	13.95	Call	Currency Future	318.0000	300.0000	(5.660)	0	0	0
19/11/2008	€ / R 2008/12/12	10.30	Call	Currency Future	2,769.0000	2,964.0000	7.042	0	0	0
19/11/2008	€ / R 2008/12/12	9.45	Put	Currency Future	6.0000	3.0000	(50.000)	0	0	0
19/11/2008	€ / R 2008/12/12	14.40	Call	Currency Future	235.0000	214.0000	(8.936)	0	0	0
19/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,144.0000	925.0000	(19.143)	0	0	0
19/11/2008	€ / R 2008/12/12	11.15	Put	Currency Future	44.0000	34.0000	(22.727)	0	0	0
19/11/2008	€ / R 2008/12/12	13.80	Put	Currency Future	1,105.0000	888.0000	(19.638)	0	0	0
19/11/2008	€ / R 2008/12/12	12.15	Put	Currency Future	195.0000	106.0000	(45.641)	0	0	0
19/11/2008	€ / R 2008/12/12	15.85	Call	Currency Future	89.0000	67.0000	(24.719)	0	0	0
19/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	340.0000	324.0000	(4.706)	0	0	0
19/11/2008	€ / R 2008/12/12	12.50	Call	Currency Future	867.0000	923.0000	6.459	0	0	0
19/11/2008	€ / R 2008/12/12	15.15	Call	Currency Future	142.0000	121.0000	(14.789)	0	0	0
19/11/2008	€ / R 2008/12/12	11.90	Put	Currency Future	130.0000	74.0000	(43.077)	0	0	0
19/11/2008	€ / R 2008/12/12	15.05	Put	Currency Future	2,155.0000	1,932.0000	(10.348)	0	0	0
19/11/2008	€ / R 2008/12/12	13.95	Put	Currency Future	1,221.0000	1,002.0000	(17.936)	0	0	0
19/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	958.0000	1,038.0000	8.351	0	0	0
19/11/2008	€ / R 2008/12/12	15.95	Call	Currency Future	83.0000	60.0000	(27.711)	0	0	0
19/11/2008	€ / R 2008/12/12	12.70	Put	Currency Future	410.0000	246.0000	(40.000)	0	0	0
19/11/2008	€ / R 2008/12/12	15.85	Put	Currency Future	2,892.0000	2,668.0000	(7.746)	0	0	0
19/11/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,356.0000	1,512.0000	11.504	0	0	0
19/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	352.0000	336.0000	(4.545)	0	0	0
19/11/2008	€ / R 2008/12/12	9.45	Call	Currency Future	3,603.0000	3,802.0000	5.523	0	0	0
19/11/2008	€ / R 2008/12/12	16.60	Call	Currency Future	49.0000	30.0000	(38.776)	0	0	0
19/11/2008	€ / R 2008/12/12	14.05	Put	Currency Future	1,300.0000	1,080.0000	(16.923)	0	0	0
19/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,699.0000	1,890.0000	11.242	0	0	0
19/11/2008	€ / R 2008/12/12	12.70	Call	Currency Future	756.0000	794.0000	5.026	0	0	0
19/11/2008	€ / R 2008/12/12	16.60	Put	Currency Future	3,602.0000	3,382.0000	(6.108)	0	0	0
19/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	52.0000	42.0000	(19.231)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	706.0000	736.0000	4.249	0	0	0
19/11/2008	€ / R 2008/12/12	12.20	Call	Currency Future	1,056.0000	1,162.0000	10.038	0	0	0
19/11/2008	€ / R 2008/12/12	17.40	Call	Currency Future	23.0000	12.0000	(47.826)	0	0	0
19/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	49.0000	38.0000	(22.449)	0	0	0
19/11/2008	€ / R 2008/12/12	16.25	Put	Currency Future	3,271.0000	3,046.0000	(6.879)	0	0	0
19/11/2008	€ / R 2008/12/12	16.15	Put	Currency Future	3,176.0000	2,950.0000	(7.116)	0	0	0
19/11/2008	€ / R 2008/12/12	17.40	Put	Currency Future	4,376.0000	4,163.0000	(4.867)	0	0	0
19/11/2008	€ / R 2008/12/12	14.40	Put	Currency Future	1,588.0000	1,365.0000	(14.043)	0	0	0
19/11/2008	€ / R 2008/12/12	16.25	Call	Currency Future	68.0000	44.0000	(35.294)	0	0	0
19/11/2008	€ / R 2008/12/12	16.15	Call	Currency Future	72.0000	49.0000	(31.944)	0	0	0
19/11/2008	€ / R 2008/12/12	17.00	Put	Currency Future	3,987.0000	3,771.0000	(5.418)	0	0	0
19/11/2008	€ / R 2008/12/12	14.50	Call	Currency Future	220.0000	198.0000	(10.000)	0	0	0
19/11/2008	€ / R 2008/12/12	13.75	Call	Currency Future	364.0000	349.0000	(4.121)	0	0	0
19/11/2008	€ / R 2008/12/12	15.45	Put	Currency Future	2,520.0000	2,297.0000	(8.849)	0	0	0
19/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	50.0000	40.0000	(20.000)	0	0	0
19/11/2008	€ / R 2008/12/12	14.50	Put	Currency Future	1,673.0000	1,450.0000	(13.329)	0	0	0
19/11/2008	€ / R 2008/12/12	14.05	Call	Currency Future	297.0000	279.0000	(6.061)	0	0	0
19/11/2008	€ / R 2008/12/12	15.45	Call	Currency Future	117.0000	95.0000	(18.803)	0	0	0
19/11/2008	€ / R 2008/12/12	15.35	Call	Currency Future	125.0000	103.0000	(17.600)	0	0	0
19/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,504.0000	1,282.0000	(14.761)	0	0	0
19/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	109.0000	64.0000	(41.284)	0	0	0
19/11/2008	€ / R 2008/12/12	14.65	Put	Currency Future	1,803.0000	1,579.0000	(12.424)	0	0	0
19/11/2008	€ / R 2008/12/12	15.35	Put	Currency Future	2,428.0000	2,205.0000	(9.185)	0	0	0
19/11/2008	€ / R 2008/12/12	16.95	Call	Currency Future	35.0000	20.0000	(42.857)	0	0	0
19/11/2008	€ / R 2008/12/12	14.65	Call	Currency Future	199.0000	177.0000	(11.055)	0	0	0
19/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,747.0000	1,938.0000	10.933	0	0	0
19/11/2008	€ / R 2008/12/12	17.00	Call	Currency Future	34.0000	19.0000	(44.118)	0	0	0
19/11/2008	€ / R 2008/12/12	16.95	Put	Currency Future	3,939.0000	3,722.0000	(5.509)	0	0	0
19/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	261.0000	139.0000	(46.743)	0	0	0
19/11/2008	€ / R 2008/12/12	16.10	Call	Currency Future	75.0000	52.0000	(30.667)	0	0	0
19/11/2008	€ / R 2008/12/12	16.20	Put	Currency Future	3,223.0000	2,998.0000	(6.981)	0	0	0
19/11/2008	€ / R 2008/12/12	12.45	Put	Currency Future	300.0000	159.0000	(47.000)	0	0	0
19/11/2008	€ / R 2008/12/12	17.75	Put	Currency Future	4,720.0000	4,509.0000	(4.470)	0	0	0
19/11/2008	€ / R 2008/12/12	15.40	Put	Currency Future	2,474.0000	2,251.0000	(9.014)	0	0	0
19/11/2008	€ / R 2008/12/12	10.60	Put	Currency Future	30.0000	21.0000	(30.000)	0	0	0
19/11/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,476.0000	2,670.0000	7.835	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	€ / R 2008/12/12	14.60	Call	Currency Future	206.0000	184.0000	(10.680)	0	0	0
19/11/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,759.0000	1,536.0000	(12.678)	0	0	0
19/11/2008	€ / R 2008/12/12	14.60	Call	Currency Future	206.0000	184.0000	(10.680)	0	0	0
19/11/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,759.0000	1,536.0000	(12.678)	0	0	0
19/11/2008	€ / R 2008/12/12	15.40	Call	Currency Future	121.0000	99.0000	(18.182)	0	0	0
19/11/2008	€ / R 2008/12/12	14.25	Call	Currency Future	259.0000	239.0000	(7.722)	0	0	0
19/11/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,476.0000	2,670.0000	7.835	0	0	0
19/11/2008	€ / R 2008/12/12	16.20	Call	Currency Future	70.0000	46.0000	(34.286)	0	0	0
19/11/2008	€ / R 2008/12/12	14.25	Put	Currency Future	1,463.0000	1,241.0000	(15.174)	0	0	0
19/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,144.0000	925.0000	(19.143)	0	0	0
19/11/2008	€ / R 2008/12/12	17.75	Call	Currency Future	16.0000	8.0000	(50.000)	0	0	0
19/11/2008	€ / R 2008/12/12	10.60	Put	Currency Future	30.0000	21.0000	(30.000)	0	0	0
19/11/2008	€ / R 2008/12/12	14.35	Put	Currency Future	1,546.0000	1,323.0000	(14.424)	0	0	0
19/11/2008	€ / R 2008/12/12	10.65	Put	Currency Future	31.0000	22.0000	(29.032)	0	0	0
19/11/2008	€ / R 2008/12/12	14.85	Call	Currency Future	0.0000	154.0000	100.000	0	0	0
19/11/2008	€ / R 2008/12/12	14.45	Call	Currency Future	227.0000	206.0000	(9.251)	0	0	0
19/11/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,795.0000	1,987.0000	10.696	0	0	0
19/11/2008	€ / R 2008/12/12	16.00	Call	Currency Future	80.0000	57.0000	(28.750)	0	0	0
19/11/2008	€ / R 2008/12/12	17.70	Put	Currency Future	4,670.0000	4,460.0000	(4.497)	0	0	0
19/11/2008	€ / R 2008/12/12	14.85	Put	Currency Future	0.0000	1,755.0000	100.000	0	0	0
19/11/2008	€ / R 2008/12/12	14.45	Put	Currency Future	1,631.0000	1,407.0000	(13.734)	0	0	0
19/11/2008	€ / R 2008/12/12	16.00	Put	Currency Future	3,033.0000	2,809.0000	(7.385)	0	0	0
19/11/2008	€ / R 2008/12/12	15.30	Put	Currency Future	2,382.0000	2,159.0000	(9.362)	0	0	0
19/11/2008	€ / R 2008/12/12	9.80	Put	Currency Future	13.0000	7.0000	(46.154)	0	0	0
19/11/2008	€ / R 2008/12/12	15.65	Call	Currency Future	0.0000	82.0000	100.000	0	0	0
19/11/2008	€ / R 2008/12/12	16.10	Put	Currency Future	3,128.0000	2,903.0000	(7.193)	0	0	0
19/11/2008	€ / R 2008/12/12	10.85	Put	Currency Future	0.0000	27.0000	100.000	0	0	0
19/11/2008	€ / R 2008/12/12	16.90	Call	Currency Future	37.0000	21.0000	(43.243)	0	0	0
19/11/2008	€ / R 2008/12/12	10.85	Call	Currency Future	0.0000	2,426.0000	100.000	0	0	0
19/11/2008	€ / R 2008/12/12	12.45	Call	Currency Future	896.0000	958.0000	6.920	0	0	0
19/11/2008	€ / R 2008/12/12	16.90	Put	Currency Future	3,890.0000	3,673.0000	(5.578)	0	0	0
19/11/2008	€ / R 2008/12/12	10.05	Put	Currency Future	0.0000	12.0000	100.000	0	0	0
19/11/2008	€ / R 2008/12/12	14.35	Call	Currency Future	243.0000	222.0000	(8.642)	0	0	0
19/11/2008	€ / R 2008/12/12	15.20	Put	Currency Future	2,291.0000	2,068.0000	(9.734)	0	0	0
19/11/2008	€ / R 2008/12/12	17.70	Call	Currency Future	17.0000	8.0000	(52.941)	0	0	0
19/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	340.0000	324.0000	(4.706)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	€ / R 2008/12/12	15.20	Call	Currency Future	138.0000	116.0000	(15.942)	0	0	0
19/11/2008	€ / R 2008/12/12	15.30	Call	Currency Future	129.0000	107.0000	(17.054)	0	0	0
19/11/2008	€ / R 2008/12/12	10.05	Call	Currency Future	0.0000	3,211.0000	100.000	0	0	0
19/11/2008	€ / R 2008/12/12	11.20	Call	Currency Future	1,892.0000	2,084.0000	10.148	0	0	0
19/11/2008	€ / R 2008/12/12	15.65	Put	Currency Future	0.0000	2,483.0000	100.000	0	0	0
19/11/2008	€ / R 2008/12/12	10.65	Call	Currency Future	2,428.0000	2,621.0000	7.949	0	0	0
19/11/2008	€ / R 2008/12/12	9.60	Call	Currency Future	3,456.0000	3,653.0000	5.700	0	0	0
19/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	261.0000	139.0000	(46.743)	0	0	0
19/11/2008	€ / R 2008/12/12	16.45	Call	Currency Future	0.0000	36.0000	100.000	0	0	0
19/11/2008	€ / R 2008/12/12	9.60	Put	Currency Future	9.0000	5.0000	(44.444)	0	0	0
19/11/2008	€ / R 2008/12/12	10.40	Call	Currency Future	2,671.0000	2,866.0000	7.301	0	0	0
19/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	958.0000	1,038.0000	8.351	0	0	0
19/11/2008	€ / R 2008/12/12	10.40	Put	Currency Future	25.0000	17.0000	(32.000)	0	0	0
19/11/2008	€ / R 2008/12/12	14.55	Put	Currency Future	1,716.0000	1,493.0000	(12.995)	0	0	0
19/11/2008	€ / R 2008/12/12	11.20	Put	Currency Future	45.0000	36.0000	(20.000)	0	0	0
19/11/2008	€ / R 2008/12/12	12.55	Call	Currency Future	838.0000	890.0000	6.205	0	0	0
19/11/2008	€ / R 2008/12/12	12.55	Put	Currency Future	341.0000	191.0000	(43.988)	0	0	0
19/11/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,340.0000	1,120.0000	(16.418)	0	0	0
19/11/2008	€ / R 2008/12/12	16.45	Put	Currency Future	0.0000	3,237.0000	100.000	0	0	0
19/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	989.0000	1,079.0000	9.100	0	0	0
19/11/2008	€ / R 2008/12/12	16.40	Call	Currency Future	59.0000	38.0000	(35.593)	0	0	0
19/11/2008	€ / R 2008/12/12	13.65	Put	Currency Future	994.0000	779.0000	(21.630)	0	0	0
19/11/2008	€ / R 2008/12/12	16.40	Put	Currency Future	3,412.0000	3,189.0000	(6.536)	0	0	0
19/11/2008	€ / R 2008/12/12	15.60	Put	Currency Future	2,659.0000	2,436.0000	(8.387)	0	0	0
19/11/2008	€ / R 2008/12/12	13.65	Call	Currency Future	390.0000	377.0000	(3.333)	0	0	0
19/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	243.0000	130.0000	(46.502)	0	0	0
19/11/2008	€ / R 2008/12/12	15.60	Call	Currency Future	105.0000	85.0000	(19.048)	0	0	0
19/11/2008	€ / R 2008/12/12	11.50	Call	Currency Future	1,607.0000	1,793.0000	11.574	0	0	0
19/11/2008	€ / R 2008/12/12	14.80	Call	Currency Future	180.0000	159.0000	(11.667)	0	0	0
19/11/2008	€ / R 2008/12/12	11.50	Put	Currency Future	60.0000	45.0000	(25.000)	0	0	0
19/11/2008	€ / R 2008/12/12	14.80	Put	Currency Future	1,933.0000	1,711.0000	(11.485)	0	0	0
19/11/2008	€ / R 2008/12/12	14.10	Call	Currency Future	287.0000	268.0000	(6.620)	0	0	0
19/11/2008	€ / R 2008/12/12	10.00	Call	Currency Future	3,064.0000	3,259.0000	6.364	0	0	0
19/11/2008	€ / R 2008/12/12	14.15	Put	Currency Future	1,381.0000	1,160.0000	(16.003)	0	0	0
19/11/2008	€ / R 2008/12/12	10.80	Call	Currency Future	2,281.0000	2,474.0000	8.461	0	0	0
19/11/2008	€ / R 2008/12/12	14.15	Call	Currency Future	277.0000	258.0000	(6.859)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	€ / R 2008/12/12	10.80	Put	Currency Future	35.0000	26.0000	(25.714)	0	0	0
19/11/2008	€ / R 2008/12/12	14.55	Call	Currency Future	213.0000	191.0000	(10.329)	0	0	0
19/11/2008	€ / R 2008/12/12	10.00	Put	Currency Future	17.0000	11.0000	(35.294)	0	0	0
19/11/2008	€ / R 2008/12/12	12.65	Call	Currency Future	783.0000	825.0000	5.364	0	0	0
19/11/2008	€ / R 2008/12/12	12.65	Put	Currency Future	386.0000	227.0000	(41.192)	0	0	0
19/11/2008	€ / R 2008/12/12	13.00	Call	Currency Future	613.0000	629.0000	2.610	0	0	0
19/11/2008	€ / R 2008/12/12	13.10	Put	Currency Future	625.0000	432.0000	(30.880)	0	0	0
19/11/2008	€ / R 2008/12/12	12.75	Call	Currency Future	731.0000	765.0000	4.651	0	0	0
19/11/2008	€ / R 2008/12/12	13.05	Call	Currency Future	592.0000	604.0000	2.027	0	0	0
19/11/2008	€ / R 2008/12/12	12.75	Put	Currency Future	434.0000	266.0000	(38.710)	0	0	0
19/11/2008	€ / R 2008/12/12	13.10	Call	Currency Future	572.0000	580.0000	1.399	0	0	0
19/11/2008	€ / R 2008/12/12	10.50	Call	Currency Future	2,574.0000	2,768.0000	7.537	0	0	0
19/11/2008	€ / R 2008/12/12	13.05	Put	Currency Future	595.0000	406.0000	(31.765)	0	0	0
19/11/2008	€ / R 2008/12/12	10.50	Put	Currency Future	27.0000	19.0000	(29.630)	0	0	0
19/11/2008	€ / R 2008/12/12	13.00	Put	Currency Future	567.0000	380.0000	(32.981)	0	0	0
19/11/2008	€ / R 2008/12/12	9.70	Call	Currency Future	3,358.0000	3,554.0000	5.837	0	0	0
19/11/2008	€ / R 2008/12/12	9.70	Put	Currency Future	11.0000	6.0000	(45.455)	0	0	0
19/11/2008	€ / R 2008/12/12	13.25	Put	Currency Future	718.0000	516.0000	(28.134)	0	0	0
19/11/2008	€ / R 2008/12/12	12.55	Call	Currency Future	838.0000	890.0000	6.205	0	0	0
19/11/2008	€ / R 2008/12/12	12.55	Put	Currency Future	341.0000	191.0000	(43.988)	0	0	0
19/11/2008	€ / R 2008/12/12	12.95	Call	Currency Future	635.0000	654.0000	2.992	0	0	0
19/11/2008	€ / R 2008/12/12	13.15	Call	Currency Future	552.0000	557.0000	0.906	0	0	0
19/11/2008	€ / R 2008/12/12	13.15	Put	Currency Future	656.0000	459.0000	(30.030)	0	0	0
19/11/2008	€ / R 2008/12/12	13.25	Call	Currency Future	515.0000	514.0000	(0.194)	0	0	0
19/11/2008	€ / R 2008/12/12	12.95	Put	Currency Future	539.0000	356.0000	(33.952)	0	0	0
19/11/2008	€ / R 2008/12/12	11.85	Put	Currency Future	119.0000	69.0000	(42.017)	0	0	0
19/11/2008	€ / R 2008/12/12	11.95	Call	Currency Future	1,238.0000	1,378.0000	11.309	0	0	0
19/11/2008	€ / R 2008/12/12	11.95	Put	Currency Future	142.0000	80.0000	(43.662)	0	0	0
19/11/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,316.0000	1,467.0000	11.474	0	0	0
19/11/2008	€ / R 2008/12/12	11.45	Put	Currency Future	54.0000	43.0000	(20.370)	0	0	0
19/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,521.0000	1,697.0000	11.571	0	0	0
19/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	50.0000	40.0000	(20.000)	0	0	0
19/11/2008	€ / R 2008/12/12	11.75	Call	Currency Future	1,396.0000	1,558.0000	11.605	0	0	0
19/11/2008	€ / R 2008/12/12	11.55	Put	Currency Future	67.0000	47.0000	(29.851)	0	0	0
19/11/2008	€ / R 2008/12/12	11.65	Put	Currency Future	82.0000	51.0000	(37.805)	0	0	0
19/11/2008	€ / R 2008/12/12	11.75	Put	Currency Future	99.0000	59.0000	(40.404)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	€ / R 2008/12/12	11.65	Call	Currency Future	1,479.0000	1,649.0000	11.494	0	0	0
19/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	74.0000	49.0000	(33.784)	0	0	0
19/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	52.0000	42.0000	(19.231)	0	0	0
19/11/2008	€ / R 2008/12/12	12.00	Call	Currency Future	1,200.0000	1,334.0000	11.167	0	0	0
19/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,747.0000	1,938.0000	10.933	0	0	0
19/11/2008	€ / R 2008/12/12	12.00	Put	Currency Future	154.0000	86.0000	(44.156)	0	0	0
19/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,699.0000	1,890.0000	11.242	0	0	0
19/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	49.0000	38.0000	(22.449)	0	0	0
19/11/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,795.0000	1,987.0000	10.696	0	0	0
19/11/2008	€ / R 2008/12/12	11.70	Put	Currency Future	90.0000	55.0000	(38.889)	0	0	0
19/11/2008	€ / R 2008/12/12	11.70	Call	Currency Future	1,437.0000	1,603.0000	11.552	0	0	0
19/11/2008	€ / R 2008/12/12	11.45	Call	Currency Future	1,651.0000	1,842.0000	11.569	0	0	0
19/11/2008	€ / R 2008/12/12	11.55	Call	Currency Future	1,564.0000	1,745.0000	11.573	0	0	0
19/11/2008	€ / R 2008/12/12	12.60	Put	Currency Future	363.0000	209.0000	(42.424)	0	0	0
19/11/2008	€ / R 2008/12/12	12.60	Call	Currency Future	810.0000	857.0000	5.802	0	0	0
19/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	926.0000	998.0000	7.775	0	0	0
19/11/2008	€ / R 2008/12/12	12.25	Put	Currency Future	226.0000	122.0000	(46.018)	0	0	0
19/11/2008	€ / R 2008/12/12	12.25	Call	Currency Future	1,022.0000	1,120.0000	9.589	0	0	0
19/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	280.0000	149.0000	(46.786)	0	0	0
19/11/2008	€ / R 2009/03/16			Currency Future	13.3795	13.5596	1.346	0.0000	0.0000	4,768
19/11/2008	€ / R 2009/03/16	10.95	Call	Currency Future	2,513.0000	2,680.0000	6.645	0	0	0
19/11/2008	€ / R 2009/03/16	15.80	Call	Currency Future	419.0000	414.0000	(1.193)	0	0	0
19/11/2008	€ / R 2009/03/16	17.75	Put	Currency Future	4,562.0000	4,379.0000	(4.011)	0	0	0
19/11/2008	€ / R 2009/03/16	12.95	Call	Currency Future	1,144.0000	1,179.0000	3.059	0	0	0
19/11/2008	€ / R 2009/03/16	12.10	Put	Currency Future	337.0000	241.0000	(28.487)	0	0	0
19/11/2008	€ / R 2009/03/16	16.60	Put	Currency Future	3,547.0000	3,360.0000	(5.272)	0	0	0
19/11/2008	€ / R 2009/03/16	11.45	Call	Currency Future	2,091.0000	2,223.0000	6.313	0	0	0
19/11/2008	€ / R 2009/03/16	16.95	Call	Currency Future	278.0000	278.0000	-	0	0	0
19/11/2008	€ / R 2009/03/16	16.60	Call	Currency Future	327.0000	320.0000	(2.141)	0	0	0
19/11/2008	€ / R 2009/03/16	16.95	Put	Currency Future	3,849.0000	3,668.0000	(4.703)	0	0	0
19/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,936.0000	2,054.0000	6.095	0	0	0
19/11/2008	€ / R 2009/03/16	14.90	Put	Currency Future	2,081.0000	1,899.0000	(8.746)	0	0	0
19/11/2008	€ / R 2009/03/16	14.20	Put	Currency Future	1,534.0000	1,360.0000	(11.343)	0	0	0
19/11/2008	€ / R 2009/03/16	11.45	Put	Currency Future	162.0000	113.0000	(30.247)	0	0	0
19/11/2008	€ / R 2009/03/16	10.95	Put	Currency Future	83.0000	71.0000	(14.458)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	€ / R 2009/03/16	15.85	Put	Currency Future	2,883.0000	2,698.0000	(6.417)	0	0	0
19/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	320.0000	228.0000	(28.750)	0	0	0
19/11/2008	€ / R 2009/03/16	15.80	Put	Currency Future	2,840.0000	2,654.0000	(6.549)	0	0	0
19/11/2008	€ / R 2009/03/16	17.75	Call	Currency Future	192.0000	189.0000	(1.563)	0	0	0
19/11/2008	€ / R 2009/03/16	14.90	Call	Currency Future	560.0000	559.0000	(0.179)	0	0	0
19/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,497.0000	1,324.0000	(11.556)	0	0	0
19/11/2008	€ / R 2009/03/16	14.95	Call	Currency Future	551.0000	549.0000	(0.363)	0	0	0
19/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	409.0000	302.0000	(26.161)	0	0	0
19/11/2008	€ / R 2009/03/16	11.00	Put	Currency Future	87.0000	72.0000	(17.241)	0	0	0
19/11/2008	€ / R 2009/03/16	13.55	Call	Currency Future	910.0000	927.0000	1.868	0	0	0
19/11/2008	€ / R 2009/03/16	14.70	Put	Currency Future	1,920.0000	1,740.0000	(9.375)	0	0	0
19/11/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,080.0000	918.0000	(15.000)	0	0	0
19/11/2008	€ / R 2009/03/16	15.75	Call	Currency Future	426.0000	420.0000	(1.408)	0	0	0
19/11/2008	€ / R 2009/03/16	15.50	Call	Currency Future	460.0000	456.0000	(0.870)	0	0	0
19/11/2008	€ / R 2009/03/16	13.20	Put	Currency Future	860.0000	706.0000	(17.907)	0	0	0
19/11/2008	€ / R 2009/03/16	16.15	Put	Currency Future	3,145.0000	2,960.0000	(5.882)	0	0	0
19/11/2008	€ / R 2009/03/16	15.50	Put	Currency Future	2,581.0000	2,396.0000	(7.168)	0	0	0
19/11/2008	€ / R 2009/03/16	17.00	Put	Currency Future	3,893.0000	3,712.0000	(4.649)	0	0	0
19/11/2008	€ / R 2009/03/16	17.35	Put	Currency Future	4,202.0000	4,020.0000	(4.331)	0	0	0
19/11/2008	€ / R 2009/03/16	16.30	Call	Currency Future	358.0000	352.0000	(1.676)	0	0	0
19/11/2008	€ / R 2009/03/16	17.00	Call	Currency Future	272.0000	272.0000	-	0	0	0
19/11/2008	€ / R 2009/03/16	13.10	Call	Currency Future	1,080.0000	1,109.0000	2.685	0	0	0
19/11/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,080.0000	918.0000	(15.000)	0	0	0
19/11/2008	€ / R 2009/03/16	14.95	Put	Currency Future	2,121.0000	1,940.0000	(8.534)	0	0	0
19/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	206.0000	144.0000	(30.097)	0	0	0
19/11/2008	€ / R 2009/03/16	16.30	Put	Currency Future	3,278.0000	3,092.0000	(5.674)	0	0	0
19/11/2008	€ / R 2009/03/16	13.10	Put	Currency Future	800.0000	650.0000	(18.750)	0	0	0
19/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	727.0000	733.0000	0.825	0	0	0
19/11/2008	€ / R 2009/03/16	17.35	Call	Currency Future	231.0000	229.0000	(0.866)	0	0	0
19/11/2008	€ / R 2009/03/16	16.45	Call	Currency Future	342.0000	335.0000	(2.047)	0	0	0
19/11/2008	€ / R 2009/03/16	13.55	Call	Currency Future	910.0000	927.0000	1.868	0	0	0
19/11/2008	€ / R 2009/03/16	16.55	Call	Currency Future	331.0000	325.0000	(1.813)	0	0	0
19/11/2008	€ / R 2009/03/16	13.80	Put	Currency Future	1,248.0000	1,080.0000	(13.462)	0	0	0
19/11/2008	€ / R 2009/03/16	13.20	Call	Currency Future	1,039.0000	1,065.0000	2.502	0	0	0
19/11/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,427.0000	1,496.0000	4.835	0	0	0
19/11/2008	€ / R 2009/03/16	15.75	Put	Currency Future	2,796.0000	2,611.0000	(6.617)	0	0	0

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19/11/2008	€ / R 2009/03/16	15.60	Call	Currency Future	446.0000	441.0000	(1.121)	0	0	0
19/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,312.0000	1,369.0000	4.345	0	0	0
19/11/2008	€ / R 2009/03/16	13.80	Call	Currency Future	828.0000	839.0000	1.329	0	0	0
19/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,583.0000	1,665.0000	5.180	0	0	0
19/11/2008	€ / R 2009/03/16	11.00	Call	Currency Future	2,466.0000	2,632.0000	6.732	0	0	0
19/11/2008	€ / R 2009/03/16	16.55	Put	Currency Future	3,502.0000	3,315.0000	(5.340)	0	0	0
19/11/2008	€ / R 2009/03/16	16.80	Call	Currency Future	298.0000	299.0000	0.336	0	0	0
19/11/2008	€ / R 2009/03/16	13.45	Put	Currency Future	1,016.0000	855.0000	(15.846)	0	0	0
19/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	532.0000	410.0000	(22.932)	0	0	0
19/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	354.0000	256.0000	(27.684)	0	0	0
19/11/2008	€ / R 2009/03/16	14.20	Call	Currency Future	714.0000	719.0000	0.700	0	0	0
19/11/2008	€ / R 2009/03/16	13.50	Put	Currency Future	1,048.0000	886.0000	(15.458)	0	0	0
19/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	244.0000	171.0000	(29.918)	0	0	0
19/11/2008	€ / R 2009/03/16	16.15	Call	Currency Future	375.0000	369.0000	(1.600)	0	0	0
19/11/2008	€ / R 2009/03/16	13.45	Call	Currency Future	946.0000	964.0000	1.903	0	0	0
19/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,213.0000	1,254.0000	3.380	0	0	0
19/11/2008	€ / R 2009/03/16	9.80	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
19/11/2008	€ / R 2009/03/16	10.20	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
19/11/2008	€ / R 2009/03/16	12.40	Put	Currency Future	448.0000	336.0000	(25.000)	0	0	0
19/11/2008	€ / R 2009/03/16	15.35	Put	Currency Future	2,453.0000	2,270.0000	(7.460)	0	0	0
19/11/2008	€ / R 2009/03/16	12.85	Put	Currency Future	660.0000	519.0000	(21.364)	0	0	0
19/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	633.0000	495.0000	(21.801)	0	0	0
19/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,840.0000	3,021.0000	6.373	0	0	0
19/11/2008	€ / R 2009/03/16	15.35	Call	Currency Future	483.0000	479.0000	(0.828)	0	0	0
19/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	61.0000	61.0000	-	0	0	0
19/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,649.0000	1,737.0000	5.337	0	0	0
19/11/2008	€ / R 2009/03/16	10.20	Call	Currency Future	3,221.0000	3,405.0000	5.713	0	0	0
19/11/2008	€ / R 2009/03/16	14.65	Call	Currency Future	609.0000	610.0000	0.164	0	0	0
19/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	428.0000	319.0000	(25.467)	0	0	0
19/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	620.0000	621.0000	0.161	0	0	0
19/11/2008	€ / R 2009/03/16	13.50	Call	Currency Future	928.0000	945.0000	1.832	0	0	0
19/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,824.0000	1,931.0000	5.866	0	0	0
19/11/2008	€ / R 2009/03/16	15.25	Call	Currency Future	499.0000	496.0000	(0.601)	0	0	0
19/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,457.0000	1,528.0000	4.873	0	0	0
19/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,840.0000	1,661.0000	(9.728)	0	0	0
19/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	727.0000	733.0000	0.825	0	0	0

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19/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,840.0000	3,021.0000	6.373	0	0	0
19/11/2008	€ / R 2009/03/16	14.65	Put	Currency Future	1,880.0000	1,700.0000	(9.574)	0	0	0
19/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	258.0000	181.0000	(29.845)	0	0	0
19/11/2008	€ / R 2009/03/16	9.80	Call	Currency Future	3,602.0000	3,785.0000	5.081	0	0	0
19/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,497.0000	1,324.0000	(11.556)	0	0	0
19/11/2008	€ / R 2009/03/16	15.40	Put	Currency Future	2,496.0000	2,312.0000	(7.372)	0	0	0
19/11/2008	€ / R 2009/03/16	14.10	Call	Currency Future	740.0000	747.0000	0.946	0	0	0
19/11/2008	€ / R 2009/03/16	15.85	Call	Currency Future	412.0000	407.0000	(1.214)	0	0	0
19/11/2008	€ / R 2009/03/16	14.55	Put	Currency Future	1,801.0000	1,623.0000	(9.883)	0	0	0
19/11/2008	€ / R 2009/03/16	15.40	Call	Currency Future	475.0000	471.0000	(0.842)	0	0	0
19/11/2008	€ / R 2009/03/16	15.25	Put	Currency Future	2,369.0000	2,186.0000	(7.725)	0	0	0
19/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,840.0000	1,661.0000	(9.728)	0	0	0
19/11/2008	€ / R 2009/03/16	12.95	Put	Currency Future	714.0000	570.0000	(20.168)	0	0	0
19/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	620.0000	621.0000	0.161	0	0	0
19/11/2008	€ / R 2009/03/16	14.55	Call	Currency Future	631.0000	632.0000	0.158	0	0	0
19/11/2008	€ / R 2009/03/16	11.40	Put	Currency Future	152.0000	107.0000	(29.605)	0	0	0
19/11/2008	€ / R 2009/03/16	16.80	Put	Currency Future	3,719.0000	3,539.0000	(4.840)	0	0	0
19/11/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,616.0000	1,701.0000	5.260	0	0	0
19/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,788.0000	1,890.0000	5.705	0	0	0
19/11/2008	€ / R 2009/03/16	14.70	Call	Currency Future	599.0000	599.0000	-	0	0	0
19/11/2008	€ / R 2009/03/16	11.40	Call	Currency Future	2,131.0000	2,266.0000	6.335	0	0	0
19/11/2008	€ / R 2009/03/16	15.60	Put	Currency Future	2,666.0000	2,482.0000	(6.902)	0	0	0
19/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	61.0000	61.0000	-	0	0	0
19/11/2008	€ / R 2009/03/16	16.20	Call	Currency Future	369.0000	363.0000	(1.626)	0	0	0
19/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,488.0000	1,562.0000	4.973	0	0	0
19/11/2008	€ / R 2009/03/16	16.20	Put	Currency Future	3,189.0000	3,004.0000	(5.801)	0	0	0
19/11/2008	€ / R 2009/03/16	16.45	Put	Currency Future	3,412.0000	3,226.0000	(5.451)	0	0	0
19/11/2008	€ / R 2009/03/16	13.90	Put	Currency Future	1,318.0000	1,148.0000	(12.898)	0	0	0
19/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,457.0000	1,528.0000	4.873	0	0	0
19/11/2008	€ / R 2009/03/16	9.90	Call	Currency Future	3,506.0000	3,689.0000	5.220	0	0	0
19/11/2008	€ / R 2009/03/16	15.00	Put	Currency Future	2,162.0000	1,980.0000	(8.418)	0	0	0
19/11/2008	€ / R 2009/03/16	10.70	Put	Currency Future	66.0000	64.0000	(3.030)	0	0	0
19/11/2008	€ / R 2009/03/16	10.65	Put	Currency Future	63.0000	63.0000	-	0	0	0
19/11/2008	€ / R 2009/03/16	15.00	Call	Currency Future	542.0000	540.0000	(0.369)	0	0	0
19/11/2008	€ / R 2009/03/16	12.45	Put	Currency Future	468.0000	354.0000	(24.359)	0	0	0
19/11/2008	€ / R 2009/03/16	13.85	Call	Currency Future	812.0000	823.0000	1.355	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,189.0000	1,229.0000	3.364	0	0	0
19/11/2008	€ / R 2009/03/16	12.45	Call	Currency Future	1,397.0000	1,463.0000	4.724	0	0	0
19/11/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,283.0000	1,113.0000	(13.250)	0	0	0
19/11/2008	€ / R 2009/03/16	15.45	Call	Currency Future	468.0000	464.0000	(0.855)	0	0	0
19/11/2008	€ / R 2009/03/16	11.35	Call	Currency Future	2,172.0000	2,310.0000	6.354	0	0	0
19/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	428.0000	319.0000	(25.467)	0	0	0
19/11/2008	€ / R 2009/03/16	15.45	Put	Currency Future	2,538.0000	2,354.0000	(7.250)	0	0	0
19/11/2008	€ / R 2009/03/16	11.35	Put	Currency Future	142.0000	100.0000	(29.577)	0	0	0
19/11/2008	€ / R 2009/03/16	13.75	Call	Currency Future	843.0000	856.0000	1.542	0	0	0
19/11/2008	€ / R 2009/03/16	10.15	Call	Currency Future	3,268.0000	3,452.0000	5.630	0	0	0
19/11/2008	€ / R 2009/03/16	13.40	Call	Currency Future	964.0000	983.0000	1.971	0	0	0
19/11/2008	€ / R 2009/03/16	16.25	Put	Currency Future	3,234.0000	3,048.0000	(5.751)	0	0	0
19/11/2008	€ / R 2009/03/16	13.75	Put	Currency Future	1,214.0000	1,046.0000	(13.839)	0	0	0
19/11/2008	€ / R 2009/03/16	13.40	Put	Currency Future	985.0000	824.0000	(16.345)	0	0	0
19/11/2008	€ / R 2009/03/16	16.25	Call	Currency Future	363.0000	358.0000	(1.377)	0	0	0
19/11/2008	€ / R 2009/03/16	10.15	Put	Currency Future	39.0000	42.0000	7.692	0	0	0
19/11/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,461.0000	1,288.0000	(11.841)	0	0	0
19/11/2008	€ / R 2009/03/16	9.70	Call	Currency Future	3,699.0000	3,881.0000	4.920	0	0	0
19/11/2008	€ / R 2009/03/16	10.50	Call	Currency Future	2,935.0000	3,119.0000	6.269	0	0	0
19/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,583.0000	1,665.0000	5.180	0	0	0
19/11/2008	€ / R 2009/03/16	16.50	Put	Currency Future	3,457.0000	3,271.0000	(5.380)	0	0	0
19/11/2008	€ / R 2009/03/16	17.30	Call	Currency Future	237.0000	235.0000	(0.844)	0	0	0
19/11/2008	€ / R 2009/03/16	17.30	Put	Currency Future	4,157.0000	3,975.0000	(4.378)	0	0	0
19/11/2008	€ / R 2009/03/16	18.10	Call	Currency Future	162.0000	158.0000	(2.469)	0	0	0
19/11/2008	€ / R 2009/03/16	10.10	Call	Currency Future	3,316.0000	3,499.0000	5.519	0	0	0
19/11/2008	€ / R 2009/03/16	9.85	Call	Currency Future	3,554.0000	3,737.0000	5.149	0	0	0
19/11/2008	€ / R 2009/03/16	18.10	Put	Currency Future	4,883.0000	4,699.0000	(3.768)	0	0	0
19/11/2008	€ / R 2009/03/16	10.10	Put	Currency Future	36.0000	39.0000	8.333	0	0	0
19/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	556.0000	430.0000	(22.662)	0	0	0
19/11/2008	€ / R 2009/03/16	13.90	Call	Currency Future	797.0000	807.0000	1.255	0	0	0
19/11/2008	€ / R 2009/03/16	16.50	Call	Currency Future	336.0000	330.0000	(1.786)	0	0	0
19/11/2008	€ / R 2009/03/16	10.90	Put	Currency Future	80.0000	69.0000	(13.750)	0	0	0
19/11/2008	€ / R 2009/03/16	15.70	Put	Currency Future	2,753.0000	2,568.0000	(6.720)	0	0	0
19/11/2008	€ / R 2009/03/16	10.90	Call	Currency Future	2,559.0000	2,729.0000	6.643	0	0	0
19/11/2008	€ / R 2009/03/16	9.70	Put	Currency Future	19.0000	22.0000	15.789	0	0	0
19/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	354.0000	256.0000	(27.684)	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
19/11/2008	€ / R 2009/03/16	16.10	Call	Currency Future	381.0000	376.0000	(1.312)	0	0	0
19/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,340.0000	1,400.0000	4.478	0	0	0
19/11/2008	€ / R 2009/03/16	9.90	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
19/11/2008	€ / R 2009/03/16	10.50	Put	Currency Future	55.0000	59.0000	7.273	0	0	0
19/11/2008	€ / R 2009/03/16	10.70	Call	Currency Future	2,746.0000	2,923.0000	6.446	0	0	0
19/11/2008	€ / R 2009/03/16	11.30	Call	Currency Future	2,213.0000	2,353.0000	6.326	0	0	0
19/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	510.0000	391.0000	(23.333)	0	0	0
19/11/2008	€ / R 2009/03/16	11.30	Put	Currency Future	133.0000	94.0000	(29.323)	0	0	0
19/11/2008	€ / R 2009/03/16	15.70	Call	Currency Future	432.0000	427.0000	(1.157)	0	0	0
19/11/2008	€ / R 2009/03/16	14.50	Call	Currency Future	642.0000	644.0000	0.312	0	0	0
19/11/2008	€ / R 2009/03/16	14.50	Put	Currency Future	1,762.0000	1,584.0000	(10.102)	0	0	0
19/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,286.0000	1,339.0000	4.121	0	0	0
19/11/2008	€ / R 2009/03/16	16.10	Put	Currency Future	3,101.0000	2,916.0000	(5.966)	0	0	0
19/11/2008	€ / R 2009/03/16	15.30	Put	Currency Future	2,411.0000	2,228.0000	(7.590)	0	0	0
19/11/2008	€ / R 2009/03/16	14.35	Call	Currency Future	0.0000	680.0000	100.000	0	0	0
19/11/2008	€ / R 2009/03/16	15.30	Call	Currency Future	491.0000	488.0000	(0.611)	0	0	0
19/11/2008	€ / R 2009/03/16	10.65	Call	Currency Future	2,793.0000	2,972.0000	6.409	0	0	0
19/11/2008	€ / R 2009/03/16	10.35	Call	Currency Future	0.0000	3,265.0000	100.000	0	0	0
19/11/2008	€ / R 2009/03/16	14.45	Put	Currency Future	1,724.0000	1,546.0000	(10.325)	0	0	0
19/11/2008	€ / R 2009/03/16	15.95	Call	Currency Future	0.0000	395.0000	100.000	0	0	0
19/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	532.0000	410.0000	(22.932)	0	0	0
19/11/2008	€ / R 2009/03/16	15.15	Put	Currency Future	0.0000	2,104.0000	100.000	0	0	0
19/11/2008	€ / R 2009/03/16	12.20	Call	Currency Future	1,551.0000	1,630.0000	5.093	0	0	200
19/11/2008	€ / R 2009/03/16	15.15	Call	Currency Future	0.0000	514.0000	100.000	0	0	0
19/11/2008	€ / R 2009/03/16	9.85	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
19/11/2008	€ / R 2009/03/16	12.20	Put	Currency Future	372.0000	271.0000	(27.151)	0	0	0
19/11/2008	€ / R 2009/03/16	15.95	Put	Currency Future	0.0000	2,785.0000	100.000	0	0	0
19/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,340.0000	1,400.0000	4.478	0	0	0
19/11/2008	€ / R 2009/03/16	16.75	Call	Currency Future	0.0000	306.0000	100.000	0	0	0
19/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	510.0000	391.0000	(23.333)	0	0	0
19/11/2008	€ / R 2009/03/16	13.25	Put	Currency Future	890.0000	734.0000	(17.528)	0	0	0
19/11/2008	€ / R 2009/03/16	16.75	Put	Currency Future	0.0000	3,496.0000	100.000	0	0	0
19/11/2008	€ / R 2009/03/16	13.25	Call	Currency Future	1,020.0000	1,044.0000	2.353	0	0	0
19/11/2008	€ / R 2009/03/16	10.35	Put	Currency Future	0.0000	56.0000	100.000	0	0	0
19/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,312.0000	1,369.0000	4.345	0	0	0
19/11/2008	€ / R 2009/03/16	14.45	Call	Currency Future	653.0000	656.0000	0.459	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
19/11/2008	€ / R 2009/03/16	11.15	Call	Currency Future	0.0000	2,487.0000	100.000	0	0	0
19/11/2008	€ / R 2009/03/16	11.15	Put	Currency Future	0.0000	77.0000	100.000	0	0	0
19/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	556.0000	430.0000	(22.662)	0	0	0
19/11/2008	€ / R 2009/03/16	14.35	Put	Currency Future	0.0000	1,471.0000	100.000	0	0	0
19/11/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,427.0000	1,496.0000	4.835	0	0	0
19/11/2008	€ / R 2009/03/16	16.40	Call	Currency Future	347.0000	341.0000	(1.729)	0	0	0
19/11/2008	€ / R 2009/03/16	14.05	Put	Currency Future	1,425.0000	1,252.0000	(12.140)	0	0	0
19/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,286.0000	1,339.0000	4.121	0	0	0
19/11/2008	€ / R 2009/03/16	14.00	Call	Currency Future	768.0000	776.0000	1.042	0	0	0
19/11/2008	€ / R 2009/03/16	14.00	Put	Currency Future	1,389.0000	1,217.0000	(12.383)	0	0	0
19/11/2008	€ / R 2009/03/16	10.30	Call	Currency Future	3,125.0000	3,312.0000	5.984	0	0	0
19/11/2008	€ / R 2009/03/16	12.75	Call	Currency Future	1,237.0000	1,281.0000	3.557	0	0	0
19/11/2008	€ / R 2009/03/16	11.10	Call	Currency Future	2,380.0000	2,535.0000	6.513	0	0	0
19/11/2008	€ / R 2009/03/16	12.75	Put	Currency Future	607.0000	471.0000	(22.405)	0	0	0
19/11/2008	€ / R 2009/03/16	14.05	Call	Currency Future	754.0000	762.0000	1.061	0	0	0
19/11/2008	€ / R 2009/03/16	11.10	Put	Currency Future	101.0000	75.0000	(25.743)	0	0	0
19/11/2008	€ / R 2009/03/16	14.40	Call	Currency Future	665.0000	668.0000	0.451	0	0	0
19/11/2008	€ / R 2009/03/16	10.30	Put	Currency Future	46.0000	52.0000	13.043	0	0	0
19/11/2008	€ / R 2009/03/16	14.40	Put	Currency Future	1,685.0000	1,508.0000	(10.504)	0	0	0
19/11/2008	€ / R 2009/03/16	14.30	Call	Currency Future	689.0000	693.0000	0.581	0	0	0
19/11/2008	€ / R 2009/03/16	13.30	Put	Currency Future	921.0000	764.0000	(17.047)	0	0	0
19/11/2008	€ / R 2009/03/16	13.30	Call	Currency Future	1,001.0000	1,023.0000	2.198	0	0	0
19/11/2008	€ / R 2009/03/16	16.40	Put	Currency Future	3,367.0000	3,181.0000	(5.524)	0	0	0
19/11/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,609.0000	1,433.0000	(10.938)	0	0	0
19/11/2008	€ / R 2009/03/16	15.10	Put	Currency Future	2,245.0000	2,063.0000	(8.107)	0	0	0
19/11/2008	€ / R 2009/03/16	10.80	Call	Currency Future	2,652.0000	2,826.0000	6.561	0	0	0
19/11/2008	€ / R 2009/03/16	10.80	Put	Currency Future	73.0000	67.0000	(8.219)	0	0	0
19/11/2008	€ / R 2009/03/16	10.00	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
19/11/2008	€ / R 2009/03/16	14.80	Call	Currency Future	579.0000	578.0000	(0.173)	0	0	0
19/11/2008	€ / R 2009/03/16	13.05	Put	Currency Future	771.0000	622.0000	(19.326)	0	0	0
19/11/2008	€ / R 2009/03/16	14.80	Put	Currency Future	2,000.0000	1,819.0000	(9.050)	0	0	0
19/11/2008	€ / R 2009/03/16	12.40	Put	Currency Future	448.0000	336.0000	(25.000)	0	0	0
19/11/2008	€ / R 2009/03/16	15.10	Call	Currency Future	524.0000	522.0000	(0.382)	0	0	0
19/11/2008	€ / R 2009/03/16	10.00	Call	Currency Future	3,411.0000	3,594.0000	5.365	0	0	0
19/11/2008	€ / R 2009/03/16	13.05	Call	Currency Future	1,101.0000	1,132.0000	2.816	0	0	0
19/11/2008	€ / R 2009/03/16	15.90	Call	Currency Future	406.0000	401.0000	(1.232)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	€ / R 2009/03/16	13.35	Put	Currency Future	953.0000	793.0000	(16.789)	0	0	0
19/11/2008	€ / R 2009/03/16	15.90	Put	Currency Future	2,926.0000	2,741.0000	(6.323)	0	0	0
19/11/2008	€ / R 2009/03/16	16.70	Call	Currency Future	312.0000	310.0000	(0.641)	0	0	0
19/11/2008	€ / R 2009/03/16	12.90	Put	Currency Future	687.0000	544.0000	(20.815)	0	0	0
19/11/2008	€ / R 2009/03/16	12.90	Call	Currency Future	1,166.0000	1,204.0000	3.259	0	0	0
19/11/2008	€ / R 2009/03/16	13.35	Call	Currency Future	982.0000	1,003.0000	2.138	0	0	0
19/11/2008	€ / R 2009/03/16	16.70	Put	Currency Future	3,633.0000	3,451.0000	(5.010)	0	0	0
19/11/2008	€ / R 2009/03/16	14.10	Call	Currency Future	740.0000	747.0000	0.946	0	0	0
19/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	633.0000	495.0000	(21.801)	0	0	0
19/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,213.0000	1,254.0000	3.380	0	0	0
19/11/2008	€ / R 2009/03/16	13.70	Call	Currency Future	859.0000	873.0000	1.630	0	0	0
19/11/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,283.0000	1,113.0000	(13.250)	0	0	0
19/11/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,113.0000	949.0000	(14.735)	0	0	0
19/11/2008	€ / R 2009/03/16	14.30	Call	Currency Future	689.0000	693.0000	0.581	0	0	0
19/11/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,609.0000	1,433.0000	(10.938)	0	0	0
19/11/2008	€ / R 2009/03/16	13.60	Call	Currency Future	893.0000	909.0000	1.792	0	0	0
19/11/2008	€ / R 2009/03/16	13.70	Put	Currency Future	1,180.0000	1,014.0000	(14.068)	0	0	0
19/11/2008	€ / R 2009/03/16	13.00	Put	Currency Future	743.0000	596.0000	(19.785)	0	0	0
19/11/2008	€ / R 2009/03/16	13.85	Call	Currency Future	812.0000	823.0000	1.355	0	0	0
19/11/2008	€ / R 2009/03/16	13.00	Call	Currency Future	1,122.0000	1,155.0000	2.941	0	0	0
19/11/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,461.0000	1,288.0000	(11.841)	0	0	0
19/11/2008	€ / R 2009/03/16	13.60	Call	Currency Future	893.0000	909.0000	1.792	0	0	0
19/11/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,113.0000	949.0000	(14.735)	0	0	0
19/11/2008	€ / R 2009/03/16	11.70	Put	Currency Future	218.0000	153.0000	(29.817)	0	0	0
19/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	244.0000	171.0000	(29.918)	0	0	0
19/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,488.0000	1,562.0000	4.973	0	0	0
19/11/2008	€ / R 2009/03/16	11.60	Call	Currency Future	1,974.0000	2,096.0000	6.180	0	0	0
19/11/2008	€ / R 2009/03/16	11.60	Put	Currency Future	194.0000	136.0000	(29.897)	0	0	0
19/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,824.0000	1,931.0000	5.866	0	0	0
19/11/2008	€ / R 2009/03/16	11.50	Call	Currency Future	2,052.0000	2,180.0000	6.238	0	0	0
19/11/2008	€ / R 2009/03/16	11.70	Call	Currency Future	1,898.0000	2,012.0000	6.006	0	0	0
19/11/2008	€ / R 2009/03/16	11.50	Put	Currency Future	172.0000	121.0000	(29.651)	0	0	0
19/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,936.0000	2,054.0000	6.095	0	0	0
19/11/2008	€ / R 2009/03/16	11.55	Call	Currency Future	2,012.0000	2,138.0000	6.262	0	0	0
19/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,649.0000	1,737.0000	5.337	0	0	0
19/11/2008	€ / R 2009/03/16	11.95	Put	Currency Future	288.0000	201.0000	(30.208)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	€ / R	2009/03/16	12.05	Put	Currency Future	320.0000	228.0000	(28.750)	0	0	0
19/11/2008	€ / R	2009/03/16	11.90	Call	Currency Future	1,753.0000	1,850.0000	5.533	0	0	0
19/11/2008	€ / R	2009/03/16	11.90	Put	Currency Future	273.0000	191.0000	(30.037)	0	0	0
19/11/2008	€ / R	2009/03/16	11.95	Call	Currency Future	1,718.0000	1,811.0000	5.413	0	0	0
19/11/2008	€ / R	2009/03/16	11.85	Put	Currency Future	258.0000	181.0000	(29.845)	0	0	0
19/11/2008	€ / R	2009/03/16	11.85	Call	Currency Future	1,788.0000	1,890.0000	5.705	0	0	0
19/11/2008	€ / R	2009/03/16	11.55	Put	Currency Future	183.0000	128.0000	(30.055)	0	0	0
19/11/2008	€ / R	2009/03/16	11.65	Put	Currency Future	206.0000	144.0000	(30.097)	0	0	0
19/11/2008	€ / R	2009/03/16	11.75	Call	Currency Future	1,861.0000	1,971.0000	5.911	0	0	0
19/11/2008	€ / R	2009/03/16	11.75	Put	Currency Future	231.0000	162.0000	(29.870)	0	0	0
19/11/2008	€ / R	2009/03/16	12.30	Put	Currency Future	409.0000	302.0000	(26.161)	0	0	0
19/11/2008	€ / R	2009/03/16	12.00	Put	Currency Future	304.0000	214.0000	(29.605)	0	0	0
19/11/2008	€ / R	2009/03/16	12.00	Call	Currency Future	1,683.0000	1,774.0000	5.407	0	0	0
19/11/2008	€ / R	2009/03/16	12.25	Put	Currency Future	390.0000	286.0000	(26.667)	0	0	0
19/11/2008	€ / R	2009/03/16	12.25	Call	Currency Future	1,519.0000	1,596.0000	5.069	0	0	0
19/11/2008	€ / R	2009/03/16	12.85	Call	Currency Future	1,189.0000	1,229.0000	3.364	0	0	0
19/11/2008	€ / R	2009/03/16	12.50	Put	Currency Future	489.0000	372.0000	(23.926)	0	0	0
19/11/2008	€ / R	2009/03/16	12.10	Put	Currency Future	337.0000	241.0000	(28.487)	0	0	0
19/11/2008	€ / R	2009/03/16	12.10	Call	Currency Future	1,616.0000	1,701.0000	5.260	0	0	0
19/11/2008	€ / R	2009/03/16	12.50	Call	Currency Future	1,368.0000	1,431.0000	4.605	0	0	0
19/11/2008	€ / R	2009/03/16	12.70	Call	Currency Future	1,261.0000	1,310.0000	3.886	0	0	0
19/11/2008	€ / R	2009/03/16	12.70	Put	Currency Future	581.0000	450.0000	(22.547)	0	0	0
19/11/2008	€ / R	2009/03/16	12.85	Put	Currency Future	660.0000	519.0000	(21.364)	0	0	0
19/11/2008	€ / R	2009/06/12			Currency Future	13.6491	13.8317	1.338	0.0000	0.0000	1,000
19/11/2008	€ / R	2009/06/12	13.65	Put	Currency Future	1,168.0000	1,044.0000	(10.616)	0	0	0
19/11/2008	€ / R	2009/06/12	14.75	Put	Currency Future	1,879.0000	1,750.0000	(6.865)	0	0	0
19/11/2008	€ / R	2009/06/12	13.00	Put	Currency Future	802.0000	718.0000	(10.474)	0	0	0
19/11/2008	€ / R	2009/06/12	12.35	Call	Currency Future	1,842.0000	1,958.0000	6.298	0	0	0
19/11/2008	€ / R	2009/06/12	14.80	Put	Currency Future	1,913.0000	1,783.0000	(6.796)	0	0	0
19/11/2008	€ / R	2009/06/12	13.65	Call	Currency Future	1,167.0000	1,226.0000	5.056	0	0	0
19/11/2008	€ / R	2009/06/12	14.55	Put	Currency Future	1,746.0000	1,621.0000	(7.159)	0	0	0
19/11/2008	€ / R	2009/06/12	14.90	Call	Currency Future	731.0000	782.0000	6.977	0	0	0
19/11/2008	€ / R	2009/06/12	14.85	Put	Currency Future	1,947.0000	1,816.0000	(6.728)	0	0	0
19/11/2008	€ / R	2009/06/12	15.20	Put	Currency Future	2,195.0000	2,057.0000	(6.287)	0	0	0
19/11/2008	€ / R	2009/06/12	14.80	Call	Currency Future	762.0000	815.0000	6.955	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	€ / R 2009/06/12	14.95	Call	Currency Future	716.0000	766.0000	6.983	0	0	0
19/11/2008	€ / R 2009/06/12	12.35	Put	Currency Future	543.0000	476.0000	(12.339)	0	0	0
19/11/2008	€ / R 2009/06/12	14.95	Put	Currency Future	2,017.0000	1,884.0000	(6.594)	0	0	0
19/11/2008	€ / R 2009/06/12	13.00	Call	Currency Future	1,451.0000	1,549.0000	6.754	0	0	0
19/11/2008	€ / R 2009/06/12	14.05	Call	Currency Future	1,032.0000	1,082.0000	4.845	0	0	0
19/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	1,012.0000	1,065.0000	5.237	0	0	0
19/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,265.0000	1,137.0000	(10.119)	0	0	0
19/11/2008	€ / R 2009/06/12	14.25	Call	Currency Future	953.0000	1,018.0000	6.821	0	0	0
19/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,268.0000	2,128.0000	(6.173)	0	0	0
19/11/2008	€ / R 2009/06/12	14.85	Call	Currency Future	746.0000	798.0000	6.971	0	0	0
19/11/2008	€ / R 2009/06/12	15.20	Call	Currency Future	644.0000	689.0000	6.988	0	0	0
19/11/2008	€ / R 2009/06/12	14.90	Put	Currency Future	1,982.0000	1,850.0000	(6.660)	0	0	0
19/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,114.0000	1,169.0000	4.937	0	0	0
19/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,268.0000	2,128.0000	(6.173)	0	0	0
19/11/2008	€ / R 2009/06/12	14.25	Put	Currency Future	1,554.0000	1,436.0000	(7.593)	0	0	0
19/11/2008	€ / R 2009/06/12	14.50	Put	Currency Future	1,713.0000	1,590.0000	(7.180)	0	0	0
19/11/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,463.0000	1,334.0000	(8.817)	0	0	0
19/11/2008	€ / R 2009/06/12	13.40	Put	Currency Future	1,013.0000	897.0000	(11.451)	0	0	0
19/11/2008	€ / R 2009/06/12	14.35	Put	Currency Future	1,617.0000	1,497.0000	(7.421)	0	0	0
19/11/2008	€ / R 2009/06/12	14.90	Call	Currency Future	731.0000	782.0000	6.977	0	0	0
19/11/2008	€ / R 2009/06/12	12.50	Put	Currency Future	597.0000	527.0000	(11.725)	0	0	0
19/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	617.0000	660.0000	6.969	0	0	0
19/11/2008	€ / R 2009/06/12	14.55	Call	Currency Future	845.0000	903.0000	6.864	0	0	0
19/11/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,463.0000	1,334.0000	(8.817)	0	0	0
19/11/2008	€ / R 2009/06/12	12.50	Call	Currency Future	1,746.0000	1,858.0000	6.415	0	0	0
19/11/2008	€ / R 2009/06/12	14.45	Put	Currency Future	1,681.0000	1,558.0000	(7.317)	0	0	0
19/11/2008	€ / R 2009/06/12	12.90	Put	Currency Future	758.0000	676.0000	(10.818)	0	0	0
19/11/2008	€ / R 2009/06/12	13.35	Put	Currency Future	983.0000	873.0000	(11.190)	0	0	0
19/11/2008	€ / R 2009/06/12	12.25	Put	Currency Future	508.0000	445.0000	(12.402)	0	0	0
19/11/2008	€ / R 2009/06/12	14.45	Call	Currency Future	880.0000	940.0000	6.818	0	0	0
19/11/2008	€ / R 2009/06/12	13.35	Call	Currency Future	1,282.0000	1,355.0000	5.694	0	0	0
19/11/2008	€ / R 2009/06/12	14.35	Call	Currency Future	916.0000	978.0000	6.769	0	0	0
19/11/2008	€ / R 2009/06/12	12.80	Put	Currency Future	716.0000	637.0000	(11.034)	0	0	0
19/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	1,012.0000	1,065.0000	5.237	0	0	0
19/11/2008	€ / R 2009/06/12	14.75	Call	Currency Future	778.0000	832.0000	6.941	0	0	0
19/11/2008	€ / R 2009/06/12	11.90	Call	Currency Future	2,148.0000	2,277.0000	6.006	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,185.0000	1,246.0000	5.148	0	0	0
19/11/2008	€ / R 2009/06/12	12.25	Call	Currency Future	1,907.0000	2,026.0000	6.240	0	0	0
19/11/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,262.0000	1,329.0000	5.309	0	0	0
19/11/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,136.0000	1,014.0000	(10.739)	0	0	0
19/11/2008	€ / R 2009/06/12	13.50	Call	Currency Future	1,224.0000	1,284.0000	4.902	0	0	0
19/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	385.0000	332.0000	(13.766)	0	0	0
19/11/2008	€ / R 2009/06/12	14.00	Call	Currency Future	1,048.0000	1,098.0000	4.771	0	0	0
19/11/2008	€ / R 2009/06/12	13.50	Put	Currency Future	1,075.0000	953.0000	(11.349)	0	0	0
19/11/2008	€ / R 2009/06/12	11.95	Put	Currency Future	413.0000	358.0000	(13.317)	0	0	0
19/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,654.0000	1,762.0000	6.530	0	0	0
19/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	616.0000	544.0000	(11.688)	0	0	0
19/11/2008	€ / R 2009/06/12	11.95	Call	Currency Future	2,113.0000	2,240.0000	6.010	0	0	0
19/11/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,331.0000	1,201.0000	(9.767)	0	0	0
19/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	616.0000	544.0000	(11.688)	0	0	0
19/11/2008	€ / R 2009/06/12	13.70	Call	Currency Future	1,149.0000	1,207.0000	5.048	0	0	0
19/11/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,565.0000	1,668.0000	6.581	0	0	0
19/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,715.0000	1,826.0000	6.472	0	0	0
19/11/2008	€ / R 2009/06/12	13.70	Put	Currency Future	1,200.0000	1,075.0000	(10.417)	0	0	0
19/11/2008	€ / R 2009/06/12	12.40	Put	Currency Future	560.0000	493.0000	(11.964)	0	0	0
19/11/2008	€ / R 2009/06/12	13.25	Call	Currency Future	1,318.0000	1,409.0000	6.904	0	0	0
19/11/2008	€ / R 2009/06/12	13.90	Call	Currency Future	1,080.0000	1,133.0000	4.907	0	0	0
19/11/2008	€ / R 2009/06/12	14.00	Put	Currency Future	1,398.0000	1,267.0000	(9.371)	0	0	0
19/11/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,507.0000	1,608.0000	6.702	0	0	0
19/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	898.0000	959.0000	6.793	0	0	0
19/11/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,810.0000	1,924.0000	6.298	0	0	0
19/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,649.0000	1,527.0000	(7.398)	0	0	0
19/11/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,874.0000	1,992.0000	6.297	0	0	0
19/11/2008	€ / R 2009/06/12	14.90	Put	Currency Future	1,982.0000	1,850.0000	(6.660)	0	0	0
19/11/2008	€ / R 2009/06/12	11.70	Put	Currency Future	344.0000	295.0000	(14.244)	0	0	0
19/11/2008	€ / R 2009/06/12	15.40	Call	Currency Future	591.0000	632.0000	6.937	0	0	0
19/11/2008	€ / R 2009/06/12	13.25	Put	Currency Future	919.0000	827.0000	(10.011)	0	0	0
19/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	655.0000	580.0000	(11.450)	0	0	0
19/11/2008	€ / R 2009/06/12	11.80	Call	Currency Future	2,220.0000	2,351.0000	5.901	0	0	0
19/11/2008	€ / R 2009/06/12	15.40	Put	Currency Future	2,341.0000	2,200.0000	(6.023)	0	0	0
19/11/2008	€ / R 2009/06/12	12.30	Put	Currency Future	525.0000	460.0000	(12.381)	0	0	0
19/11/2008	€ / R 2009/06/12	11.80	Put	Currency Future	371.0000	320.0000	(13.747)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	€ / R 2009/06/12	15.50	Call	Currency Future	565.0000	605.0000	7.080	0	0	0
19/11/2008	€ / R 2009/06/12	14.50	Call	Currency Future	862.0000	921.0000	6.845	0	0	0
19/11/2008	€ / R 2009/06/12	11.70	Call	Currency Future	2,293.0000	2,427.0000	5.844	0	0	0
19/11/2008	€ / R 2009/06/12	15.50	Put	Currency Future	2,416.0000	2,274.0000	(5.877)	0	0	0
19/11/2008	€ / R 2009/06/12	12.00	Put	Currency Future	428.0000	372.0000	(13.084)	0	0	0
19/11/2008	€ / R 2009/06/12	15.60	Call	Currency Future	541.0000	579.0000	7.024	0	0	0
19/11/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,810.0000	1,924.0000	6.298	0	0	0
19/11/2008	€ / R 2009/06/12	15.05	Call	Currency Future	686.0000	734.0000	6.997	0	0	0
19/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,715.0000	1,826.0000	6.472	0	0	0
19/11/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,397.0000	1,492.0000	6.800	0	0	0
19/11/2008	€ / R 2009/06/12	12.40	Put	Currency Future	560.0000	493.0000	(11.964)	0	0	0
19/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	828.0000	885.0000	6.884	0	0	0
19/11/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,842.0000	1,958.0000	6.298	0	0	0
19/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,779.0000	1,653.0000	(7.083)	0	0	0
19/11/2008	€ / R 2009/06/12	11.90	Put	Currency Future	399.0000	345.0000	(13.534)	0	0	0
19/11/2008	€ / R 2009/06/12	12.70	Put	Currency Future	675.0000	599.0000	(11.259)	0	0	0
19/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,184.0000	2,314.0000	5.952	0	0	0
19/11/2008	€ / R 2009/06/12	12.70	Call	Currency Future	1,624.0000	1,730.0000	6.527	0	0	0
19/11/2008	€ / R 2009/06/12	12.35	Put	Currency Future	543.0000	476.0000	(12.339)	0	0	0
19/11/2008	€ / R 2009/06/12	11.75	Call	Currency Future	2,256.0000	2,389.0000	5.895	0	0	0
19/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	2,008.0000	2,132.0000	6.175	0	0	0
19/11/2008	€ / R 2009/06/12	11.75	Put	Currency Future	357.0000	307.0000	(14.006)	0	0	0
19/11/2008	€ / R 2009/06/12	13.10	Put	Currency Future	848.0000	760.0000	(10.377)	0	0	0
19/11/2008	€ / R 2009/06/12	12.00	Call	Currency Future	2,077.0000	2,203.0000	6.066	0	0	0
19/11/2008	€ / R 2009/06/12	15.05	Put	Currency Future	2,087.0000	1,952.0000	(6.469)	0	0	0
19/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	459.0000	400.0000	(12.854)	0	0	0
19/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,913.0000	1,783.0000	(6.796)	0	0	0
19/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	635.0000	562.0000	(11.496)	0	0	0
19/11/2008	€ / R 2009/06/12	15.00	Call	Currency Future	701.0000	750.0000	6.990	0	0	0
19/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,684.0000	1,793.0000	6.473	0	0	0
19/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	617.0000	660.0000	6.969	0	0	0
19/11/2008	€ / R 2009/06/12	15.00	Put	Currency Future	2,052.0000	1,918.0000	(6.530)	0	0	0
19/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,114.0000	1,169.0000	4.937	0	0	0
19/11/2008	€ / R 2009/06/12	15.10	Put	Currency Future	2,123.0000	1,987.0000	(6.406)	0	0	0
19/11/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,433.0000	1,300.0000	(9.281)	0	0	0
19/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	762.0000	815.0000	6.955	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	€ / R 2009/06/12	13.95	Call	Currency Future	1,064.0000	1,115.0000	4.793	0	0	0
19/11/2008	€ / R 2009/06/12	15.10	Call	Currency Future	672.0000	719.0000	6.994	0	0	0
19/11/2008	€ / R 2009/06/12	12.15	Put	Currency Future	475.0000	414.0000	(12.842)	0	0	0
19/11/2008	€ / R 2009/06/12	13.85	Put	Currency Future	1,297.0000	1,169.0000	(9.869)	0	0	0
19/11/2008	€ / R 2009/06/12	15.60	Put	Currency Future	2,492.0000	2,348.0000	(5.778)	0	0	0
19/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,779.0000	1,653.0000	(7.083)	0	0	0
19/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,974.0000	2,096.0000	6.180	0	0	0
19/11/2008	€ / R 2009/06/12	13.85	Call	Currency Future	1,097.0000	1,151.0000	4.923	0	0	0
19/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	935.0000	998.0000	6.738	0	0	0
19/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	444.0000	386.0000	(13.063)	0	0	0
19/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,265.0000	1,137.0000	(10.119)	0	0	0
19/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,649.0000	1,527.0000	(7.398)	0	0	0
19/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	2,043.0000	2,167.0000	6.070	0	0	0
19/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,536.0000	1,638.0000	6.641	0	0	0
19/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	737.0000	656.0000	(10.991)	0	0	0
19/11/2008	€ / R 2009/06/12	11.65	Put	Currency Future	331.0000	284.0000	(14.199)	0	0	0
19/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	828.0000	885.0000	6.884	0	0	0
19/11/2008	€ / R 2009/06/12	13.95	Put	Currency Future	1,364.0000	1,234.0000	(9.531)	0	0	0
19/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	898.0000	959.0000	6.793	0	0	0
19/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,585.0000	1,466.0000	(7.508)	0	0	0
19/11/2008	€ / R 2009/06/12	14.05	Put	Currency Future	0.0000	1,300.0000	100.000	0	0	0
19/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	385.0000	332.0000	(13.766)	0	0	0
19/11/2008	€ / R 2009/06/12	14.05	Call	Currency Future	0.0000	1,082.0000	100.000	0	0	0
19/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,184.0000	2,314.0000	5.952	0	0	0
19/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	635.0000	562.0000	(11.496)	0	0	0
19/11/2008	€ / R 2009/06/12	11.65	Call	Currency Future	2,330.0000	2,466.0000	5.837	0	0	0
19/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,684.0000	1,793.0000	6.473	0	0	0
19/11/2008	€ / R 2009/06/12	12.80	Put	Currency Future	716.0000	637.0000	(11.034)	0	0	0
19/11/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,565.0000	1,668.0000	6.581	0	0	0
19/11/2008	€ / R 2009/06/12	14.70	Call	Currency Future	794.0000	849.0000	6.927	0	0	0
19/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,654.0000	1,762.0000	6.530	0	0	0
19/11/2008	€ / R 2009/06/12	14.20	Put	Currency Future	1,524.0000	1,402.0000	(8.005)	0	0	0
19/11/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,424.0000	1,520.0000	6.742	0	0	0
19/11/2008	€ / R 2009/06/12	14.70	Put	Currency Future	1,845.0000	1,717.0000	(6.938)	0	0	0
19/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	825.0000	739.0000	(10.424)	0	0	0
19/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	935.0000	998.0000	6.738	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,585.0000	1,466.0000	(7.508)	0	0	0
19/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,536.0000	1,638.0000	6.641	0	0	0
19/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	737.0000	656.0000	(10.991)	0	0	0
19/11/2008	€ / R 2009/06/12	12.95	Call	Currency Future	1,479.0000	1,578.0000	6.694	0	0	0
19/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	655.0000	580.0000	(11.450)	0	0	0
19/11/2008	€ / R 2009/06/12	12.95	Put	Currency Future	780.0000	697.0000	(10.641)	0	0	0
19/11/2008	€ / R 2009/06/12	14.20	Call	Currency Future	973.0000	1,033.0000	6.166	0	0	0
19/11/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,105.0000	985.0000	(10.860)	0	0	0
19/11/2008	€ / R 2009/06/12	13.40	Put	Currency Future	1,013.0000	897.0000	(11.451)	0	0	0
19/11/2008	€ / R 2009/06/12	14.65	Put	Currency Future	1,812.0000	1,685.0000	(7.009)	0	0	0
19/11/2008	€ / R 2009/06/12	13.90	Call	Currency Future	1,080.0000	1,133.0000	4.907	0	0	0
19/11/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,204.0000	1,266.0000	5.150	0	0	0
19/11/2008	€ / R 2009/06/12	14.65	Call	Currency Future	811.0000	867.0000	6.905	0	0	0
19/11/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,331.0000	1,201.0000	(9.767)	0	0	0
19/11/2008	€ / R 2009/06/12	13.15	Put	Currency Future	871.0000	782.0000	(10.218)	0	0	0
19/11/2008	€ / R 2009/06/12	13.15	Call	Currency Future	1,370.0000	1,464.0000	6.861	0	0	0
19/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,300.0000	1,382.0000	6.308	0	0	0
19/11/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,262.0000	1,329.0000	5.309	0	0	0
19/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,300.0000	1,382.0000	6.308	0	0	0
19/11/2008	€ / R 2009/06/12	14.15	Call	Currency Future	0.0000	1,049.0000	100.000	0	0	0
19/11/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,136.0000	1,014.0000	(10.739)	0	0	0
19/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	950.0000	850.0000	(10.526)	0	0	0
19/11/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,185.0000	1,246.0000	5.148	0	0	0
19/11/2008	€ / R 2009/06/12	14.15	Put	Currency Future	0.0000	1,367.0000	100.000	0	0	0
19/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	950.0000	850.0000	(10.526)	0	0	0
19/11/2008	€ / R 2009/06/12	13.20	Call	Currency Future	1,344.0000	1,436.0000	6.845	0	0	0
19/11/2008	€ / R 2009/06/12	13.20	Put	Currency Future	895.0000	804.0000	(10.168)	0	0	0
19/11/2008	€ / R 2009/06/12	13.75	Put	Currency Future	1,232.0000	1,106.0000	(10.227)	0	0	0
19/11/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,105.0000	985.0000	(10.860)	0	0	0
19/11/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,424.0000	1,520.0000	6.742	0	0	0
19/11/2008	€ / R 2009/06/12	13.75	Call	Currency Future	1,131.0000	1,188.0000	5.040	0	0	0
19/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	825.0000	739.0000	(10.424)	0	0	0
19/11/2008	€ / R 2009/06/12	13.45	Put	Currency Future	1,044.0000	921.0000	(11.782)	0	0	0
19/11/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,204.0000	1,266.0000	5.150	0	0	0
19/11/2008	€ / R 2009/06/12	13.45	Call	Currency Future	1,244.0000	1,303.0000	4.743	0	0	0
19/11/2008	€ / R 2009/06/12	12.20	Put	Currency Future	492.0000	429.0000	(12.805)	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
19/11/2008	€ / R	2009/06/12	12.20	Call	Currency Future	1,941.0000	2,061.0000	6.182	0	0	0
19/11/2008	€ / R	2009/06/12	12.10	Put	Currency Future	459.0000	400.0000	(12.854)	0	0	0
19/11/2008	€ / R	2009/06/12	12.10	Call	Currency Future	2,008.0000	2,132.0000	6.175	0	0	0
19/11/2008	€ / R	2009/06/12	12.15	Put	Currency Future	475.0000	414.0000	(12.842)	0	0	0
19/11/2008	€ / R	2009/06/12	12.15	Call	Currency Future	1,974.0000	2,096.0000	6.180	0	0	0
19/11/2008	€ / R	2009/06/12	12.45	Put	Currency Future	579.0000	509.0000	(12.090)	0	0	0
19/11/2008	€ / R	2009/06/12	12.45	Call	Currency Future	1,778.0000	1,891.0000	6.355	0	0	0
19/11/2008	€ / R	2009/06/12	12.05	Put	Currency Future	444.0000	386.0000	(13.063)	0	0	0
19/11/2008	€ / R	2009/06/12	12.05	Call	Currency Future	2,043.0000	2,167.0000	6.070	0	0	0
19/11/2008	€ / R	2009/06/12	12.90	Call	Currency Future	1,507.0000	1,608.0000	6.702	0	0	0
19/11/2008	€ / R	2009/06/12	12.90	Put	Currency Future	758.0000	676.0000	(10.818)	0	0	0
19/11/2008	€ / R	2009/06/12	12.75	Put	Currency Future	695.0000	617.0000	(11.223)	0	0	0
19/11/2008	€ / R	2009/06/12	12.75	Call	Currency Future	1,594.0000	1,699.0000	6.587	0	0	0
19/11/2008	€ / R	2009/06/12	13.10	Call	Currency Future	1,397.0000	1,492.0000	6.800	0	0	0
19/11/2008	€ / R	2009/06/12	12.30	Call	Currency Future	1,874.0000	1,992.0000	6.297	0	0	0
19/11/2008	€ / R	2009/06/12	13.10	Put	Currency Future	848.0000	760.0000	(10.377)	0	0	0
19/11/2008	€ / R	2009/06/12	12.30	Put	Currency Future	525.0000	460.0000	(12.381)	0	0	0
19/11/2008	ALBI	2009/02/05			Index Future	283.2000	284.5230	0.467	0.0000	0.0000	607
19/11/2008	ALBI	2009/05/07			Index Future	291.1890	292.5580	0.470	0.0000	0.0000	0
19/11/2008	ALBI	2009/08/06			Index Future	296.9040	298.0870	0.398	0.0000	0.0000	0
19/11/2008	CRD1	2009/02/05			Index Future	119.6670	120.0450	0.316	0.0000	0.0000	0
19/11/2008	CRD1	2009/05/07			Index Future	123.0420	123.4350	0.319	0.0000	0.0000	0
19/11/2008	CRD1	2009/08/06			Index Future	126.3600	126.7670	0.322	0.0000	0.0000	2
19/11/2008	GOVI	2009/02/05			jGovi	285.1630	286.4250	0.443	0.0000	0.0000	356
19/11/2008	GOVI	2009/05/07			jGovi	293.2070	294.5140	0.446	0.0000	0.0000	0
19/11/2008	GOVI	2009/08/06			jGovi	301.1130	302.4650	0.449	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
19/11/2008	ILBI	2009/02/05			Index Future	344.1910	344.1910	-	0.0000	0.0000	1
19/11/2008	ILBI	2009/05/07			Index Future	354.0650	354.0650	-	0.0000	0.0000	0
19/11/2008	J153	2010/08/31			jSwap	10.2470	10.1630	(0.820)	0.0000	0.0000	0
19/11/2008	J157	2015/09/15			jSwap	9.0660	8.9700	(1.059)	0.0000	0.0000	0
19/11/2008	J186	2026/12/21			jSwap	8.3320	8.2210	(1.332)	0.0000	0.0000	0
19/11/2008	J201	2014/12/22			jSwap	9.2800	9.1880	(0.991)	0.0000	0.0000	0
19/11/2008	J203	2017/09/15			jSwap	8.9380	8.8530	(0.951)	0.0000	0.0000	0
19/11/2008	J204	2018/12/21			jSwap	8.9770	8.9000	(0.858)	0.0000	0.0000	0
19/11/2008	J207	2020/01/15			jSwap	8.8590	8.7830	(0.858)	0.0000	0.0000	0
19/11/2008	JBAR	2005/12/21			jBar	12.2920	12.2750	(0.138)	0.0000	0.0000	0
19/11/2008	JFRA	2009/02/05			jFra	11.4750	11.4130	(0.540)	0.0000	0.0000	0
19/11/2008	JFRA	2009/05/07			jFra	10.2510	10.1370	(1.112)	0.0000	0.0000	0
19/11/2008	JFRA	2009/08/06			jFra	9.3270	9.1910	(1.458)	0.0000	0.0000	0
19/11/2008	JFRA	2009/11/05			jFra	8.7540	8.6280	(1.439)	0.0000	0.0000	0
19/11/2008	JN02	2009/02/05			jNote	9.2870	9.1910	(1.034)	0.0000	0.0000	0
19/11/2008	JN02	2009/05/07			jNote	8.8810	8.7870	(1.058)	0.0000	0.0000	0
19/11/2008	JN02	2009/08/06			jNote	8.6420	8.5520	(1.041)	0.0000	0.0000	0
19/11/2008	JN05	2009/02/05			jNote	8.8040	8.6970	(1.215)	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
19/11/2008	JN05	2009/05/07			jNote	8.6210	8.5150	(1.230)	0.0000	0.0000	0
19/11/2008	JN05	2009/08/06			jNote	8.5120	8.4070	(1.234)	0.0000	0.0000	0
19/11/2008	JN10	2009/02/05			jNote	8.5510	8.4690	(0.959)	0.0000	0.0000	0
19/11/2008	JN10	2009/05/07			jNote	8.4260	8.3450	(0.961)	0.0000	0.0000	0
19/11/2008	JN10	2009/08/06			jNote	8.3410	8.2610	(0.959)	0.0000	0.0000	0
19/11/2008	JROD	2008/11/28			jRod	11.8050	11.8040	(0.008)	0.0000	0.0000	0
19/11/2008	JROD	2008/12/31			jRod	11.9410	11.9370	(0.033)	0.0000	0.0000	0
19/11/2008	JROD	2009/01/30			jRod	12.1540	12.1430	(0.091)	0.0000	0.0000	0
19/11/2008	JROD	2009/02/27			jRod	12.0730	12.0570	(0.133)	0.0000	0.0000	0
19/11/2008	JROD	2009/03/31			jRod	12.1570	12.1190	(0.313)	0.0000	0.0000	0
19/11/2008	JROD	2009/04/30			jRod	12.1950	12.1250	(0.574)	0.0000	0.0000	0
19/11/2008	JROD	2009/05/29			jRod	12.0540	11.9860	(0.564)	0.0000	0.0000	0
19/11/2008	JROD	2009/06/30			jRod	12.0210	11.9290	(0.765)	0.0000	0.0000	0
19/11/2008	OTH1	2009/02/05			Index Future	272.7270	274.2980	0.576	0.0000	0.0000	0
19/11/2008	OTH1	2009/05/07			Index Future	280.4210	282.0450	0.579	0.0000	0.0000	0
19/11/2008	OTH1	2009/08/06			Index Future	287.9820	289.6590	0.582	0.0000	0.0000	3
19/11/2008	R153	2009/02/05			Bond Future	8.6700	8.5220	(1.707)	0.0000	0.0000	4,514
19/11/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	2,024.0000	2,222.0000	9.783	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	77.0000	56.0000	(27.273)	0	0	0
19/11/2008	R153	2009/05/07			Bond Future	8.1670	7.9860	(2.216)	0.0000	0.0000	0
19/11/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	886.0000	805.0000	(9.142)	0	0	0
19/11/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,244.0000	2,392.0000	6.595	0	0	0
19/11/2008	R153	2009/08/06			Bond Future	7.5000	7.2710	(3.053)	0.0000	0.0000	0
19/11/2008	R153	2009/08/06	10.00	Call	Option on Bond Future	3,660.0000	3,823.0000	4.454	0	0	0
19/11/2008	R153	2009/08/06	10.00	Put	Option on Bond Future	1,118.0000	1,044.0000	(6.619)	0	0	0
19/11/2008	R153	2009/08/06	9.75	Call	Option on Bond Future	3,494.0000	3,653.0000	4.551	0	0	0
19/11/2008	R153	2009/08/06	9.75	Put	Option on Bond Future	1,202.0000	1,124.0000	(6.489)	0	0	0
19/11/2008	R157	2009/02/05			Bond Future	8.6020	8.5020	(1.163)	0.0000	0.0000	7,070
19/11/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,548.0000	2,874.0000	12.794	0	0	600
19/11/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	485.0000	389.0000	(19.794)	0	0	0
19/11/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	5,476.0000	5,953.0000	8.711	0	0	600
19/11/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	1,706.0000	1,460.0000	(14.420)	0	0	0
19/11/2008	R157	2009/02/05	8.25	Put	Option on Bond Future	3,269.0000	2,900.0000	(11.288)	0	0	0
19/11/2008	R157	2009/02/05	8.25	Call	Option on Bond Future	1,238.0000	1,442.0000	16.478	0	0	850
19/11/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	180.0000	138.0000	(23.333)	0	0	0
19/11/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	767.0000	629.0000	(17.992)	0	0	850
19/11/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	7,837.0000	8,368.0000	6.776	0	0	0
19/11/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	4,395.0000	4,831.0000	9.920	0	0	0
19/11/2008	R157	2009/05/07			Bond Future	8.4700	8.3640	(1.251)	0.0000	0.0000	1,624
19/11/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,636.0000	5,029.0000	8.477	0	0	0
19/11/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	1,730.0000	1,532.0000	(11.445)	0	0	0
19/11/2008	R157	2009/08/06			Bond Future	8.3440	8.2310	(1.354)	0.0000	0.0000	5,000
19/11/2008	R157	2009/08/06	9.25	Call	Option on Bond Future	5,333.0000	5,841.0000	9.526	0	0	0
19/11/2008	R157	2009/08/06	9.25	Put	Option on Bond Future	552.0000	447.0000	(19.022)	0	0	0
19/11/2008	R186	2009/02/05			Bond Future	8.4000	8.3110	(1.060)	0.0000	0.0000	2,834
19/11/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	8,427.0000	9,364.0000	11.119	0	0	0
19/11/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	1.0000	0.0000	(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
19/11/2008	R186	2009/05/07			Bond Future	8.3100	8.2190	(1.095)	0.0000	0.0000	0
19/11/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	78.0000	43.0000	(44.872)	0	0	0
19/11/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	7,020.0000	7,949.0000	13.234	0	0	0
19/11/2008	R186	2009/08/06			Bond Future	8.2280	8.1350	(1.130)	0.0000	0.0000	2,500
19/11/2008	R186	2009/08/06	9.00	Put	Option on Bond Future	131.0000	83.0000	(36.641)	0	0	0
19/11/2008	R186	2009/08/06	9.00	Call	Option on Bond Future	7,883.0000	8,822.0000	11.912	0	0	0
19/11/2008	R196	2009/02/05			Bond Future	12.0580	12.0920	0.282	0.0000	0.0000	0
19/11/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	936.0000	929.0000	(0.748)	0	0	0
19/11/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,003.0000	998.0000	(0.499)	0	0	0
19/11/2008	R196	2009/05/07			Bond Future	11.5110	11.4850	(0.226)	0.0000	0.0000	0
19/11/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	90.0000	92.0000	2.222	0	0	0
19/11/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	242.0000	236.0000	(2.479)	0	0	0
19/11/2008	R201	2009/02/05			Bond Future	8.7130	8.6040	(1.251)	0.0000	0.0000	2
19/11/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	185.0000	119.0000	(35.676)	0	0	0
19/11/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	2,576.0000	3,005.0000	16.654	0	0	0
19/11/2008	R201	2009/05/07			Bond Future	8.5510	8.4350	(1.357)	0.0000	0.0000	0
19/11/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	3,401.0000	3,824.0000	12.438	0	0	0
19/11/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	377.0000	287.0000	(23.873)	0	0	0
19/11/2008	R201	2009/08/06			Bond Future	8.3960	8.2730	(1.465)	0.0000	0.0000	0
19/11/2008	R201	2009/08/06	9.25	Call	Option on Bond Future	4,059.0000	4,491.0000	10.643	0	0	0
19/11/2008	R201	2009/08/06	9.25	Put	Option on Bond Future	479.0000	382.0000	(20.251)	0	0	0
19/11/2008	R203	2009/02/05			Bond Future	8.6300	8.5310	(1.147)	0.0000	0.0000	0
19/11/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	3,629.0000	4,186.0000	15.349	0	0	0
19/11/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	61.0000	32.0000	(47.541)	0	0	0
19/11/2008	R203	2009/05/07			Bond Future	8.5060	8.4020	(1.223)	0.0000	0.0000	0
19/11/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	3,202.0000	3,705.0000	15.709	0	0	0
19/11/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	374.0000	267.0000	(28.610)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	R203	2009/08/06			Bond Future	8.3880	8.2800	(1.288)	0.0000	0.0000	0
19/11/2008	R203	2009/08/06	9.25	Put	Option on Bond Future	270.0000	200.0000	(25.926)	0	0	0
19/11/2008	R203	2009/08/06	9.25	Call	Option on Bond Future	5,082.0000	5,637.0000	10.921	0	0	0
19/11/2008	R204	2009/02/05			Bond Future	8.6390	8.5400	(1.146)	0.0000	0.0000	9
19/11/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	39.0000	18.0000	(53.846)	0	0	0
19/11/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	3,829.0000	4,442.0000	16.009	0	0	0
19/11/2008	R204	2009/05/07			Bond Future	8.5290	8.4260	(1.208)	0.0000	0.0000	0
19/11/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	3,275.0000	3,821.0000	16.672	0	0	0
19/11/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	354.0000	246.0000	(30.508)	0	0	0
19/11/2008	R204	2009/08/06			Bond Future	8.4270	8.3200	(1.270)	0.0000	0.0000	0
19/11/2008	R204	2009/08/06	9.25	Call	Option on Bond Future	5,204.0000	5,815.0000	11.741	0	0	0
19/11/2008	R204	2009/08/06	9.25	Put	Option on Bond Future	213.0000	150.0000	(29.577)	0	0	0
19/11/2008	R206	2009/02/05			Bond Future	8.7010	8.5920	(1.253)	0.0000	0.0000	1,730
19/11/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	206.0000	141.0000	(31.553)	0	0	0
19/11/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	2,278.0000	2,631.0000	15.496	0	0	0
19/11/2008	R206	2009/05/07			Bond Future	8.5220	8.4050	(1.373)	0.0000	0.0000	0
19/11/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	633.0000	512.0000	(19.115)	0	0	0
19/11/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,384.0000	2,697.0000	13.129	0	0	0
19/11/2008	R206	2009/08/06			Bond Future	8.3440	8.2190	(1.498)	0.0000	0.0000	0
19/11/2008	R206	2009/08/06	9.25	Call	Option on Bond Future	3,672.0000	4,030.0000	9.749	0	0	0
19/11/2008	R206	2009/08/06	9.25	Put	Option on Bond Future	503.0000	414.0000	(17.694)	0	0	0
19/11/2008	R207	2009/02/05			Bond Future	8.5950	8.5070	(1.024)	0.0000	0.0000	0
19/11/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	17.0000	8.0000	(52.941)	0	0	0
19/11/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	4,180.0000	4,750.0000	13.636	0	0	0
19/11/2008	R207	2009/05/07			Bond Future	8.4950	8.4030	(1.083)	0.0000	0.0000	0
19/11/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	249.0000	170.0000	(31.727)	0	0	0
19/11/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	3,472.0000	3,996.0000	15.092	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	R207	2009/08/06			Bond Future	8.4010	8.3060	(1.131)	0.0000	0.0000	0
19/11/2008	R207	2009/08/06	9.25	Call	Option on Bond Future	5,449.0000	6,026.0000	10.589	0	0	0
19/11/2008	R207	2009/08/06	9.25	Put	Option on Bond Future	141.0000	98.0000	(30.496)	0	0	0
19/11/2008	R208	2009/02/05			Bond Future	8.5550	8.4690	(1.005)	0.0000	0.0000	0
19/11/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	326.0000	197.0000	(39.571)	0	0	0
19/11/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	1,634.0000	2,090.0000	27.907	0	0	0
19/11/2008	R208	2009/05/07			Bond Future	8.4530	8.3640	(1.053)	0.0000	0.0000	0
19/11/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	450.0000	316.0000	(29.778)	0	0	0
19/11/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	2,432.0000	2,904.0000	19.408	0	0	0
19/11/2008	R208	2009/08/06			Bond Future	8.3980	8.3070	(1.084)	0.0000	0.0000	0
19/11/2008	R208	2009/08/06	9.25	Call	Option on Bond Future	5,614.0000	6,194.0000	10.331	0	0	0
19/11/2008	R208	2009/08/06	9.25	Put	Option on Bond Future	112.0000	77.0000	(31.250)	0	0	0
19/11/2008	R209	2009/02/05			Bond Future	8.0030	7.9250	(0.975)	0.0000	0.0000	5,545
19/11/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	8,454.0000	9,183.0000	8.623	0	0	0
19/11/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/11/2008	R209	2009/05/07			Bond Future	7.9270	7.8470	(1.009)	0.0000	0.0000	0
19/11/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/11/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	9,153.0000	9,910.0000	8.271	0	0	0
19/11/2008	R209	2009/08/06			Bond Future	7.8560	7.7750	(1.031)	0.0000	0.0000	0
19/11/2008	R209	2009/08/06	8.75	Call	Option on Bond Future	7,848.0000	8,617.0000	9.799	0	0	0
19/11/2008	R209	2009/08/06	8.75	Put	Option on Bond Future	12.0000	6.0000	(50.000)	0	0	0
19/11/2008	TRT1	2009/02/05			Index Future	281.4800	282.7330	0.445	0.0000	0.0000	0
19/11/2008	TRT1	2009/05/07			Index Future	289.4200	290.7190	0.449	0.0000	0.0000	0
19/11/2008	TRT1	2009/08/06			Index Future	297.2240	298.5670	0.452	0.0000	0.0000	100
19/11/2008	ZAAD	2008/12/12			Currency Future	6.6924	6.7718	1.186	0.0000	0.0000	5,462
19/11/2008	ZAAD	2008/12/12	5.85	Call	Currency Future	876.0000	937.0000	6.963	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	375.0000	295.0000	(21.333)	0	0	0
19/11/2008	ZAAD	2008/12/12	5.85	Put	Currency Future	34.0000	15.0000	(55.882)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	267.0000	267.0000	-	0	0	0
19/11/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	441.0000	359.0000	(18.594)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	326.0000	332.0000	1.840	0	0	0
19/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	80.0000	73.0000	(8.750)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.10	Put	Currency Future	73.0000	40.0000	(45.205)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.50	Put	Currency Future	896.0000	810.0000	(9.598)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	234.0000	231.0000	(1.282)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	284.0000	210.0000	(26.056)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	938.0000	852.0000	(9.168)	0	0	0
19/11/2008	ZAAD	2008/12/12	5.75	Put	Currency Future	24.0000	10.0000	(58.333)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.65	Put	Currency Future	1,024.0000	937.0000	(8.496)	0	0	0
19/11/2008	ZAAD	2008/12/12	5.75	Call	Currency Future	966.0000	1,031.0000	6.729	0	0	0
19/11/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	97.0000	90.0000	(7.216)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	84.0000	48.0000	(42.857)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.10	Call	Currency Future	666.0000	712.0000	6.907	0	0	0
19/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	789.0000	845.0000	7.098	0	0	0
19/11/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	735.0000	650.0000	(11.565)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.75	Call	Currency Future	54.0000	47.0000	(12.963)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	219.0000	215.0000	(1.826)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	627.0000	669.0000	6.699	0	0	0
19/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	127.0000	122.0000	(3.937)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.75	Put	Currency Future	1,112.0000	1,026.0000	(7.734)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	476.0000	393.0000	(17.437)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	63.0000	33.0000	(47.619)	0	0	0
19/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	47.0000	23.0000	(51.064)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	855.0000	769.0000	(10.058)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	165.0000	162.0000	(1.818)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	706.0000	755.0000	6.941	0	0	0
19/11/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	375.0000	295.0000	(21.333)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	80.0000	73.0000	(8.750)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	124.0000	77.0000	(37.903)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	267.0000	267.0000	-	0	0	0
19/11/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	306.0000	309.0000	0.980	0	0	0
19/11/2008	ZAAD	2008/12/12	6.00	Put	Currency Future	55.0000	28.0000	(49.091)	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
19/11/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	286.0000	288.0000	0.699	0	0	0
19/11/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	855.0000	769.0000	(10.058)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,248.0000	1,162.0000	(6.891)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.00	Call	Currency Future	747.0000	799.0000	6.961	0	0	0
19/11/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	63.0000	33.0000	(47.619)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	343.0000	266.0000	(22.449)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	97.0000	90.0000	(7.216)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	517.0000	549.0000	6.190	0	0	0
19/11/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	706.0000	755.0000	6.941	0	0	0
19/11/2008	ZAAD	2008/12/12	7.50	Call	Currency Future	88.0000	81.0000	(7.955)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	623.0000	540.0000	(13.323)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	326.0000	332.0000	1.840	0	0	0
19/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	789.0000	845.0000	7.098	0	0	0
19/11/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	284.0000	210.0000	(26.056)	0	0	0
19/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	47.0000	23.0000	(51.064)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	250.0000	248.0000	(0.800)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	313.0000	237.0000	(24.281)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	623.0000	540.0000	(13.323)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	454.0000	477.0000	5.066	0	0	0
19/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	40.0000	34.0000	(15.000)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	152.0000	147.0000	(3.289)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	659.0000	576.0000	(12.595)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	549.0000	464.0000	(15.483)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	938.0000	852.0000	(9.168)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	60.0000	53.0000	(11.667)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	182.0000	122.0000	(32.967)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	192.0000	186.0000	(3.125)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.65	Call	Currency Future	66.0000	59.0000	(10.606)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	161.0000	105.0000	(34.783)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	814.0000	728.0000	(10.565)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.10	Call	Currency Future	180.0000	173.0000	(3.889)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	106.0000	100.0000	(5.660)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	425.0000	444.0000	4.471	0	0	0
19/11/2008	ZAAD	2008/12/12	5.80	Put	Currency Future	28.0000	12.0000	(57.143)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.10	Put	Currency Future	587.0000	502.0000	(14.480)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	60.0000	53.0000	(11.667)	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
19/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	165.0000	162.0000	(1.818)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	735.0000	650.0000	(11.565)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.25	Call	Currency Future	139.0000	134.0000	(3.597)	0	0	0
19/11/2008	ZAAD	2008/12/12	5.90	Put	Currency Future	40.0000	19.0000	(52.500)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	152.0000	147.0000	(3.289)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	697.0000	612.0000	(12.195)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,068.0000	981.0000	(8.146)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	127.0000	122.0000	(3.937)	0	0	0
19/11/2008	ZAAD	2008/12/12	5.90	Call	Currency Future	832.0000	890.0000	6.971	0	0	0
19/11/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,068.0000	981.0000	(8.146)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	372.0000	384.0000	3.226	0	0	0
19/11/2008	ZAAD	2008/12/12	5.80	Call	Currency Future	921.0000	984.0000	6.840	0	0	0
19/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	659.0000	576.0000	(12.595)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	814.0000	728.0000	(10.565)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	84.0000	48.0000	(42.857)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.80	Call	Currency Future	49.0000	42.0000	(14.286)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	485.0000	512.0000	5.567	0	0	0
19/11/2008	ZAAD	2008/12/12	8.00	Put	Currency Future	1,340.0000	1,255.0000	(6.343)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	142.0000	90.0000	(36.620)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	106.0000	100.0000	(5.660)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	182.0000	122.0000	(32.967)	0	0	0
19/11/2008	ZAAD	2008/12/12	8.00	Call	Currency Future	32.0000	26.0000	(18.750)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	407.0000	326.0000	(19.902)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	192.0000	186.0000	(3.125)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	549.0000	464.0000	(15.483)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	40.0000	34.0000	(15.000)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.80	Put	Currency Future	1,157.0000	1,071.0000	(7.433)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,248.0000	1,162.0000	(6.891)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	117.0000	110.0000	(5.983)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	425.0000	444.0000	4.471	0	0	0
19/11/2008	ZAAD	2008/12/12	7.60	Call	Currency Future	73.0000	66.0000	(9.589)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.60	Put	Currency Future	981.0000	894.0000	(8.869)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	230.0000	162.0000	(29.565)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	97.0000	56.0000	(42.268)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	627.0000	669.0000	6.699	0	0	0
19/11/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	774.0000	689.0000	(10.982)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	110.0000	66.0000	(40.000)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	552.0000	588.0000	6.522	0	0	0
19/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	219.0000	215.0000	(1.826)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	476.0000	393.0000	(17.437)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	589.0000	628.0000	6.621	0	0	0
19/11/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	161.0000	105.0000	(34.783)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	454.0000	477.0000	5.066	0	0	0
19/11/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	230.0000	162.0000	(29.565)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	124.0000	77.0000	(37.903)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	348.0000	357.0000	2.586	0	0	0
19/11/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	256.0000	185.0000	(27.734)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	517.0000	549.0000	6.190	0	0	0
19/11/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	372.0000	384.0000	3.226	0	0	0
19/11/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	512.0000	428.0000	(16.406)	0	0	0
19/11/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	205.0000	200.0000	(2.439)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	441.0000	359.0000	(18.594)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	397.0000	413.0000	4.030	0	0	0
19/11/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	234.0000	231.0000	(1.282)	0	0	0
19/11/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	205.0000	141.0000	(31.220)	0	0	0
19/11/2008	ZAAD	2009/03/16			Currency Future	6.8474	6.9144	0.978	0.0000	0.0000	1,836
19/11/2008	ZAAD	2009/03/16	7.60	Put	Currency Future	1,011.0000	945.0000	(6.528)	0	0	0
19/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	731.0000	665.0000	(9.029)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	470.0000	476.0000	1.277	0	0	0
19/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	316.0000	319.0000	0.949	0	0	0
19/11/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	491.0000	431.0000	(12.220)	0	0	0
19/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	868.0000	805.0000	(7.258)	0	0	0
19/11/2008	ZAAD	2009/03/16	8.10	Call	Currency Future	153.0000	150.0000	(1.961)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	162.0000	128.0000	(20.988)	0	0	0
19/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	378.0000	379.0000	0.265	0	0	0
19/11/2008	ZAAD	2009/03/16	8.00	Put	Currency Future	1,323.0000	1,254.0000	(5.215)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	148.0000	116.0000	(21.622)	0	0	0
19/11/2008	ZAAD	2009/03/16	7.65	Put	Currency Future	1,049.0000	982.0000	(6.387)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	523.0000	462.0000	(11.663)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	508.0000	515.0000	1.378	0	0	0
19/11/2008	ZAAD	2009/03/16	8.10	Put	Currency Future	1,405.0000	1,336.0000	(4.911)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	176.0000	141.0000	(19.886)	0	0	0
19/11/2008	ZAAD	2009/03/16	7.65	Call	Currency Future	246.0000	247.0000	0.407	0	0	0
19/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	556.0000	494.0000	(11.151)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	460.0000	400.0000	(13.043)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	489.0000	495.0000	1.227	0	0	0
19/11/2008	ZAAD	2009/03/16	7.70	Put	Currency Future	1,086.0000	1,019.0000	(6.169)	0	0	0
19/11/2008	ZAAD	2009/03/16	8.00	Call	Currency Future	170.0000	168.0000	(1.176)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	470.0000	476.0000	1.277	0	0	0
19/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	523.0000	462.0000	(11.663)	0	0	0
19/11/2008	ZAAD	2009/03/16	7.70	Call	Currency Future	234.0000	234.0000	-	0	0	0
19/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	189.0000	188.0000	(0.529)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	895.0000	931.0000	4.022	0	0	0
19/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	859.0000	893.0000	3.958	0	0	0
19/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	508.0000	515.0000	1.378	0	0	0
19/11/2008	ZAAD	2009/03/16	7.60	Call	Currency Future	259.0000	260.0000	0.386	0	0	0
19/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,242.0000	1,174.0000	(5.475)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	824.0000	855.0000	3.762	0	0	0
19/11/2008	ZAAD	2009/03/16	8.20	Put	Currency Future	1,489.0000	1,419.0000	(4.701)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	430.0000	369.0000	(14.186)	0	0	0
19/11/2008	ZAAD	2009/03/16	7.45	Put	Currency Future	903.0000	839.0000	(7.087)	0	0	0
19/11/2008	ZAAD	2009/03/16	8.05	Put	Currency Future	1,364.0000	1,295.0000	(5.059)	0	0	0
19/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	421.0000	424.0000	0.713	0	0	0
19/11/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	365.0000	366.0000	0.274	0	0	0
19/11/2008	ZAAD	2009/03/16	7.75	Put	Currency Future	1,124.0000	1,057.0000	(5.961)	0	0	0
19/11/2008	ZAAD	2009/03/16	5.95	Call	Currency Future	1,009.0000	1,050.0000	4.063	0	0	0
19/11/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	527.0000	534.0000	1.328	0	0	0
19/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	453.0000	458.0000	1.104	0	0	0
19/11/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	834.0000	771.0000	(7.554)	0	0	0
19/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	624.0000	560.0000	(10.256)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	453.0000	458.0000	1.104	0	0	0
19/11/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	332.0000	336.0000	1.205	0	0	0
19/11/2008	ZAAD	2009/03/16	8.05	Call	Currency Future	161.0000	159.0000	(1.242)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	460.0000	400.0000	(13.043)	0	0	0
19/11/2008	ZAAD	2009/03/16	7.55	Call	Currency Future	272.0000	274.0000	0.735	0	0	0
19/11/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	768.0000	701.0000	(8.724)	0	0	0
19/11/2008	ZAAD	2009/03/16	7.75	Call	Currency Future	222.0000	222.0000	-	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
19/11/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	112.0000	85.0000	(24.107)	0	0	0
19/11/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	589.0000	526.0000	(10.696)	0	0	0
19/11/2008	ZAAD	2009/03/16	7.55	Put	Currency Future	975.0000	909.0000	(6.769)	0	0	0
19/11/2008	ZAAD	2009/03/16	7.95	Put	Currency Future	1,282.0000	1,213.0000	(5.382)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.05	Call	Currency Future	933.0000	970.0000	3.966	0	0	0
19/11/2008	ZAAD	2009/03/16	7.45	Call	Currency Future	301.0000	304.0000	0.997	0	0	0
19/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	189.0000	188.0000	(0.529)	0	0	0
19/11/2008	ZAAD	2009/03/16	7.85	Put	Currency Future	1,202.0000	1,134.0000	(5.657)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.05	Put	Currency Future	135.0000	105.0000	(22.222)	0	0	0
19/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	348.0000	353.0000	1.437	0	0	0
19/11/2008	ZAAD	2009/03/16	7.85	Call	Currency Future	200.0000	199.0000	(0.500)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	859.0000	893.0000	3.958	0	0	0
19/11/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	659.0000	594.0000	(9.863)	0	0	0
19/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	801.0000	739.0000	(7.740)	0	0	0
19/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,242.0000	1,174.0000	(5.475)	0	0	0
19/11/2008	ZAAD	2009/03/16	7.95	Call	Currency Future	180.0000	178.0000	(1.111)	0	0	0
19/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	694.0000	629.0000	(9.366)	0	0	0
19/11/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	437.0000	441.0000	0.915	0	0	0
19/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	312.0000	260.0000	(16.667)	0	0	0
19/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	392.0000	394.0000	0.510	0	0	0
19/11/2008	ZAAD	2009/03/16	8.20	Call	Currency Future	137.0000	134.0000	(2.190)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	312.0000	260.0000	(16.667)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	610.0000	624.0000	2.295	0	0	0
19/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	378.0000	379.0000	0.265	0	0	0
19/11/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	1,049.0000	1,091.0000	4.004	0	0	0
19/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	731.0000	665.0000	(9.029)	0	0	0
19/11/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	101.0000	77.0000	(23.762)	0	0	0
19/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	868.0000	805.0000	(7.258)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	755.0000	784.0000	3.841	0	0	0
19/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	368.0000	312.0000	(15.217)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	971.0000	1,009.0000	3.913	0	0	0
19/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	566.0000	576.0000	1.767	0	0	0
19/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	694.0000	629.0000	(9.366)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	123.0000	95.0000	(22.764)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	208.0000	169.0000	(18.750)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	243.0000	201.0000	(17.284)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	789.0000	819.0000	3.802	0	0	0
19/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	176.0000	141.0000	(19.886)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	162.0000	128.0000	(20.988)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	690.0000	715.0000	3.623	0	0	0
19/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	348.0000	353.0000	1.437	0	0	0
19/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	824.0000	855.0000	3.762	0	0	0
19/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	801.0000	739.0000	(7.740)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	556.0000	494.0000	(11.151)	0	0	0
19/11/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	406.0000	409.0000	0.739	0	0	0
19/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	316.0000	319.0000	0.949	0	0	0
19/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	392.0000	394.0000	0.510	0	0	0
19/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	659.0000	682.0000	3.490	0	0	0
19/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	399.0000	340.0000	(14.787)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	262.0000	218.0000	(16.794)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	610.0000	624.0000	2.295	0	0	0
19/11/2008	ZAAD	2009/03/16	7.80	Call	Currency Future	211.0000	210.0000	(0.474)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	192.0000	155.0000	(19.271)	0	0	0
19/11/2008	ZAAD	2009/03/16	7.80	Put	Currency Future	1,163.0000	1,095.0000	(5.847)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	722.0000	749.0000	3.740	0	0	0
19/11/2008	ZAAD	2009/03/16	7.50	Put	Currency Future	939.0000	874.0000	(6.922)	0	0	0
19/11/2008	ZAAD	2009/03/16	7.50	Call	Currency Future	286.0000	288.0000	0.699	0	0	0
19/11/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	225.0000	185.0000	(17.778)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	546.0000	554.0000	1.465	0	0	0
19/11/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	287.0000	236.0000	(17.770)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	659.0000	682.0000	3.490	0	0	0
19/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	566.0000	576.0000	1.767	0	0	0
19/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	368.0000	312.0000	(15.217)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	399.0000	340.0000	(14.787)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	340.0000	285.0000	(16.176)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	546.0000	554.0000	1.465	0	0	0
19/11/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	587.0000	599.0000	2.044	0	0	0
19/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	243.0000	201.0000	(17.284)	0	0	0
19/11/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	634.0000	651.0000	2.681	0	0	0
19/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	690.0000	715.0000	3.623	0	0	0
19/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	262.0000	218.0000	(16.794)	0	0	0
19/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	624.0000	560.0000	(10.256)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	421.0000	424.0000	0.713	0	0	0
19/11/2008	ZAAD	2009/06/12			Currency Future	6.9620	7.0294	0.968	0.0000	0.0000	600
19/11/2008	ZAAD	2009/06/12	8.00	Call	Currency Future	280.0000	290.0000	3.571	0	0	0
19/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	404.0000	419.0000	3.713	0	0	0
19/11/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	300.0000	268.0000	(10.667)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	626.0000	651.0000	3.994	0	0	0
19/11/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	643.0000	599.0000	(6.843)	0	0	0
19/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	404.0000	419.0000	3.713	0	0	0
19/11/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	304.0000	316.0000	3.947	0	0	0
19/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	992.0000	940.0000	(5.242)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	812.0000	847.0000	4.310	0	0	0
19/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	514.0000	472.0000	(8.171)	0	0	0
19/11/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,242.0000	1,186.0000	(4.509)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	645.0000	669.0000	3.721	0	0	0
19/11/2008	ZAAD	2009/06/12	8.00	Put	Currency Future	1,318.0000	1,261.0000	(4.325)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	1,083.0000	1,128.0000	4.155	0	0	0
19/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	992.0000	940.0000	(5.242)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	199.0000	174.0000	(12.563)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	199.0000	174.0000	(12.563)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	1,011.0000	1,053.0000	4.154	0	0	0
19/11/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	711.0000	665.0000	(6.470)	0	0	0
19/11/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	523.0000	545.0000	4.207	0	0	0
19/11/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	572.0000	596.0000	4.196	0	0	0
19/11/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	330.0000	343.0000	3.939	0	0	0
19/11/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	610.0000	567.0000	(7.049)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	578.0000	535.0000	(7.439)	0	0	0
19/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,474.0000	1,415.0000	(4.003)	0	0	0
19/11/2008	ZAAD	2009/06/12	7.65	Put	Currency Future	1,061.0000	1,008.0000	(4.995)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	976.0000	1,017.0000	4.201	0	0	0
19/11/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	264.0000	234.0000	(11.364)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	578.0000	535.0000	(7.439)	0	0	0
19/11/2008	ZAAD	2009/06/12	8.10	Call	Currency Future	257.0000	267.0000	3.891	0	0	0
19/11/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	662.0000	689.0000	4.079	0	0	0
19/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	214.0000	188.0000	(12.150)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	230.0000	202.0000	(12.174)	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
19/11/2008	ZAAD	2009/06/12	8.10	Put	Currency Future	1,395.0000	1,337.0000	(4.158)	0	0	0
19/11/2008	ZAAD	2009/06/12	7.65	Call	Currency Future	373.0000	387.0000	3.753	0	0	0
19/11/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,096.0000	1,043.0000	(4.836)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	908.0000	947.0000	4.295	0	0	0
19/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	236.0000	245.0000	3.814	0	0	0
19/11/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,168.0000	1,113.0000	(4.709)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	246.0000	218.0000	(11.382)	0	0	0
19/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	236.0000	245.0000	3.814	0	0	0
19/11/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	358.0000	372.0000	3.911	0	0	0
19/11/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	483.0000	440.0000	(8.903)	0	0	0
19/11/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,168.0000	1,113.0000	(4.709)	0	0	0
19/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	555.0000	578.0000	4.144	0	0	0
19/11/2008	ZAAD	2009/06/12	8.30	Put	Currency Future	1,555.0000	1,495.0000	(3.859)	0	0	0
19/11/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	818.0000	770.0000	(5.868)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	976.0000	1,017.0000	4.201	0	0	0
19/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	214.0000	188.0000	(12.150)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	590.0000	615.0000	4.237	0	0	0
19/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,474.0000	1,415.0000	(4.003)	0	0	0
19/11/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	480.0000	499.0000	3.958	0	0	0
19/11/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	1,047.0000	1,090.0000	4.107	0	0	0
19/11/2008	ZAAD	2009/06/12	6.60	Put	Currency Future	361.0000	325.0000	(9.972)	0	0	0
19/11/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	523.0000	545.0000	4.207	0	0	0
19/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	555.0000	578.0000	4.144	0	0	0
19/11/2008	ZAAD	2009/06/12	8.30	Call	Currency Future	217.0000	224.0000	3.226	0	0	0
19/11/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	450.0000	409.0000	(9.111)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	608.0000	634.0000	4.276	0	0	0
19/11/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	677.0000	632.0000	(6.647)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	546.0000	505.0000	(7.509)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	390.0000	352.0000	(9.744)	0	0	0
19/11/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,096.0000	1,043.0000	(4.836)	0	0	0
19/11/2008	ZAAD	2009/06/12	7.50	Put	Currency Future	958.0000	907.0000	(5.324)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	908.0000	947.0000	4.295	0	0	0
19/11/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	643.0000	599.0000	(6.843)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	844.0000	880.0000	4.265	0	0	0
19/11/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	855.0000	806.0000	(5.731)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	158.0000	137.0000	(13.291)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
19/11/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	723.0000	755.0000	4.426	0	0	0
19/11/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	876.0000	913.0000	4.224	0	0	0
19/11/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	358.0000	372.0000	3.911	0	0	0
19/11/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	185.0000	161.0000	(12.973)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	246.0000	218.0000	(11.382)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	942.0000	982.0000	4.246	0	0	0
19/11/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	711.0000	665.0000	(6.470)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	590.0000	615.0000	4.237	0	0	0
19/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	282.0000	251.0000	(10.993)	0	0	0
19/11/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	330.0000	343.0000	3.939	0	0	0
19/11/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	681.0000	709.0000	4.112	0	0	0
19/11/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	1,120.0000	1,166.0000	4.107	0	0	0
19/11/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	546.0000	505.0000	(7.509)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	171.0000	148.0000	(13.450)	0	0	0
19/11/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	539.0000	561.0000	4.082	0	0	0
19/11/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	608.0000	634.0000	4.276	0	0	0
19/11/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	467.0000	485.0000	3.854	0	0	0
19/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	702.0000	731.0000	4.131	0	0	0
19/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	390.0000	352.0000	(9.744)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	702.0000	731.0000	4.131	0	0	0
19/11/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	508.0000	529.0000	4.134	0	0	0
19/11/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	320.0000	286.0000	(10.625)	0	0	0
19/11/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	746.0000	699.0000	(6.300)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	419.0000	380.0000	(9.308)	0	0	0
19/11/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	818.0000	770.0000	(5.868)	0	0	0
19/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	1,011.0000	1,053.0000	4.154	0	0	0
19/11/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	437.0000	454.0000	3.890	0	0	0
19/11/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	782.0000	816.0000	4.348	0	0	0
19/11/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	925.0000	874.0000	(5.514)	0	0	0
19/11/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	480.0000	499.0000	3.958	0	0	0
19/11/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	340.0000	305.0000	(10.294)	0	0	0
19/11/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	892.0000	843.0000	(5.493)	0	0	0
19/11/2008	ZAAD	2009/06/12	7.50	Call	Currency Future	420.0000	436.0000	3.810	0	0	0
19/11/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	454.0000	472.0000	3.965	0	0	0
19/11/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	892.0000	843.0000	(5.493)	0	0	0
19/11/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	454.0000	472.0000	3.965	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
19/11/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	508.0000	529.0000	4.134	0	0	0
19/11/2008	ZAAD 2009/06/12	7.25	Put	Currency Future	782.0000	734.0000	(6.138)	0	0	0
19/11/2008	ZAAD 2009/06/12	6.55	Call	Currency Future	752.0000	785.0000	4.388	0	0	0
19/11/2008	ZAAD 2009/06/12	6.85	Put	Currency Future	514.0000	472.0000	(8.171)	0	0	0
19/11/2008	ZAAD 2009/06/12	7.90	Put	Currency Future	1,242.0000	1,186.0000	(4.509)	0	0	0
19/11/2008	ZAAD 2009/06/12	6.85	Call	Currency Future	626.0000	651.0000	3.994	0	0	0
19/11/2008	ZAAD 2009/06/12	7.90	Call	Currency Future	304.0000	316.0000	3.947	0	0	0
19/11/2008	ZAAD 2009/06/12	6.80	Call	Currency Future	645.0000	669.0000	3.721	0	0	0
19/11/2008	ZAAD 2009/06/12	6.80	Put	Currency Future	483.0000	440.0000	(8.903)	0	0	0
19/11/2008	ZAAD 2009/06/12	6.40	Put	Currency Future	282.0000	251.0000	(10.993)	0	0	0
19/11/2008	ZAAD 2009/06/12	7.20	Put	Currency Future	746.0000	699.0000	(6.300)	0	0	0
19/11/2008	ZAAD 2009/06/12	6.40	Call	Currency Future	844.0000	880.0000	4.265	0	0	0
19/11/2008	ZAAD 2009/06/12	7.60	Put	Currency Future	1,026.0000	974.0000	(5.068)	0	0	0
19/11/2008	ZAAD 2009/06/12	7.25	Call	Currency Future	494.0000	514.0000	4.049	0	0	0
19/11/2008	ZAAD 2009/06/12	7.60	Call	Currency Future	388.0000	403.0000	3.866	0	0	0
19/11/2008	ZAAD 2009/06/12	6.45	Call	Currency Future	812.0000	847.0000	4.310	0	0	0
19/11/2008	ZAAD 2009/06/12	6.45	Put	Currency Future	300.0000	268.0000	(10.667)	0	0	0
19/11/2008	ZAAD 2009/06/12	6.70	Put	Currency Future	419.0000	380.0000	(9.308)	0	0	0
19/11/2008	ZAAD 2009/06/12	6.70	Call	Currency Future	681.0000	709.0000	4.112	0	0	0

Grand Total:

304,575