



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 13/11/2008

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
13/11/2008	\$ / R 2008/12/12			Currency Future	10.4743	10.5774	0.984	10.7200	1.0000	155,214
13/11/2008	\$ / R 2008/12/12	10.50	Call	Currency Future	557.0000	625.0000	12.208	0	0	0
13/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	498.0000	466.0000	(6.426)	0	0	0
13/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	132.0000	118.0000	(10.606)	0	0	0
13/11/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	1,536.0000	1,636.0000	6.510	0	0	0
13/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,600.0000	2,697.0000	3.731	0	0	0
13/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	1,206.0000	1,295.0000	7.380	0	0	0
13/11/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	62.0000	58.0000	(6.452)	0	0	0
13/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	2,212.0000	2,306.0000	4.250	0	0	0
13/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	25.0000	20.0000	(20.000)	0	0	0
13/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	111.0000	98.0000	(11.712)	0	0	0
13/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	37.0000	28.0000	(24.324)	0	0	0
13/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	2,212.0000	2,306.0000	4.250	0	0	0
13/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	829.0000	909.0000	9.650	0	0	0
13/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	76.0000	65.0000	(14.474)	0	0	0
13/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	37.0000	28.0000	(24.324)	0	0	0
13/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	1,246.0000	1,335.0000	7.143	0	0	0
13/11/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	48.0000	40.0000	(16.667)	0	0	0
13/11/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	101.0000	89.0000	(11.881)	0	0	0
13/11/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	36.0000	27.0000	(25.000)	0	0	0
13/11/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	2,697.0000	2,795.0000	3.634	0	0	0
13/11/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	1,872.0000	1,968.0000	5.128	0	0	0
13/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	121.0000	108.0000	(10.744)	0	0	0
13/11/2008	\$ / R 2008/12/12	10.75	Call	Currency Future	464.0000	526.0000	13.362	0	0	0
13/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	1,285.0000	1,375.0000	7.004	0	0	0
13/11/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	45.0000	36.0000	(20.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	371.0000	345.0000	(7.008)	0	0	0
13/11/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	2,454.0000	2,550.0000	3.912	0	0	0
13/11/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	144.0000	129.0000	(10.417)	0	0	0
13/11/2008	\$ / R 2008/12/12	10.45	Put	Currency Future	554.0000	520.0000	(6.137)	0	0	0
13/11/2008	\$ / R 2008/12/12	11.20	Call	Currency Future	335.0000	385.0000	14.925	0	0	0
13/11/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	29.0000	22.0000	(24.138)	0	0	0
13/11/2008	\$ / R 2008/12/12	10.50	Put	Currency Future	583.0000	548.0000	(6.003)	0	0	2,000
13/11/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	2,260.0000	2,354.0000	4.159	0	0	0
13/11/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	2,357.0000	2,452.0000	4.031	0	0	0
13/11/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	1,326.0000	1,416.0000	6.787	0	0	0
13/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	371.0000	345.0000	(7.008)	0	0	0
13/11/2008	\$ / R 2008/12/12	11.30	Call	Currency Future	312.0000	360.0000	15.385	0	0	0
13/11/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	183.0000	166.0000	(9.290)	0	0	20,000
13/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,920.0000	2,016.0000	5.000	0	0	0
13/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,728.0000	1,825.0000	5.613	0	0	0
13/11/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	33.0000	25.0000	(24.242)	0	0	0
13/11/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	1,408.0000	1,500.0000	6.534	0	0	0
13/11/2008	\$ / R 2008/12/12	10.25	Put	Currency Future	445.0000	415.0000	(6.742)	0	0	0
13/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	246.0000	227.0000	(7.724)	0	0	0
13/11/2008	\$ / R 2008/12/12	11.50	Call	Currency Future	271.0000	313.0000	15.498	0	0	3,000
13/11/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	1,057.0000	1,144.0000	8.231	0	0	0
13/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,405.0000	2,501.0000	3.992	0	0	0
13/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	53.0000	47.0000	(11.321)	0	0	0
13/11/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	1,969.0000	2,064.0000	4.825	0	0	0
13/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,680.0000	1,777.0000	5.774	0	0	0
13/11/2008	\$ / R 2008/12/12	10.80	Put	Currency Future	774.0000	730.0000	(5.685)	0	0	0
13/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	2,114.0000	2,208.0000	4.447	0	0	0
13/11/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	84.0000	72.0000	(14.286)	0	0	0
13/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	746.0000	822.0000	10.188	0	0	0
13/11/2008	\$ / R 2008/12/12	11.30	Put	Currency Future	1,138.0000	1,082.0000	(4.921)	0	0	0
13/11/2008	\$ / R 2008/12/12	10.80	Call	Currency Future	448.0000	508.0000	13.393	0	0	0
13/11/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	1,493.0000	1,589.0000	6.430	0	0	0
13/11/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	27.0000	20.0000	(25.926)	0	0	0
13/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	55.0000	50.0000	(9.091)	0	0	0
13/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	746.0000	822.0000	10.188	0	0	0
13/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	920.0000	1,004.0000	9.130	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	\$ / R 2008/12/12	11.20	Put	Currency Future	1,061.0000	1,008.0000	(4.995)	0	0	0
13/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,450.0000	1,542.0000	6.345	0	0	0
13/11/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	2,066.0000	2,160.0000	4.550	0	0	0
13/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	60.0000	55.0000	(8.333)	0	0	0
13/11/2008	\$ / R 2008/12/12	10.25	Call	Currency Future	669.0000	743.0000	11.061	0	0	0
13/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	305.0000	282.0000	(7.541)	0	0	0
13/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	55.0000	50.0000	(9.091)	0	0	0
13/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,584.0000	1,683.0000	6.250	0	0	0
13/11/2008	\$ / R 2008/12/12	10.75	Put	Currency Future	740.0000	698.0000	(5.676)	0	0	0
13/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,680.0000	1,777.0000	5.774	0	0	20,000
13/11/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	28.0000	21.0000	(25.000)	0	0	0
13/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,920.0000	2,016.0000	5.000	0	0	0
13/11/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	21.0000	16.0000	(23.810)	0	0	0
13/11/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	42.0000	33.0000	(21.429)	0	0	0
13/11/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	2,502.0000	2,599.0000	3.877	0	0	0
13/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	40.0000	31.0000	(22.500)	0	0	0
13/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	829.0000	909.0000	9.650	0	0	0
13/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	31.0000	23.0000	(25.806)	0	0	0
13/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	25.0000	20.0000	(20.000)	0	0	0
13/11/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	1,130.0000	1,218.0000	7.788	0	0	0
13/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,600.0000	2,697.0000	3.731	0	0	0
13/11/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	420.0000	391.0000	(6.905)	0	0	0
13/11/2008	\$ / R 2008/12/12	10.45	Call	Currency Future	578.0000	647.0000	11.938	0	0	0
13/11/2008	\$ / R 2008/12/12	10.85	Put	Currency Future	807.0000	763.0000	(5.452)	0	0	0
13/11/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	2,017.0000	2,112.0000	4.710	0	0	0
13/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	92.0000	80.0000	(13.043)	0	0	0
13/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	622.0000	693.0000	11.415	0	0	0
13/11/2008	\$ / R 2008/12/12	9.85	Put	Currency Future	265.0000	244.0000	(7.925)	0	0	1,000
13/11/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	156.0000	141.0000	(9.615)	0	0	0
13/11/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	69.0000	62.0000	(10.145)	0	0	0
13/11/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	43.0000	35.0000	(18.605)	0	0	0
13/11/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	694.0000	768.0000	10.663	0	0	0
13/11/2008	\$ / R 2008/12/12	9.85	Call	Currency Future	889.0000	971.0000	9.224	0	0	0
13/11/2008	\$ / R 2008/12/12	11.50	Put	Currency Future	1,296.0000	1,236.0000	(4.630)	0	0	0
13/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	46.0000	38.0000	(17.391)	0	0	0
13/11/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	23.0000	18.0000	(21.739)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	\$ / R 2008/12/12	10.85	Call	Currency Future	432.0000	490.0000	13.426	0	0	0
13/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,405.0000	2,501.0000	3.992	0	0	0
13/11/2008	\$ / R 2008/12/12	10.15	Put	Currency Future	395.0000	368.0000	(6.835)	0	0	0
13/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	305.0000	282.0000	(7.541)	0	0	0
13/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	622.0000	693.0000	11.415	0	0	0
13/11/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	2,795.0000	2,894.0000	3.542	0	0	0
13/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	2,309.0000	2,403.0000	4.071	0	0	0
13/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,367.0000	1,458.0000	6.657	0	0	0
13/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	34.0000	26.0000	(23.529)	0	0	0
13/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	76.0000	65.0000	(14.474)	0	0	0
13/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	986.0000	1,072.0000	8.722	0	0	0
13/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	31.0000	23.0000	(25.806)	0	0	0
13/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,450.0000	1,542.0000	6.345	0	0	0
13/11/2008	\$ / R 2008/12/12	10.30	Put	Currency Future	471.0000	440.0000	(6.582)	0	0	1,000
13/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	46.0000	38.0000	(17.391)	0	0	0
13/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	2,309.0000	2,403.0000	4.071	0	0	0
13/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	498.0000	466.0000	(6.426)	0	0	0
13/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	132.0000	118.0000	(10.606)	0	0	0
13/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,824.0000	1,920.0000	5.263	0	0	0
13/11/2008	\$ / R 2008/12/12	10.30	Call	Currency Future	645.0000	718.0000	11.318	0	0	0
13/11/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	39.0000	29.0000	(25.641)	0	0	0
13/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	50.0000	43.0000	(14.000)	0	0	0
13/11/2008	\$ / R 2008/12/12	11.10	Put	Currency Future	986.0000	935.0000	(5.172)	0	0	0
13/11/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,551.0000	2,648.0000	3.802	0	0	0
13/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	212.0000	195.0000	(8.019)	0	0	0
13/11/2008	\$ / R 2008/12/12	11.10	Call	Currency Future	360.0000	413.0000	14.722	0	0	0
13/11/2008	\$ / R 2008/12/12	9.55	Call	Currency Future	1,093.0000	1,181.0000	8.051	0	0	0
13/11/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	2,163.0000	2,257.0000	4.346	0	0	0
13/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	34.0000	26.0000	(23.529)	0	0	0
13/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	1,285.0000	1,375.0000	7.004	0	0	0
13/11/2008	\$ / R 2008/12/12	9.55	Put	Currency Future	169.0000	153.0000	(9.467)	0	0	0
13/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	2,114.0000	2,208.0000	4.447	0	0	20
13/11/2008	\$ / R 2008/12/12	11.35	Call	Currency Future	301.0000	348.0000	15.615	0	0	0
13/11/2008	\$ / R 2008/12/12	14.30	Call	Currency Future	32.0000	39.0000	21.875	0	0	0
13/11/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	2,648.0000	2,746.0000	3.701	0	0	0
13/11/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	51.0000	45.0000	(11.765)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	\$ / R 2008/12/12	10.15	Call	Currency Future	719.0000	795.0000	10.570	0	0	0
13/11/2008	\$ / R 2008/12/12	12.75	Put	Currency Future	2,390.0000	2,307.0000	(3.473)	0	0	0
13/11/2008	\$ / R 2008/12/12	12.80	Put	Currency Future	2,436.0000	2,353.0000	(3.407)	0	0	0
13/11/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	326.0000	302.0000	(7.362)	0	0	0
13/11/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	24.0000	19.0000	(20.833)	0	0	0
13/11/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	1,776.0000	1,872.0000	5.405	0	0	0
13/11/2008	\$ / R 2008/12/12	11.00	Put	Currency Future	913.0000	865.0000	(5.257)	0	0	0
13/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	1,246.0000	1,335.0000	7.143	0	0	0
13/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	60.0000	55.0000	(8.333)	0	0	0
13/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	40.0000	31.0000	(22.500)	0	0	0
13/11/2008	\$ / R 2008/12/12	12.75	Call	Currency Future	114.0000	134.0000	17.544	0	0	0
13/11/2008	\$ / R 2008/12/12	13.55	Call	Currency Future	64.0000	76.0000	18.750	0	0	0
13/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	246.0000	227.0000	(7.724)	0	0	0
13/11/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	1,168.0000	1,256.0000	7.534	0	0	0
13/11/2008	\$ / R 2008/12/12	9.75	Put	Currency Future	228.0000	210.0000	(7.895)	0	0	0
13/11/2008	\$ / R 2008/12/12	11.00	Call	Currency Future	387.0000	442.0000	14.212	0	0	0
13/11/2008	\$ / R 2008/12/12	13.55	Put	Currency Future	3,140.0000	3,049.0000	(2.898)	0	0	0
13/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	986.0000	1,072.0000	8.722	0	0	0
13/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	50.0000	43.0000	(14.000)	0	0	0
13/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	111.0000	98.0000	(11.712)	0	0	0
13/11/2008	\$ / R 2008/12/12	14.30	Put	Currency Future	3,857.0000	3,762.0000	(2.463)	0	0	0
13/11/2008	\$ / R 2008/12/12	11.95	Call	Currency Future	198.0000	231.0000	16.667	0	0	0
13/11/2008	\$ / R 2008/12/12	9.75	Call	Currency Future	952.0000	1,038.0000	9.034	0	0	0
13/11/2008	\$ / R 2008/12/12	12.00	Put	Currency Future	1,718.0000	1,646.0000	(4.191)	0	0	0
13/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	1,206.0000	1,295.0000	7.380	0	0	0
13/11/2008	\$ / R 2008/12/12	12.80	Call	Currency Future	110.0000	130.0000	18.182	0	0	0
13/11/2008	\$ / R 2008/12/12	12.05	Call	Currency Future	185.0000	216.0000	16.757	0	0	0
13/11/2008	\$ / R 2008/12/12	12.25	Put	Currency Future	1,936.0000	1,861.0000	(3.874)	0	0	0
13/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,367.0000	1,458.0000	6.657	0	0	0
13/11/2008	\$ / R 2008/12/12	12.05	Put	Currency Future	1,761.0000	1,689.0000	(4.089)	0	0	0
13/11/2008	\$ / R 2008/12/12	11.75	Call	Currency Future	227.0000	264.0000	16.300	0	0	0
13/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	92.0000	80.0000	(13.043)	0	0	0
13/11/2008	\$ / R 2008/12/12	10.55	Call	Currency Future	537.0000	604.0000	12.477	0	0	0
13/11/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	801.0000	879.0000	9.738	0	0	0
13/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,728.0000	1,825.0000	5.613	0	0	0
13/11/2008	\$ / R 2008/12/12	11.75	Put	Currency Future	1,503.0000	1,437.0000	(4.391)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	\$ / R 2008/12/12	10.55	Put	Currency Future	613.0000	576.0000	(6.036)	0	0	0
13/11/2008	\$ / R 2008/12/12	7.10	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
13/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	920.0000	1,004.0000	9.130	0	0	0
13/11/2008	\$ / R 2008/12/12	7.10	Call	Currency Future	3,381.0000	3,482.0000	2.987	0	0	0
13/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	212.0000	195.0000	(8.019)	0	0	0
13/11/2008	\$ / R 2008/12/12	9.90	Call	Currency Future	859.0000	940.0000	9.430	0	0	0
13/11/2008	\$ / R 2008/12/12	13.10	Put	Currency Future	2,714.0000	2,628.0000	(3.169)	0	0	0
13/11/2008	\$ / R 2008/12/12	9.90	Put	Currency Future	285.0000	262.0000	(8.070)	0	0	0
13/11/2008	\$ / R 2008/12/12	13.85	Call	Currency Future	49.0000	59.0000	20.408	0	0	0
13/11/2008	\$ / R 2008/12/12	13.85	Put	Currency Future	3,424.0000	3,332.0000	(2.687)	0	0	0
13/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	53.0000	47.0000	(11.321)	0	0	0
13/11/2008	\$ / R 2008/12/12	13.10	Call	Currency Future	89.0000	105.0000	17.978	0	0	0
13/11/2008	\$ / R 2008/12/12	11.60	Put	Currency Future	1,378.0000	1,315.0000	(4.572)	0	0	0
13/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,824.0000	1,920.0000	5.263	0	0	0
13/11/2008	\$ / R 2008/12/12	11.60	Call	Currency Future	252.0000	293.0000	16.270	0	0	0
13/11/2008	\$ / R 2008/12/12	12.50	Call	Currency Future	135.0000	159.0000	17.778	0	0	0
13/11/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	58.0000	53.0000	(8.621)	0	0	0
13/11/2008	\$ / R 2008/12/12	12.50	Put	Currency Future	2,161.0000	2,082.0000	(3.656)	0	0	0
13/11/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	1,632.0000	1,730.0000	6.005	0	0	0
13/11/2008	\$ / R 2008/12/12	12.25	Call	Currency Future	161.0000	189.0000	17.391	0	0	0
13/11/2008	\$ / R 2008/12/12	12.35	Put	Currency Future	2,026.0000	1,949.0000	(3.801)	0	0	0
13/11/2008	\$ / R 2008/12/12	11.25	Put	Currency Future	1,099.0000	1,045.0000	(4.914)	0	0	0
13/11/2008	\$ / R 2008/12/12	14.20	Put	Currency Future	3,761.0000	3,665.0000	(2.553)	0	0	0
13/11/2008	\$ / R 2008/12/12	11.35	Put	Currency Future	1,177.0000	1,120.0000	(4.843)	0	0	0
13/11/2008	\$ / R 2008/12/12	12.60	Call	Currency Future	126.0000	149.0000	18.254	0	0	0
13/11/2008	\$ / R 2008/12/12	12.00	Call	Currency Future	192.0000	224.0000	16.667	0	0	0
13/11/2008	\$ / R 2008/12/12	14.20	Call	Currency Future	35.0000	43.0000	22.857	0	0	0
13/11/2008	\$ / R 2008/12/12	11.85	Call	Currency Future	212.0000	247.0000	16.509	0	0	0
13/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,584.0000	1,683.0000	6.250	0	0	0
13/11/2008	\$ / R 2008/12/12	13.45	Call	Currency Future	70.0000	82.0000	17.143	0	0	0
13/11/2008	\$ / R 2008/12/12	12.35	Call	Currency Future	150.0000	176.0000	17.333	0	0	0
13/11/2008	\$ / R 2008/12/12	13.45	Put	Currency Future	3,045.0000	2,955.0000	(2.956)	0	0	0
13/11/2008	\$ / R 2008/12/12	11.85	Put	Currency Future	1,588.0000	1,520.0000	(4.282)	0	0	0
13/11/2008	\$ / R 2008/12/12	11.25	Call	Currency Future	323.0000	372.0000	15.170	0	0	0
13/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	121.0000	108.0000	(10.744)	0	0	0
13/11/2008	\$ / R 2008/12/12	12.60	Put	Currency Future	2,252.0000	2,171.0000	(3.597)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	\$ / R 2008/12/12	13.35	Put	Currency Future	2,950.0000	2,861.0000	(3.017)	0	0	0
13/11/2008	\$ / R 2008/12/12	13.35	Call	Currency Future	75.0000	88.0000	17.333	0	0	0
13/11/2008	\$ / R 2008/12/12	14.10	Call	Currency Future	38.0000	47.0000	23.684	0	0	0
13/11/2008	\$ / R 2008/12/12	14.10	Put	Currency Future	3,664.0000	3,570.0000	(2.566)	0	0	0
13/11/2008	\$ / R 2008/12/12	12.70	Call	Currency Future	118.0000	139.0000	17.797	0	0	0
13/11/2008	\$ / R 2008/12/12	12.70	Put	Currency Future	2,344.0000	2,262.0000	(3.498)	0	0	0
13/11/2008	\$ / R 2008/12/12	11.95	Put	Currency Future	1,674.0000	1,604.0000	(4.182)	0	0	0
13/11/2008	\$ / R 2008/12/12	6.80	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/11/2008	\$ / R 2008/12/12	7.55	Call	Currency Future	2,942.0000	3,041.0000	3.365	0	0	0
13/11/2008	\$ / R 2008/12/12	7.55	Put	Currency Future	18.0000	13.0000	(27.778)	0	0	0
13/11/2008	\$ / R 2008/12/12	6.80	Call	Currency Future	3,678.0000	3,779.0000	2.746	0	0	0
13/11/2008	\$ / R 2008/12/12	10.95	Put	Currency Future	877.0000	830.0000	(5.359)	0	0	0
13/11/2008	\$ / R 2008/12/12	11.70	Call	Currency Future	235.0000	273.0000	16.170	0	0	0
13/11/2008	\$ / R 2008/12/12	11.70	Put	Currency Future	1,461.0000	1,396.0000	(4.449)	0	0	0
13/11/2008	\$ / R 2008/12/12	13.20	Put	Currency Future	2,808.0000	2,720.0000	(3.134)	0	0	0
13/11/2008	\$ / R 2008/12/12	13.20	Call	Currency Future	83.0000	98.0000	18.072	0	0	0
13/11/2008	\$ / R 2008/12/12	12.45	Call	Currency Future	140.0000	164.0000	17.143	0	0	0
13/11/2008	\$ / R 2008/12/12	12.45	Put	Currency Future	2,116.0000	2,037.0000	(3.733)	0	0	0
13/11/2008	\$ / R 2008/12/12	7.00	Call	Currency Future	3,480.0000	3,581.0000	2.902	0	0	0
13/11/2008	\$ / R 2008/12/12	7.00	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/11/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	1,168.0000	1,256.0000	7.534	0	0	0
13/11/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	144.0000	129.0000	(10.417)	0	0	0
13/11/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	27.0000	20.0000	(25.926)	0	0	0
13/11/2008	\$ / R 2008/12/12	7.20	Put	Currency Future	9.0000	6.0000	(33.333)	0	0	0
13/11/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,551.0000	2,648.0000	3.802	0	0	0
13/11/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	694.0000	768.0000	10.663	0	0	0
13/11/2008	\$ / R 2008/12/12	10.95	Call	Currency Future	401.0000	458.0000	14.214	0	0	0
13/11/2008	\$ / R 2008/12/12	7.75	Call	Currency Future	2,746.0000	2,844.0000	3.569	0	0	0
13/11/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	420.0000	391.0000	(6.905)	0	0	0
13/11/2008	\$ / R 2008/12/12	7.75	Put	Currency Future	22.0000	17.0000	(22.727)	0	0	0
13/11/2008	\$ / R 2008/12/12	13.00	Put	Currency Future	2,621.0000	2,535.0000	(3.281)	0	0	0
13/11/2008	\$ / R 2008/12/12	13.00	Call	Currency Future	95.0000	113.0000	18.947	0	0	0
13/11/2008	\$ / R 2008/12/12	7.30	Call	Currency Future	3,185.0000	3,285.0000	3.140	0	0	0
13/11/2008	\$ / R 2008/12/12	7.30	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
13/11/2008	\$ / R 2008/12/12	11.45	Put	Currency Future	1,256.0000	1,197.0000	(4.697)	0	0	0
13/11/2008	\$ / R 2008/12/12	11.45	Call	Currency Future	280.0000	324.0000	15.714	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	\$ / R	2008/12/12	12.20	Call	Currency Future	166.0000	195.0000	17.470	0	0	0
13/11/2008	\$ / R	2008/12/12	12.95	Call	Currency Future	99.0000	117.0000	18.182	0	0	0
13/11/2008	\$ / R	2008/12/12	12.20	Put	Currency Future	1,892.0000	1,818.0000	(3.911)	0	0	0
13/11/2008	\$ / R	2008/12/12	12.95	Put	Currency Future	2,574.0000	2,490.0000	(3.263)	0	0	0
13/11/2008	\$ / R	2008/12/12	10.70	Put	Currency Future	707.0000	667.0000	(5.658)	0	0	0
13/11/2008	\$ / R	2008/12/12	6.95	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
13/11/2008	\$ / R	2008/12/12	10.70	Call	Currency Future	482.0000	544.0000	12.863	0	0	0
13/11/2008	\$ / R	2008/12/12	6.95	Call	Currency Future	3,529.0000	3,631.0000	2.890	0	0	0
13/11/2008	\$ / R	2008/12/12	7.20	Call	Currency Future	3,283.0000	3,383.0000	3.046	0	0	0
13/11/2008	\$ / R	2008/12/12	11.80	Put	Currency Future	1,545.0000	1,478.0000	(4.337)	0	0	0
13/11/2008	\$ / R	2008/12/12	12.55	Call	Currency Future	131.0000	154.0000	17.557	0	0	0
13/11/2008	\$ / R	2008/12/12	11.80	Call	Currency Future	220.0000	256.0000	16.364	0	0	0
13/11/2008	\$ / R	2008/12/12	11.05	Call	Currency Future	373.0000	427.0000	14.477	0	0	0
13/11/2008	\$ / R	2008/12/12	11.05	Put	Currency Future	949.0000	900.0000	(5.163)	0	0	0
13/11/2008	\$ / R	2008/12/12	12.55	Put	Currency Future	2,206.0000	2,126.0000	(3.626)	0	0	0
13/11/2008	\$ / R	2008/12/12	13.30	Put	Currency Future	2,903.0000	2,814.0000	(3.066)	0	0	0
13/11/2008	\$ / R	2008/12/12	13.50	Put	Currency Future	0.0000	3,002.0000	100.000	0	0	0
13/11/2008	\$ / R	2008/12/12	13.30	Call	Currency Future	77.0000	91.0000	18.182	0	0	0
13/11/2008	\$ / R	2008/12/12	13.50	Call	Currency Future	0.0000	79.0000	100.000	0	0	0
13/11/2008	\$ / R	2008/12/12	7.50	Call	Currency Future	0.0000	3,089.0000	100.000	0	0	0
13/11/2008	\$ / R	2008/12/12	7.50	Put	Currency Future	0.0000	12.0000	100.000	0	0	0
13/11/2008	\$ / R	2009/03/16			Currency Future	10.7357	10.8392	0.964	10.9100	10.6700	16,198
13/11/2008	\$ / R	2009/03/16	9.40	Call	Currency Future	1,673.0000	1,770.0000	5.798	0	0	0
13/11/2008	\$ / R	2009/03/16	8.55	Call	Currency Future	2,328.0000	2,431.0000	4.424	0	0	0
13/11/2008	\$ / R	2009/03/16	8.65	Put	Currency Future	160.0000	158.0000	(1.250)	0	0	0
13/11/2008	\$ / R	2009/03/16	10.75	Put	Currency Future	948.0000	911.0000	(3.903)	0	0	0
13/11/2008	\$ / R	2009/03/16	11.00	Call	Currency Future	842.0000	905.0000	7.482	0	0	0
13/11/2008	\$ / R	2009/03/16	8.35	Call	Currency Future	2,498.0000	2,601.0000	4.123	0	0	0
13/11/2008	\$ / R	2009/03/16	8.05	Put	Currency Future	76.0000	77.0000	1.316	0	0	0
13/11/2008	\$ / R	2009/03/16	10.75	Call	Currency Future	934.0000	1,000.0000	7.066	0	0	0
13/11/2008	\$ / R	2009/03/16	10.30	Call	Currency Future	1,115.0000	1,202.0000	7.803	0	0	0
13/11/2008	\$ / R	2009/03/16	11.00	Put	Currency Future	1,106.0000	1,066.0000	(3.617)	0	0	0
13/11/2008	\$ / R	2009/03/16	8.25	Put	Currency Future	99.0000	99.0000	-	0	0	0
13/11/2008	\$ / R	2009/03/16	8.05	Call	Currency Future	2,762.0000	2,866.0000	3.765	0	0	0
13/11/2008	\$ / R	2009/03/16	10.30	Put	Currency Future	680.0000	663.0000	(2.500)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	2,585.0000	2,688.0000	3.985	0	0	0
13/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,673.0000	2,777.0000	3.891	0	0	0
13/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	2,287.0000	2,389.0000	4.460	0	0	0
13/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	87.0000	87.0000	-	0	0	0
13/11/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	2,245.0000	2,348.0000	4.588	0	0	0
13/11/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	808.0000	870.0000	7.673	0	0	0
13/11/2008	\$ / R 2009/03/16	11.45	Put	Currency Future	1,393.0000	1,352.0000	(2.943)	0	0	0
13/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	435.0000	426.0000	(2.069)	0	0	0
13/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	151.0000	150.0000	(0.662)	0	0	0
13/11/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	134.0000	134.0000	-	0	0	0
13/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,673.0000	2,777.0000	3.891	0	0	0
13/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	87.0000	87.0000	-	0	0	0
13/11/2008	\$ / R 2009/03/16	11.45	Call	Currency Future	679.0000	741.0000	9.131	0	0	0
13/11/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	2,370.0000	2,473.0000	4.346	0	0	0
13/11/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	112.0000	112.0000	-	0	0	0
13/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,717.0000	2,821.0000	3.828	0	0	0
13/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,470.0000	1,565.0000	6.463	0	0	0
13/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	76.0000	77.0000	1.316	0	0	0
13/11/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	993.0000	1,063.0000	7.049	0	0	0
13/11/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,816.0000	1,915.0000	5.452	0	0	0
13/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,412.0000	2,516.0000	4.312	0	0	0
13/11/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	2,245.0000	2,348.0000	4.588	0	0	0
13/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,629.0000	2,732.0000	3.918	0	0	0
13/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,673.0000	1,770.0000	5.798	0	0	0
13/11/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	857.0000	823.0000	(3.967)	0	0	0
13/11/2008	\$ / R 2009/03/16	9.75	Put	Currency Future	453.0000	443.0000	(2.208)	0	0	0
13/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	127.0000	126.0000	(0.787)	0	0	0
13/11/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	198.0000	196.0000	(1.010)	0	0	0
13/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	82.0000	82.0000	-	0	0	0
13/11/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	634.0000	619.0000	(2.366)	0	0	0
13/11/2008	\$ / R 2009/03/16	9.75	Call	Currency Future	1,438.0000	1,532.0000	6.537	0	0	0
13/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	281.0000	276.0000	(1.779)	0	0	0
13/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,541.0000	2,645.0000	4.093	0	0	0
13/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,412.0000	2,516.0000	4.312	0	0	0
13/11/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	2,807.0000	2,911.0000	3.705	0	0	0
13/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	337.0000	331.0000	(1.780)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	1,170.0000	1,258.0000	7.521	0	0	0
13/11/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	368.0000	361.0000	(1.902)	0	0	0
13/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	127.0000	126.0000	(0.787)	0	0	0
13/11/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	71.0000	72.0000	1.408	0	0	0
13/11/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	1,093.0000	1,175.0000	7.502	0	0	0
13/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	106.0000	106.0000	-	0	0	0
13/11/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	2,084.0000	2,185.0000	4.846	0	0	0
13/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,717.0000	2,821.0000	3.828	0	0	0
13/11/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	198.0000	196.0000	(1.010)	0	0	0
13/11/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	1,170.0000	1,258.0000	7.521	0	0	0
13/11/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	708.0000	685.0000	(3.249)	0	0	0
13/11/2008	\$ / R 2009/03/16	11.60	Put	Currency Future	1,493.0000	1,450.0000	(2.880)	0	0	0
13/11/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	2,005.0000	2,106.0000	5.037	0	0	0
13/11/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	160.0000	158.0000	(1.250)	0	0	0
13/11/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	634.0000	619.0000	(2.366)	0	0	0
13/11/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	2,084.0000	2,185.0000	4.846	0	0	0
13/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	509.0000	498.0000	(2.161)	0	0	0
13/11/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	112.0000	112.0000	-	0	0	0
13/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,345.0000	1,437.0000	6.840	0	0	0
13/11/2008	\$ / R 2009/03/16	11.60	Call	Currency Future	628.0000	689.0000	9.713	0	0	0
13/11/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	1,604.0000	1,700.0000	5.985	0	0	0
13/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,762.0000	2,866.0000	3.765	0	0	0
13/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	471.0000	461.0000	(2.123)	0	0	0
13/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	169.0000	167.0000	(1.183)	0	0	0
13/11/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,173.0000	1,131.0000	(3.581)	0	0	0
13/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,407.0000	1,500.0000	6.610	0	0	0
13/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	2,204.0000	2,306.0000	4.628	0	0	0
13/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,536.0000	1,632.0000	6.250	0	0	0
13/11/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,255.0000	1,345.0000	7.171	0	0	0
13/11/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	220.0000	217.0000	(1.364)	0	0	0
13/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	82.0000	82.0000	-	0	0	0
13/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	400.0000	392.0000	(2.000)	0	0	0
13/11/2008	\$ / R 2009/03/16	10.45	Call	Currency Future	1,051.0000	1,127.0000	7.231	0	0	0
13/11/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	1,285.0000	1,375.0000	7.004	0	0	0
13/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,629.0000	2,732.0000	3.918	0	0	0
13/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,470.0000	1,565.0000	6.463	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	\$ / R 2009/03/16	10.45	Put	Currency Future	765.0000	738.0000	(3.529)	0	0	0
13/11/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	570.0000	556.0000	(2.456)	0	0	0
13/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	2,328.0000	2,431.0000	4.424	0	0	0
13/11/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	93.0000	93.0000	-	0	0	0
13/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	2,044.0000	2,146.0000	4.990	0	0	0
13/11/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	2,898.0000	3,002.0000	3.589	0	0	0
13/11/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	178.0000	176.0000	(1.124)	0	0	0
13/11/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	142.0000	142.0000	-	0	0	0
13/11/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	93.0000	93.0000	-	0	0	0
13/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	2,204.0000	2,306.0000	4.628	0	0	0
13/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	209.0000	206.0000	(1.435)	0	0	0
13/11/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	62.0000	63.0000	1.613	0	0	0
13/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	151.0000	150.0000	(0.662)	0	0	0
13/11/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	549.0000	536.0000	(2.368)	0	0	0
13/11/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	231.0000	228.0000	(1.299)	0	0	0
13/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	308.0000	303.0000	(1.623)	0	0	0
13/11/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	188.0000	186.0000	(1.064)	0	0	0
13/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	471.0000	461.0000	(2.123)	0	0	0
13/11/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	2,124.0000	2,225.0000	4.755	0	0	0
13/11/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	1,967.0000	2,067.0000	5.084	0	0	0
13/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,744.0000	1,842.0000	5.619	0	0	0
13/11/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	2,164.0000	2,266.0000	4.713	0	0	0
13/11/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	119.0000	119.0000	-	0	0	0
13/11/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	1,638.0000	1,735.0000	5.922	0	0	0
13/11/2008	\$ / R 2009/03/16	11.40	Call	Currency Future	696.0000	760.0000	9.195	0	0	0
13/11/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	2,124.0000	2,225.0000	4.755	0	0	0
13/11/2008	\$ / R 2009/03/16	11.40	Put	Currency Future	1,360.0000	1,321.0000	(2.868)	0	0	0
13/11/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	2,455.0000	2,558.0000	4.196	0	0	0
13/11/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	352.0000	346.0000	(1.705)	0	0	0
13/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,744.0000	1,842.0000	5.619	0	0	0
13/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,541.0000	2,645.0000	4.093	0	0	0
13/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	435.0000	426.0000	(2.069)	0	0	0
13/11/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	384.0000	376.0000	(2.083)	0	0	0
13/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	680.0000	663.0000	(2.500)	0	0	0
13/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	169.0000	167.0000	(1.183)	0	0	0
13/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	106.0000	106.0000	-	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
13/11/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	1,570.0000	1,666.0000	6.115	0	0	0
13/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	1,115.0000	1,202.0000	7.803	0	0	0
13/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	308.0000	303.0000	(1.623)	0	0	0
13/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	2,287.0000	2,389.0000	4.460	0	0	0
13/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,407.0000	1,500.0000	6.610	0	0	0
13/11/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	1,503.0000	1,598.0000	6.321	0	0	0
13/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	400.0000	392.0000	(2.000)	0	0	0
13/11/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	142.0000	142.0000	-	0	0	0
13/11/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,498.0000	2,601.0000	4.123	0	0	0
13/11/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,139.0000	1,098.0000	(3.600)	0	0	0
13/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,536.0000	1,632.0000	6.250	0	0	0
13/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	789.0000	853.0000	8.112	0	0	0
13/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,203.0000	1,164.0000	(3.242)	0	0	0
13/11/2008	\$ / R 2009/03/16	10.25	Put	Currency Future	657.0000	641.0000	(2.435)	0	0	0
13/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	826.0000	795.0000	(3.753)	0	0	0
13/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	209.0000	206.0000	(1.435)	0	0	0
13/11/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	825.0000	887.0000	7.515	0	0	0
13/11/2008	\$ / R 2009/03/16	10.25	Call	Currency Future	1,142.0000	1,230.0000	7.706	0	0	0
13/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	337.0000	331.0000	(1.780)	0	0	0
13/11/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	188.0000	186.0000	(1.064)	0	0	0
13/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,891.0000	1,991.0000	5.288	0	0	0
13/11/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	973.0000	1,041.0000	6.989	0	0	0
13/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	2,044.0000	2,146.0000	4.990	0	0	0
13/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	255.0000	251.0000	(1.569)	0	0	0
13/11/2008	\$ / R 2009/03/16	9.65	Put	Currency Future	417.0000	409.0000	(1.918)	0	0	0
13/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	612.0000	597.0000	(2.451)	0	0	0
13/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	915.0000	980.0000	7.104	0	0	0
13/11/2008	\$ / R 2009/03/16	9.85	Call	Currency Future	1,375.0000	1,468.0000	6.764	0	0	0
13/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	281.0000	276.0000	(1.779)	0	0	0
13/11/2008	\$ / R 2009/03/16	9.85	Put	Currency Future	490.0000	479.0000	(2.245)	0	0	0
13/11/2008	\$ / R 2009/03/16	10.95	Put	Currency Future	1,074.0000	1,034.0000	(3.724)	0	0	0
13/11/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	1,708.0000	1,806.0000	5.738	0	0	0
13/11/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	1,010.0000	971.0000	(3.861)	0	0	0
13/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	979.0000	941.0000	(3.882)	0	0	0
13/11/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,631.0000	1,584.0000	(2.882)	0	0	0
13/11/2008	\$ / R 2009/03/16	11.20	Call	Currency Future	769.0000	836.0000	8.713	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,296.0000	1,258.0000	(2.932)	0	0	0
13/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	566.0000	623.0000	10.071	0	0	0
13/11/2008	\$ / R 2009/03/16	11.20	Put	Currency Future	1,234.0000	1,197.0000	(2.998)	0	0	0
13/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	732.0000	797.0000	8.880	0	0	0
13/11/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	1,226.0000	1,316.0000	7.341	0	0	0
13/11/2008	\$ / R 2009/03/16	11.75	Put	Currency Future	1,596.0000	1,550.0000	(2.882)	0	0	0
13/11/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,631.0000	1,584.0000	(2.882)	0	0	0
13/11/2008	\$ / R 2009/03/16	11.85	Call	Currency Future	552.0000	608.0000	10.145	0	0	0
13/11/2008	\$ / R 2009/03/16	11.90	Call	Currency Future	537.0000	593.0000	10.428	0	0	0
13/11/2008	\$ / R 2009/03/16	11.85	Put	Currency Future	1,666.0000	1,619.0000	(2.821)	0	0	0
13/11/2008	\$ / R 2009/03/16	11.50	Call	Currency Future	662.0000	724.0000	9.366	0	0	0
13/11/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	591.0000	577.0000	(2.369)	0	0	0
13/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	566.0000	623.0000	10.071	0	0	0
13/11/2008	\$ / R 2009/03/16	11.75	Call	Currency Future	581.0000	639.0000	9.983	0	0	0
13/11/2008	\$ / R 2009/03/16	11.70	Put	Currency Future	1,561.0000	1,516.0000	(2.883)	0	0	0
13/11/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	591.0000	577.0000	(2.369)	0	0	0
13/11/2008	\$ / R 2009/03/16	11.70	Call	Currency Future	597.0000	655.0000	9.715	0	0	0
13/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,345.0000	1,437.0000	6.840	0	0	0
13/11/2008	\$ / R 2009/03/16	11.90	Put	Currency Future	1,701.0000	1,653.0000	(2.822)	0	0	0
13/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	509.0000	498.0000	(2.161)	0	0	0
13/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	732.0000	797.0000	8.880	0	0	0
13/11/2008	\$ / R 2009/03/16	11.50	Put	Currency Future	1,426.0000	1,384.0000	(2.945)	0	0	0
13/11/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	857.0000	823.0000	(3.967)	0	0	0
13/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,296.0000	1,258.0000	(2.932)	0	0	0
13/11/2008	\$ / R 2009/03/16	12.00	Put	Currency Future	1,774.0000	1,724.0000	(2.818)	0	0	0
13/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	255.0000	251.0000	(1.569)	0	0	0
13/11/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	993.0000	1,063.0000	7.049	0	0	0
13/11/2008	\$ / R 2009/03/16	12.00	Call	Currency Future	509.0000	563.0000	10.609	0	0	0
13/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,891.0000	1,991.0000	5.288	0	0	0
13/11/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	1,226.0000	1,316.0000	7.341	0	0	0
13/11/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	877.0000	942.0000	7.412	0	0	0
13/11/2008	\$ / R 2009/03/16	10.70	Call	Currency Future	954.0000	1,020.0000	6.918	0	0	0
13/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	612.0000	597.0000	(2.451)	0	0	0
13/11/2008	\$ / R 2009/03/16	10.70	Put	Currency Future	918.0000	881.0000	(4.031)	0	0	0
13/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	979.0000	941.0000	(3.882)	0	0	0
13/11/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	570.0000	556.0000	(2.456)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,816.0000	1,915.0000	5.452	0	0	0
13/11/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	1,012.0000	1,084.0000	7.115	0	0	0
13/11/2008	\$ / R 2009/03/16	10.50	Put	Currency Future	795.0000	767.0000	(3.522)	0	0	0
13/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,198.0000	1,287.0000	7.429	0	0	0
13/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	826.0000	795.0000	(3.753)	0	0	0
13/11/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	1,042.0000	1,002.0000	(3.839)	0	0	0
13/11/2008	\$ / R 2009/03/16	9.95	Call	Currency Future	1,314.0000	1,406.0000	7.002	0	0	0
13/11/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	973.0000	1,041.0000	6.989	0	0	0
13/11/2008	\$ / R 2009/03/16	11.65	Put	Currency Future	1,527.0000	1,483.0000	(2.881)	0	0	0
13/11/2008	\$ / R 2009/03/16	10.50	Call	Currency Future	1,031.0000	1,106.0000	7.274	0	0	0
13/11/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	322.0000	317.0000	(1.553)	0	0	0
13/11/2008	\$ / R 2009/03/16	10.95	Call	Currency Future	860.0000	923.0000	7.326	0	0	0
13/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	915.0000	980.0000	7.104	0	0	0
13/11/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,255.0000	1,345.0000	7.171	0	0	0
13/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,198.0000	1,287.0000	7.429	0	0	0
13/11/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	896.0000	961.0000	7.254	0	0	0
13/11/2008	\$ / R 2009/03/16	11.55	Put	Currency Future	1,459.0000	1,417.0000	(2.879)	0	0	0
13/11/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	529.0000	517.0000	(2.268)	0	0	0
13/11/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	887.0000	852.0000	(3.946)	0	0	0
13/11/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	887.0000	852.0000	(3.946)	0	0	0
13/11/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	1,072.0000	1,148.0000	7.090	0	0	0
13/11/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,139.0000	1,098.0000	(3.600)	0	0	0
13/11/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	736.0000	709.0000	(3.668)	0	0	0
13/11/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	1,012.0000	1,084.0000	7.115	0	0	0
13/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	789.0000	853.0000	8.112	0	0	0
13/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,203.0000	1,164.0000	(3.242)	0	0	0
13/11/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	825.0000	887.0000	7.515	0	0	0
13/11/2008	\$ / R 2009/03/16	11.25	Call	Currency Future	751.0000	817.0000	8.788	0	0	0
13/11/2008	\$ / R 2009/03/16	11.65	Call	Currency Future	612.0000	672.0000	9.804	0	0	0
13/11/2008	\$ / R 2009/03/16	11.25	Put	Currency Future	1,265.0000	1,227.0000	(3.004)	0	0	0
13/11/2008	\$ / R 2009/03/16	11.35	Put	Currency Future	1,328.0000	1,289.0000	(2.937)	0	0	0
13/11/2008	\$ / R 2009/03/16	11.35	Call	Currency Future	714.0000	778.0000	8.964	0	0	0
13/11/2008	\$ / R 2009/03/16	11.55	Call	Currency Future	645.0000	706.0000	9.457	0	0	0
13/11/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	0.0000	1,002.0000	100.000	0	0	0
13/11/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	1,072.0000	1,148.0000	7.090	0	0	0
13/11/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	0.0000	942.0000	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
13/11/2008	\$ / R	2009/03/16	10.40	Put	Currency Future	736.0000	709.0000	(3.668)	0	0	0
13/11/2008	\$ / R	2009/06/12			Currency Future	10.9664	11.0718	0.961	1.0000	1.0000	2,591
13/11/2008	\$ / R	2009/06/12	10.40	Put	Currency Future	807.0000	787.0000	(2.478)	0	0	0
13/11/2008	\$ / R	2009/06/12	10.25	Put	Currency Future	739.0000	720.0000	(2.571)	0	0	0
13/11/2008	\$ / R	2009/06/12	9.70	Call	Currency Future	1,785.0000	1,878.0000	5.210	0	0	0
13/11/2008	\$ / R	2009/06/12	8.30	Put	Currency Future	160.0000	158.0000	(1.250)	0	0	0
13/11/2008	\$ / R	2009/06/12	8.40	Call	Currency Future	2,744.0000	2,846.0000	3.717	0	0	0
13/11/2008	\$ / R	2009/06/12	9.10	Put	Currency Future	331.0000	324.0000	(2.115)	0	0	0
13/11/2008	\$ / R	2009/06/12	10.40	Put	Currency Future	807.0000	787.0000	(2.478)	0	0	0
13/11/2008	\$ / R	2009/06/12	8.65	Put	Currency Future	225.0000	220.0000	(2.222)	0	0	0
13/11/2008	\$ / R	2009/06/12	9.15	Call	Currency Future	2,161.0000	2,259.0000	4.535	0	0	0
13/11/2008	\$ / R	2009/06/12	10.25	Call	Currency Future	1,456.0000	1,542.0000	5.907	0	0	0
13/11/2008	\$ / R	2009/06/12	9.05	Put	Currency Future	318.0000	311.0000	(2.201)	0	0	0
13/11/2008	\$ / R	2009/06/12	10.55	Call	Currency Future	1,295.0000	1,378.0000	6.409	0	0	0
13/11/2008	\$ / R	2009/06/12	11.70	Call	Currency Future	870.0000	929.0000	6.782	0	0	0
13/11/2008	\$ / R	2009/06/12	8.80	Put	Currency Future	257.0000	252.0000	(1.946)	0	0	0
13/11/2008	\$ / R	2009/06/12	9.05	Call	Currency Future	2,234.0000	2,333.0000	4.432	0	0	0
13/11/2008	\$ / R	2009/06/12	10.50	Call	Currency Future	1,321.0000	1,404.0000	6.283	0	0	0
13/11/2008	\$ / R	2009/06/12	11.85	Put	Currency Future	1,701.0000	1,653.0000	(2.822)	0	0	0
13/11/2008	\$ / R	2009/06/12	8.65	Call	Currency Future	2,541.0000	2,642.0000	3.975	0	0	0
13/11/2008	\$ / R	2009/06/12	8.55	Put	Currency Future	205.0000	201.0000	(1.951)	0	0	0
13/11/2008	\$ / R	2009/06/12	9.20	Call	Currency Future	2,125.0000	2,222.0000	4.565	0	0	0
13/11/2008	\$ / R	2009/06/12	10.40	Call	Currency Future	1,374.0000	1,458.0000	6.114	0	0	0
13/11/2008	\$ / R	2009/06/12	8.55	Call	Currency Future	2,621.0000	2,723.0000	3.892	0	0	0
13/11/2008	\$ / R	2009/06/12	8.05	Put	Currency Future	123.0000	121.0000	(1.626)	0	0	0
13/11/2008	\$ / R	2009/06/12	10.80	Call	Currency Future	1,197.0000	1,258.0000	5.096	0	0	0
13/11/2008	\$ / R	2009/06/12	10.40	Call	Currency Future	1,374.0000	1,458.0000	6.114	0	0	0
13/11/2008	\$ / R	2009/06/12	9.95	Call	Currency Future	1,630.0000	1,720.0000	5.521	0	0	0
13/11/2008	\$ / R	2009/06/12	9.40	Put	Currency Future	418.0000	408.0000	(2.392)	0	0	0
13/11/2008	\$ / R	2009/06/12	9.15	Put	Currency Future	345.0000	337.0000	(2.319)	0	0	0
13/11/2008	\$ / R	2009/06/12	10.80	Put	Currency Future	1,030.0000	986.0000	(4.272)	0	0	0
13/11/2008	\$ / R	2009/06/12	10.55	Put	Currency Future	879.0000	856.0000	(2.617)	0	0	0
13/11/2008	\$ / R	2009/06/12	11.20	Put	Currency Future	1,281.0000	1,233.0000	(3.747)	0	0	0
13/11/2008	\$ / R	2009/06/12	9.40	Call	Currency Future	1,985.0000	2,080.0000	4.786	0	0	0
13/11/2008	\$ / R	2009/06/12	8.35	Call	Currency Future	2,785.0000	2,887.0000	3.662	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	1,295.0000	1,378.0000	6.409	0	0	0
13/11/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	169.0000	166.0000	(1.775)	0	0	0
13/11/2008	\$ / R 2009/06/12	11.70	Put	Currency Future	1,603.0000	1,557.0000	(2.870)	0	0	0
13/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	293.0000	286.0000	(2.389)	0	0	0
13/11/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	152.0000	150.0000	(1.316)	0	0	0
13/11/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	2,869.0000	2,972.0000	3.590	0	0	0
13/11/2008	\$ / R 2009/06/12	10.50	Put	Currency Future	855.0000	833.0000	(2.573)	0	0	0
13/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,424.0000	2,524.0000	4.125	0	0	0
13/11/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	2,827.0000	2,929.0000	3.608	0	0	0
13/11/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	2,462.0000	2,563.0000	4.102	0	0	0
13/11/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,621.0000	2,723.0000	3.892	0	0	0
13/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	2,309.0000	2,408.0000	4.288	0	0	0
13/11/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	225.0000	220.0000	(2.222)	0	0	0
13/11/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	137.0000	135.0000	(1.460)	0	0	0
13/11/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	2,385.0000	2,485.0000	4.193	0	0	0
13/11/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	2,954.0000	3,057.0000	3.487	0	0	0
13/11/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	269.0000	263.0000	(2.230)	0	0	0
13/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	205.0000	201.0000	(1.951)	0	0	0
13/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	2,198.0000	2,296.0000	4.459	0	0	0
13/11/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,541.0000	2,642.0000	3.975	0	0	0
13/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,744.0000	2,846.0000	3.717	0	0	0
13/11/2008	\$ / R 2009/06/12	10.70	Call	Currency Future	1,233.0000	1,301.0000	5.515	0	0	0
13/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	519.0000	506.0000	(2.505)	0	0	0
13/11/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,502.0000	2,602.0000	3.997	0	0	0
13/11/2008	\$ / R 2009/06/12	10.70	Put	Currency Future	967.0000	929.0000	(3.930)	0	0	0
13/11/2008	\$ / R 2009/06/12	11.20	Call	Currency Future	1,047.0000	1,104.0000	5.444	0	0	0
13/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	215.0000	210.0000	(2.326)	0	0	0
13/11/2008	\$ / R 2009/06/12	11.85	Call	Currency Future	818.0000	875.0000	6.968	0	0	0
13/11/2008	\$ / R 2009/06/12	9.95	Put	Currency Future	613.0000	598.0000	(2.447)	0	0	0
13/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	293.0000	286.0000	(2.389)	0	0	0
13/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	235.0000	230.0000	(2.128)	0	0	0
13/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	1,177.0000	1,238.0000	5.183	0	0	0
13/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	2,309.0000	2,408.0000	4.288	0	0	0
13/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	257.0000	252.0000	(1.946)	0	0	0
13/11/2008	\$ / R 2009/06/12	11.65	Put	Currency Future	1,571.0000	1,525.0000	(2.928)	0	0	0
13/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,850.0000	1,944.0000	5.081	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,424.0000	2,524.0000	4.125	0	0	0
13/11/2008	\$ / R 2009/06/12	11.65	Call	Currency Future	887.0000	947.0000	6.764	0	0	0
13/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	186.0000	183.0000	(1.613)	0	0	0
13/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,581.0000	2,682.0000	3.913	0	0	0
13/11/2008	\$ / R 2009/06/12	10.95	Call	Currency Future	1,138.0000	1,198.0000	5.272	0	0	0
13/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	215.0000	210.0000	(2.326)	0	0	0
13/11/2008	\$ / R 2009/06/12	10.95	Put	Currency Future	1,121.0000	1,076.0000	(4.014)	0	0	0
13/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,060.0000	1,016.0000	(4.151)	0	0	0
13/11/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	1,917.0000	2,011.0000	4.903	0	0	0
13/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,702.0000	2,804.0000	3.775	0	0	0
13/11/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	633.0000	617.0000	(2.528)	0	0	0
13/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	280.0000	274.0000	(2.143)	0	0	0
13/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	177.0000	174.0000	(1.695)	0	0	0
13/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	879.0000	856.0000	(2.617)	0	0	0
13/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	1,251.0000	1,326.0000	5.995	0	0	0
13/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	235.0000	230.0000	(2.128)	0	0	0
13/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,541.0000	1,629.0000	5.711	0	0	0
13/11/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	2,272.0000	2,370.0000	4.313	0	0	0
13/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	2,347.0000	2,446.0000	4.218	0	0	0
13/11/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	997.0000	1,053.0000	5.617	0	0	0
13/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	935.0000	904.0000	(3.316)	0	0	0
13/11/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	246.0000	241.0000	(2.033)	0	0	0
13/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	675.0000	657.0000	(2.667)	0	0	0
13/11/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	305.0000	298.0000	(2.295)	0	0	0
13/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	280.0000	274.0000	(2.143)	0	0	0
13/11/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,381.0000	1,331.0000	(3.621)	0	0	0
13/11/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,502.0000	2,602.0000	3.997	0	0	0
13/11/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	1,484.0000	1,571.0000	5.863	0	0	0
13/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	2,198.0000	2,296.0000	4.459	0	0	0
13/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,660.0000	1,751.0000	5.482	0	0	0
13/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,581.0000	2,682.0000	3.913	0	0	0
13/11/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	717.0000	699.0000	(2.510)	0	0	0
13/11/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	2,125.0000	2,222.0000	4.565	0	0	0
13/11/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	195.0000	192.0000	(1.538)	0	0	0
13/11/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	145.0000	142.0000	(2.069)	0	0	0
13/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	359.0000	351.0000	(2.228)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,248.0000	1,200.0000	(3.846)	0	0	0
13/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	594.0000	579.0000	(2.525)	0	0	0
13/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	388.0000	379.0000	(2.320)	0	0	0
13/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	2,347.0000	2,446.0000	4.218	0	0	0
13/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	519.0000	506.0000	(2.505)	0	0	0
13/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	2,054.0000	2,151.0000	4.722	0	0	0
13/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	177.0000	174.0000	(1.695)	0	0	0
13/11/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	2,911.0000	3,014.0000	3.538	0	0	0
13/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,785.0000	1,878.0000	5.210	0	0	0
13/11/2008	\$ / R 2009/06/12	11.25	Call	Currency Future	1,030.0000	1,087.0000	5.534	0	0	0
13/11/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	1,600.0000	1,689.0000	5.563	0	0	0
13/11/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	2,662.0000	2,763.0000	3.794	0	0	0
13/11/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	450.0000	439.0000	(2.444)	0	0	0
13/11/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	484.0000	472.0000	(2.479)	0	0	0
13/11/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	331.0000	324.0000	(2.115)	0	0	0
13/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,985.0000	2,080.0000	4.786	0	0	0
13/11/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	3,040.0000	3,143.0000	3.388	0	0	0
13/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,702.0000	2,804.0000	3.775	0	0	0
13/11/2008	\$ / R 2009/06/12	11.95	Call	Currency Future	785.0000	840.0000	7.006	0	0	0
13/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	556.0000	542.0000	(2.518)	0	0	0
13/11/2008	\$ / R 2009/06/12	11.60	Call	Currency Future	905.0000	966.0000	6.740	0	0	0
13/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	186.0000	183.0000	(1.613)	0	0	0
13/11/2008	\$ / R 2009/06/12	11.75	Put	Currency Future	1,636.0000	1,589.0000	(2.873)	0	0	0
13/11/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,216.0000	1,169.0000	(3.865)	0	0	0
13/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,541.0000	1,629.0000	5.711	0	0	0
13/11/2008	\$ / R 2009/06/12	11.75	Call	Currency Future	852.0000	910.0000	6.808	0	0	0
13/11/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	1,082.0000	1,141.0000	5.453	0	0	0
13/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	675.0000	657.0000	(2.667)	0	0	0
13/11/2008	\$ / R 2009/06/12	11.80	Put	Currency Future	1,668.0000	1,621.0000	(2.818)	0	0	0
13/11/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	1,064.0000	1,122.0000	5.451	0	0	0
13/11/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,507.0000	1,463.0000	(2.920)	0	0	0
13/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,850.0000	1,944.0000	5.081	0	0	0
13/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,428.0000	1,514.0000	6.022	0	0	0
13/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,512.0000	1,600.0000	5.820	0	0	0
13/11/2008	\$ / R 2009/06/12	11.90	Call	Currency Future	801.0000	858.0000	7.116	0	0	0
13/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	2,054.0000	2,151.0000	4.722	0	0	0

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13/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	784.0000	764.0000	(2.551)	0	0	0
13/11/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	924.0000	985.0000	6.602	0	0	0
13/11/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	1,157.0000	1,217.0000	5.186	0	0	0
13/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	762.0000	742.0000	(2.625)	0	0	0
13/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	935.0000	904.0000	(3.316)	0	0	0
13/11/2008	\$ / R 2009/06/12	11.90	Put	Currency Future	1,735.0000	1,686.0000	(2.824)	0	0	0
13/11/2008	\$ / R 2009/06/12	11.95	Put	Currency Future	1,768.0000	1,719.0000	(2.771)	0	0	0
13/11/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,091.0000	1,046.0000	(4.125)	0	0	0
13/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	1,177.0000	1,238.0000	5.183	0	0	0
13/11/2008	\$ / R 2009/06/12	11.80	Call	Currency Future	835.0000	892.0000	6.826	0	0	0
13/11/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	753.0000	807.0000	7.171	0	0	0
13/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,722.0000	1,813.0000	5.285	0	0	0
13/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,722.0000	1,813.0000	5.285	0	0	0
13/11/2008	\$ / R 2009/06/12	10.45	Put	Currency Future	831.0000	809.0000	(2.647)	0	0	0
13/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	556.0000	542.0000	(2.518)	0	0	0
13/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,060.0000	1,016.0000	(4.151)	0	0	0
13/11/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,415.0000	1,365.0000	(3.534)	0	0	0
13/11/2008	\$ / R 2009/06/12	11.50	Call	Currency Future	943.0000	1,004.0000	6.469	0	0	0
13/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	696.0000	678.0000	(2.586)	0	0	0
13/11/2008	\$ / R 2009/06/12	11.50	Put	Currency Future	1,476.0000	1,433.0000	(2.913)	0	0	0
13/11/2008	\$ / R 2009/06/12	10.45	Call	Currency Future	1,347.0000	1,431.0000	6.236	0	0	0
13/11/2008	\$ / R 2009/06/12	12.00	Call	Currency Future	769.0000	824.0000	7.152	0	0	0
13/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	904.0000	880.0000	(2.655)	0	0	0
13/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	1,251.0000	1,326.0000	5.995	0	0	0
13/11/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	981.0000	1,036.0000	5.607	0	0	0
13/11/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	484.0000	472.0000	(2.479)	0	0	0
13/11/2008	\$ / R 2009/06/12	12.00	Put	Currency Future	1,802.0000	1,752.0000	(2.775)	0	0	0
13/11/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	1,013.0000	1,070.0000	5.627	0	0	0
13/11/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	1,064.0000	1,122.0000	5.451	0	0	0
13/11/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	924.0000	985.0000	6.602	0	0	0
13/11/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,347.0000	1,298.0000	(3.638)	0	0	0
13/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	784.0000	764.0000	(2.551)	0	0	0
13/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,270.0000	1,352.0000	6.457	0	0	0
13/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,401.0000	1,486.0000	6.067	0	0	0
13/11/2008	\$ / R 2009/06/12	11.60	Put	Currency Future	1,539.0000	1,494.0000	(2.924)	0	0	0
13/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,660.0000	1,751.0000	5.482	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	594.0000	579.0000	(2.525)	0	0	0
13/11/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,248.0000	1,200.0000	(3.846)	0	0	0
13/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	388.0000	379.0000	(2.320)	0	0	0
13/11/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,507.0000	1,463.0000	(2.920)	0	0	0
13/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	418.0000	408.0000	(2.392)	0	0	0
13/11/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	753.0000	807.0000	7.171	0	0	0
13/11/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	1,837.0000	1,785.0000	(2.831)	0	0	0
13/11/2008	\$ / R 2009/06/12	12.10	Put	Currency Future	1,871.0000	1,819.0000	(2.779)	0	0	0
13/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	359.0000	351.0000	(2.228)	0	0	0
13/11/2008	\$ / R 2009/06/12	12.10	Call	Currency Future	737.0000	791.0000	7.327	0	0	0
13/11/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	1,837.0000	1,785.0000	(2.831)	0	0	0
13/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,401.0000	1,486.0000	6.067	0	0	0
13/11/2008	\$ / R 2009/06/12	12.15	Call	Currency Future	722.0000	775.0000	7.341	0	0	0
13/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	762.0000	742.0000	(2.625)	0	0	0
13/11/2008	\$ / R 2009/06/12	11.00	Put	Currency Future	1,152.0000	1,106.0000	(3.993)	0	0	0
13/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,512.0000	1,600.0000	5.820	0	0	0
13/11/2008	\$ / R 2009/06/12	11.45	Put	Currency Future	1,445.0000	1,398.0000	(3.253)	0	0	0
13/11/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	1,082.0000	1,141.0000	5.453	0	0	0
13/11/2008	\$ / R 2009/06/12	9.55	Put	Currency Future	467.0000	456.0000	(2.355)	0	0	0
13/11/2008	\$ / R 2009/06/12	11.45	Call	Currency Future	962.0000	1,020.0000	6.029	0	0	0
13/11/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,216.0000	1,169.0000	(3.865)	0	0	0
13/11/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	1,818.0000	1,911.0000	5.116	0	0	0
13/11/2008	\$ / R 2009/06/12	12.25	Call	Currency Future	693.0000	744.0000	7.359	0	0	0
13/11/2008	\$ / R 2009/06/12	11.00	Call	Currency Future	1,119.0000	1,178.0000	5.273	0	0	0
13/11/2008	\$ / R 2009/06/12	12.25	Put	Currency Future	1,976.0000	1,922.0000	(2.733)	0	0	0
13/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,428.0000	1,514.0000	6.022	0	0	0
13/11/2008	\$ / R 2009/06/12	12.15	Put	Currency Future	1,906.0000	1,853.0000	(2.781)	0	0	0
13/11/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,091.0000	1,046.0000	(4.125)	0	0	0
13/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	696.0000	678.0000	(2.586)	0	0	0
13/11/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,030.0000	986.0000	(4.272)	0	0	0
13/11/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	1,754.0000	1,845.0000	5.188	0	0	0
13/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,270.0000	1,352.0000	6.457	0	0	0
13/11/2008	\$ / R 2009/06/12	9.55	Call	Currency Future	1,883.0000	1,977.0000	4.992	0	0	0
13/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	904.0000	880.0000	(2.655)	0	0	0
13/11/2008	\$ / R 2009/06/12	10.75	Put	Currency Future	998.0000	958.0000	(4.008)	0	0	0
13/11/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,197.0000	1,258.0000	5.096	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	\$ / R	2009/06/12	10.75	Call	Currency Future	1,215.0000	1,279.0000	5.267	0	0	0
13/11/2008	\$ / R	2009/06/12	10.90	Call	Currency Future	1,157.0000	1,217.0000	5.186	0	0	0
13/11/2008	\$ / R	2009/06/12	11.05	Put	Currency Future	1,184.0000	1,137.0000	(3.970)	0	0	0
13/11/2008	\$ / R	2009/06/12	11.05	Call	Currency Future	1,100.0000	1,159.0000	5.364	0	0	0
13/11/2008	\$ / R	2009/06/12	9.75	Put	Currency Future	537.0000	524.0000	(2.421)	0	0	0
13/11/2008	\$ / R	2009/06/12	9.65	Put	Currency Future	501.0000	489.0000	(2.395)	0	0	0
13/11/2008	\$ / R	2009/06/12	11.25	Put	Currency Future	1,314.0000	1,265.0000	(3.729)	0	0	0
13/11/2008	\$ / R	2009/06/12	9.85	Call	Currency Future	1,691.0000	1,782.0000	5.381	0	0	0
13/11/2008	\$ / R	2009/06/12	10.05	Put	Currency Future	654.0000	637.0000	(2.599)	0	0	0
13/11/2008	\$ / R	2009/06/12	10.05	Call	Currency Future	1,570.0000	1,659.0000	5.669	0	0	0
13/11/2008	\$ / R	2009/06/12	9.85	Put	Currency Future	574.0000	560.0000	(2.439)	0	0	0
13/11/2008	\$ / R	2009/06/12	11.40	Put	Currency Future	0.0000	1,365.0000	100.000	0	0	0
13/11/2008	\$ / R	2009/06/12	10.05	Call	Currency Future	1,570.0000	1,659.0000	5.669	0	0	0
13/11/2008	\$ / R	2009/06/12	10.05	Put	Currency Future	654.0000	637.0000	(2.599)	0	0	0
13/11/2008	\$ / R	2009/06/12	10.20	Call	Currency Future	1,484.0000	1,571.0000	5.863	0	0	0
13/11/2008	\$ / R	2009/06/12	10.20	Put	Currency Future	717.0000	699.0000	(2.510)	0	0	0
13/11/2008	\$ / R	2009/06/12	11.30	Put	Currency Future	0.0000	1,298.0000	100.000	0	0	0
13/11/2008	\$ / R	2009/06/12	11.30	Call	Currency Future	0.0000	1,070.0000	100.000	0	0	0
13/11/2008	\$ / R	2009/06/12	11.40	Call	Currency Future	0.0000	1,036.0000	100.000	0	0	0
13/11/2008	£ / R	2008/12/12			Currency Future	15.8999	15.6524	(1.557)	15.7600	15.4400	2,637
13/11/2008	£ / R	2008/12/12	15.65	Call	Currency Future	1,029.0000	878.0000	(14.674)	0	0	0
13/11/2008	£ / R	2008/12/12	15.90	Call	Currency Future	922.0000	780.0000	(15.401)	0	0	0
13/11/2008	£ / R	2008/12/12	14.75	Call	Currency Future	1,558.0000	1,353.0000	(13.158)	0	0	0
13/11/2008	£ / R	2008/12/12	16.20	Put	Currency Future	1,104.0000	1,212.0000	9.783	0	0	0
13/11/2008	£ / R	2008/12/12	16.45	Put	Currency Future	1,259.0000	1,373.0000	9.055	0	0	0
13/11/2008	£ / R	2008/12/12	15.60	Call	Currency Future	1,052.0000	899.0000	(14.544)	0	0	0
13/11/2008	£ / R	2008/12/12	14.65	Put	Currency Future	376.0000	416.0000	10.638	0	0	0
13/11/2008	£ / R	2008/12/12	15.95	Call	Currency Future	901.0000	762.0000	(15.427)	0	0	0
13/11/2008	£ / R	2008/12/12	14.75	Put	Currency Future	408.0000	451.0000	10.539	0	0	0
13/11/2008	£ / R	2008/12/12	15.05	Call	Currency Future	1,362.0000	1,168.0000	(14.244)	0	0	0
13/11/2008	£ / R	2008/12/12	16.10	Call	Currency Future	842.0000	703.0000	(16.508)	0	0	0
13/11/2008	£ / R	2008/12/12	16.50	Put	Currency Future	1,290.0000	1,406.0000	8.992	0	0	0
13/11/2008	£ / R	2008/12/12	15.60	Put	Currency Future	752.0000	846.0000	12.500	0	0	0
13/11/2008	£ / R	2008/12/12	15.15	Call	Currency Future	1,301.0000	1,111.0000	(14.604)	0	0	0
13/11/2008	£ / R	2008/12/12	15.05	Put	Currency Future	513.0000	566.0000	10.331	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	£ / R 2008/12/12	15.95	Put	Currency Future	951.0000	1,059.0000	11.356	0	0	0
13/11/2008	£ / R 2008/12/12	15.00	Call	Currency Future	1,394.0000	1,198.0000	(14.060)	0	0	0
13/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	1,301.0000	1,111.0000	(14.604)	0	0	0
13/11/2008	£ / R 2008/12/12	15.05	Put	Currency Future	513.0000	566.0000	10.331	0	0	0
13/11/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,229.0000	1,340.0000	9.032	0	0	0
13/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	1,042.0000	1,151.0000	10.461	0	0	0
13/11/2008	£ / R 2008/12/12	18.15	Call	Currency Future	258.0000	190.0000	(26.357)	0	0	0
13/11/2008	£ / R 2008/12/12	16.50	Call	Currency Future	690.0000	559.0000	(18.986)	0	0	0
13/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	922.0000	1,027.0000	11.388	0	0	0
13/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	804.0000	665.0000	(17.289)	0	0	0
13/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,524.0000	1,321.0000	(13.320)	0	0	0
13/11/2008	£ / R 2008/12/12	16.40	Call	Currency Future	728.0000	592.0000	(18.681)	0	0	0
13/11/2008	£ / R 2008/12/12	18.65	Put	Currency Future	2,936.0000	3,130.0000	6.608	0	0	0
13/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,104.0000	1,212.0000	9.783	0	0	0
13/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	458.0000	506.0000	10.480	0	0	0
13/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	804.0000	665.0000	(17.289)	0	0	0
13/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	344.0000	260.0000	(24.419)	0	0	0
13/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	1,331.0000	1,139.0000	(14.425)	0	0	0
13/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	424.0000	469.0000	10.613	0	0	0
13/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	1,362.0000	1,168.0000	(14.244)	0	0	0
13/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,144.0000	2,308.0000	7.649	0	0	0
13/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	532.0000	587.0000	10.338	0	0	0
13/11/2008	£ / R 2008/12/12	16.45	Call	Currency Future	709.0000	575.0000	(18.900)	0	0	0
13/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,458.0000	1,259.0000	(13.649)	0	0	0
13/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	612.0000	682.0000	11.438	0	0	0
13/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,467.0000	2,645.0000	7.215	0	0	0
13/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	655.0000	736.0000	12.366	0	0	0
13/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,524.0000	1,321.0000	(13.320)	0	0	0
13/11/2008	£ / R 2008/12/12	18.10	Call	Currency Future	267.0000	197.0000	(26.217)	0	0	0
13/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	1,212.0000	1,034.0000	(14.686)	0	0	0
13/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	1,155.0000	988.0000	(14.459)	0	0	0
13/11/2008	£ / R 2008/12/12	18.65	Call	Currency Future	185.0000	132.0000	(28.649)	0	0	0
13/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	344.0000	260.0000	(24.419)	0	0	0
13/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	458.0000	506.0000	10.480	0	0	0
13/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	424.0000	469.0000	10.613	0	0	0
13/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,626.0000	1,418.0000	(12.792)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	£ / R 2008/12/12	14.85	Put	Currency Future	441.0000	487.0000	10.431	0	0	0
13/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	922.0000	780.0000	(15.401)	0	0	0
13/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,144.0000	2,308.0000	7.649	0	0	0
13/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,458.0000	1,259.0000	(13.649)	0	0	0
13/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	347.0000	383.0000	10.375	0	0	0
13/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,661.0000	1,452.0000	(12.583)	0	0	0
13/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	922.0000	1,027.0000	11.388	0	0	0
13/11/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,693.0000	1,834.0000	8.328	0	0	0
13/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	612.0000	682.0000	11.438	0	0	0
13/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	864.0000	965.0000	11.690	0	0	0
13/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	551.0000	608.0000	10.345	0	0	0
13/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,697.0000	1,485.0000	(12.493)	0	0	0
13/11/2008	£ / R 2008/12/12	14.65	Put	Currency Future	376.0000	416.0000	10.638	0	0	0
13/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	493.0000	386.0000	(21.704)	0	0	0
13/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	779.0000	875.0000	12.323	0	0	0
13/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,263.0000	2,433.0000	7.512	0	0	0
13/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	1,212.0000	1,034.0000	(14.686)	0	0	0
13/11/2008	£ / R 2008/12/12	14.35	Put	Currency Future	292.0000	323.0000	10.616	0	0	0
13/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	313.0000	235.0000	(24.920)	0	0	0
13/11/2008	£ / R 2008/12/12	14.35	Call	Currency Future	1,842.0000	1,625.0000	(11.781)	0	0	0
13/11/2008	£ / R 2008/12/12	18.15	Put	Currency Future	2,509.0000	2,688.0000	7.134	0	0	0
13/11/2008	£ / R 2008/12/12	14.70	Put	Currency Future	392.0000	433.0000	10.459	0	0	0
13/11/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,553.0000	1,686.0000	8.564	0	0	0
13/11/2008	£ / R 2008/12/12	17.95	Call	Currency Future	294.0000	219.0000	(25.510)	0	0	0
13/11/2008	£ / R 2008/12/12	14.85	Call	Currency Future	1,491.0000	1,290.0000	(13.481)	0	0	0
13/11/2008	£ / R 2008/12/12	15.85	Put	Currency Future	893.0000	996.0000	11.534	0	0	0
13/11/2008	£ / R 2008/12/12	14.45	Call	Currency Future	1,769.0000	1,554.0000	(12.154)	0	0	0
13/11/2008	£ / R 2008/12/12	18.55	Put	Currency Future	2,849.0000	3,040.0000	6.704	0	0	0
13/11/2008	£ / R 2008/12/12	16.65	Put	Currency Future	1,386.0000	1,508.0000	8.802	0	0	0
13/11/2008	£ / R 2008/12/12	16.00	Put	Currency Future	981.0000	1,091.0000	11.213	0	0	0
13/11/2008	£ / R 2008/12/12	17.95	Put	Currency Future	2,344.0000	2,517.0000	7.381	0	0	0
13/11/2008	£ / R 2008/12/12	15.25	Put	Currency Future	591.0000	656.0000	10.998	0	0	0
13/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	361.0000	399.0000	10.526	0	0	0
13/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	227.0000	165.0000	(27.313)	0	0	0
13/11/2008	£ / R 2008/12/12	16.00	Call	Currency Future	881.0000	744.0000	(15.551)	0	0	0
13/11/2008	£ / R 2008/12/12	17.75	Put	Currency Future	2,183.0000	2,349.0000	7.604	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	£ / R 2008/12/12	15.00	Put	Currency Future	494.0000	546.0000	10.526	0	0	0
13/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,697.0000	1,485.0000	(12.493)	0	0	0
13/11/2008	£ / R 2008/12/12	16.30	Call	Currency Future	768.0000	628.0000	(18.229)	0	0	0
13/11/2008	£ / R 2008/12/12	18.35	Put	Currency Future	2,677.0000	2,863.0000	6.948	0	0	0
13/11/2008	£ / R 2008/12/12	16.65	Call	Currency Future	636.0000	511.0000	(19.654)	0	0	0
13/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	864.0000	965.0000	11.690	0	0	0
13/11/2008	£ / R 2008/12/12	17.75	Call	Currency Future	333.0000	252.0000	(24.324)	0	0	0
13/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	779.0000	875.0000	12.323	0	0	0
13/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,626.0000	1,418.0000	(12.792)	0	0	0
13/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	2,719.0000	2,907.0000	6.914	0	0	0
13/11/2008	£ / R 2008/12/12	18.25	Put	Currency Future	2,592.0000	2,775.0000	7.060	0	0	0
13/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	964.0000	818.0000	(15.145)	0	0	0
13/11/2008	£ / R 2008/12/12	15.65	Call	Currency Future	1,029.0000	878.0000	(14.674)	0	0	0
13/11/2008	£ / R 2008/12/12	14.45	Put	Currency Future	319.0000	352.0000	10.345	0	0	0
13/11/2008	£ / R 2008/12/12	16.30	Put	Currency Future	1,168.0000	1,275.0000	9.161	0	0	0
13/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	219.0000	159.0000	(27.397)	0	0	0
13/11/2008	£ / R 2008/12/12	17.65	Put	Currency Future	2,105.0000	2,267.0000	7.696	0	0	0
13/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	347.0000	383.0000	10.375	0	0	0
13/11/2008	£ / R 2008/12/12	18.60	Call	Currency Future	192.0000	137.0000	(28.646)	0	0	0
13/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,634.0000	2,819.0000	7.024	0	0	0
13/11/2008	£ / R 2008/12/12	16.90	Call	Currency Future	553.0000	438.0000	(20.796)	0	0	0
13/11/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,550.0000	2,731.0000	7.098	0	0	0
13/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	943.0000	798.0000	(15.376)	0	0	0
13/11/2008	£ / R 2008/12/12	18.55	Call	Currency Future	198.0000	143.0000	(27.778)	0	0	0
13/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	964.0000	818.0000	(15.145)	0	0	0
13/11/2008	£ / R 2008/12/12	18.30	Call	Currency Future	234.0000	171.0000	(26.923)	0	0	0
13/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	219.0000	159.0000	(27.397)	0	0	0
13/11/2008	£ / R 2008/12/12	15.35	Call	Currency Future	1,183.0000	1,011.0000	(14.539)	0	0	0
13/11/2008	£ / R 2008/12/12	16.95	Put	Currency Future	1,588.0000	1,722.0000	8.438	0	0	0
13/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	276.0000	204.0000	(26.087)	0	0	0
13/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	1,331.0000	1,139.0000	(14.425)	0	0	0
13/11/2008	£ / R 2008/12/12	18.60	Put	Currency Future	2,892.0000	3,085.0000	6.674	0	0	0
13/11/2008	£ / R 2008/12/12	15.35	Put	Currency Future	633.0000	709.0000	12.006	0	0	0
13/11/2008	£ / R 2008/12/12	16.15	Put	Currency Future	1,073.0000	1,182.0000	10.158	0	0	0
13/11/2008	£ / R 2008/12/12	17.05	Call	Currency Future	508.0000	399.0000	(21.457)	0	0	0
13/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,426.0000	2,602.0000	7.255	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	£ / R 2008/12/12	14.95	Put	Currency Future	476.0000	526.0000	10.504	0	0	0
13/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	250.0000	184.0000	(26.400)	0	0	0
13/11/2008	£ / R 2008/12/12	17.65	Call	Currency Future	355.0000	269.0000	(24.225)	0	0	0
13/11/2008	£ / R 2008/12/12	16.95	Call	Currency Future	538.0000	425.0000	(21.004)	0	0	0
13/11/2008	£ / R 2008/12/12	18.55	Call	Currency Future	198.0000	143.0000	(27.778)	0	0	0
13/11/2008	£ / R 2008/12/12	18.70	Put	Currency Future	2,979.0000	3,175.0000	6.579	0	0	0
13/11/2008	£ / R 2008/12/12	16.05	Call	Currency Future	861.0000	723.0000	(16.028)	0	0	0
13/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	2,719.0000	2,907.0000	6.914	0	0	0
13/11/2008	£ / R 2008/12/12	15.45	Call	Currency Future	1,127.0000	965.0000	(14.374)	0	0	0
13/11/2008	£ / R 2008/12/12	16.15	Call	Currency Future	823.0000	684.0000	(16.889)	0	0	0
13/11/2008	£ / R 2008/12/12	16.85	Put	Currency Future	1,519.0000	1,650.0000	8.624	0	0	0
13/11/2008	£ / R 2008/12/12	18.35	Put	Currency Future	2,677.0000	2,863.0000	6.948	0	0	0
13/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	1,155.0000	988.0000	(14.459)	0	0	0
13/11/2008	£ / R 2008/12/12	18.70	Call	Currency Future	179.0000	128.0000	(28.492)	0	0	0
13/11/2008	£ / R 2008/12/12	18.25	Call	Currency Future	242.0000	177.0000	(26.860)	0	0	0
13/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	1,076.0000	920.0000	(14.498)	0	0	0
13/11/2008	£ / R 2008/12/12	15.50	Put	Currency Future	700.0000	790.0000	12.857	0	0	0
13/11/2008	£ / R 2008/12/12	16.75	Call	Currency Future	602.0000	481.0000	(20.100)	0	0	0
13/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	551.0000	608.0000	10.345	0	0	0
13/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,263.0000	2,433.0000	7.512	0	0	0
13/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	726.0000	818.0000	12.672	0	0	0
13/11/2008	£ / R 2008/12/12	16.75	Put	Currency Future	1,452.0000	1,578.0000	8.678	0	0	0
13/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	227.0000	165.0000	(27.313)	0	0	0
13/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	276.0000	204.0000	(26.087)	0	0	0
13/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,354.0000	1,474.0000	8.863	0	0	0
13/11/2008	£ / R 2008/12/12	15.45	Put	Currency Future	677.0000	763.0000	12.703	0	0	0
13/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	1,052.0000	899.0000	(14.544)	0	0	0
13/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	672.0000	542.0000	(19.345)	0	0	0
13/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	655.0000	736.0000	12.366	0	0	0
13/11/2008	£ / R 2008/12/12	14.95	Call	Currency Future	1,426.0000	1,228.0000	(13.885)	0	0	0
13/11/2008	£ / R 2008/12/12	18.80	Put	Currency Future	3,068.0000	3,266.0000	6.454	0	0	0
13/11/2008	£ / R 2008/12/12	15.75	Call	Currency Future	985.0000	837.0000	(15.025)	0	0	0
13/11/2008	£ / R 2008/12/12	14.70	Call	Currency Future	1,592.0000	1,385.0000	(13.003)	0	0	0
13/11/2008	£ / R 2008/12/12	15.50	Call	Currency Future	1,100.0000	942.0000	(14.364)	0	0	0
13/11/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,322.0000	1,440.0000	8.926	0	0	0
13/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	313.0000	235.0000	(24.920)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	£ / R 2008/12/12	15.60	Put	Currency Future	752.0000	846.0000	12.500	0	0	0
13/11/2008	£ / R 2008/12/12	17.05	Put	Currency Future	1,658.0000	1,797.0000	8.384	0	0	0
13/11/2008	£ / R 2008/12/12	18.55	Put	Currency Future	2,849.0000	3,040.0000	6.704	0	0	0
13/11/2008	£ / R 2008/12/12	15.25	Call	Currency Future	1,241.0000	1,058.0000	(14.746)	0	0	0
13/11/2008	£ / R 2008/12/12	17.90	Call	Currency Future	303.0000	227.0000	(25.083)	0	0	0
13/11/2008	£ / R 2008/12/12	18.80	Call	Currency Future	167.0000	118.0000	(29.341)	0	0	0
13/11/2008	£ / R 2008/12/12	15.75	Put	Currency Future	835.0000	935.0000	11.976	0	0	0
13/11/2008	£ / R 2008/12/12	16.85	Call	Currency Future	569.0000	452.0000	(20.562)	0	0	0
13/11/2008	£ / R 2008/12/12	17.60	Put	Currency Future	2,066.0000	2,226.0000	7.744	0	0	0
13/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	532.0000	587.0000	10.338	0	0	0
13/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,426.0000	2,602.0000	7.255	0	0	0
13/11/2008	£ / R 2008/12/12	17.60	Call	Currency Future	366.0000	279.0000	(23.770)	0	0	0
13/11/2008	£ / R 2008/12/12	17.00	Call	Currency Future	522.0000	412.0000	(21.073)	0	0	0
13/11/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,303.0000	2,475.0000	7.469	0	0	0
13/11/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,553.0000	1,686.0000	8.564	0	0	0
13/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	1,042.0000	1,151.0000	10.461	0	0	0
13/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	654.0000	526.0000	(19.572)	0	0	0
13/11/2008	£ / R 2008/12/12	18.10	Call	Currency Future	267.0000	197.0000	(26.217)	0	0	0
13/11/2008	£ / R 2008/12/12	17.00	Put	Currency Future	1,623.0000	1,759.0000	8.380	0	0	0
13/11/2008	£ / R 2008/12/12	16.05	Put	Currency Future	1,011.0000	1,121.0000	10.880	0	0	0
13/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,467.0000	2,645.0000	7.215	0	0	0
13/11/2008	£ / R 2008/12/12	15.20	Call	Currency Future	1,271.0000	1,082.0000	(14.870)	0	0	0
13/11/2008	£ / R 2008/12/12	15.70	Call	Currency Future	1,007.0000	857.0000	(14.896)	0	0	0
13/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	361.0000	399.0000	10.526	0	0	0
13/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,661.0000	1,452.0000	(12.583)	0	0	0
13/11/2008	£ / R 2008/12/12	16.35	Put	Currency Future	1,198.0000	1,308.0000	9.182	0	0	0
13/11/2008	£ / R 2008/12/12	18.45	Put	Currency Future	2,762.0000	2,951.0000	6.843	0	0	0
13/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	438.0000	340.0000	(22.374)	0	0	0
13/11/2008	£ / R 2008/12/12	14.50	Put	Currency Future	332.0000	367.0000	10.542	0	0	0
13/11/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,693.0000	1,834.0000	8.328	0	0	0
13/11/2008	£ / R 2008/12/12	15.20	Put	Currency Future	571.0000	630.0000	10.333	0	0	0
13/11/2008	£ / R 2008/12/12	16.90	Call	Currency Future	553.0000	438.0000	(20.796)	0	0	0
13/11/2008	£ / R 2008/12/12	14.50	Call	Currency Future	1,732.0000	1,520.0000	(12.240)	0	0	0
13/11/2008	£ / R 2008/12/12	18.45	Call	Currency Future	212.0000	153.0000	(27.830)	0	0	0
13/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	493.0000	386.0000	(21.704)	0	0	0
13/11/2008	£ / R 2008/12/12	17.40	Call	Currency Future	413.0000	318.0000	(23.002)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,485.0000	1,614.0000	8.687	0	0	0
13/11/2008	£ / R 2008/12/12	17.40	Put	Currency Future	1,913.0000	2,066.0000	7.998	0	0	0
13/11/2008	£ / R 2008/12/12	17.20	Put	Currency Future	1,765.0000	1,910.0000	8.215	0	0	0
13/11/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,838.0000	1,987.0000	8.107	0	0	0
13/11/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,485.0000	1,614.0000	8.687	0	0	0
13/11/2008	£ / R 2008/12/12	16.80	Call	Currency Future	585.0000	466.0000	(20.342)	0	0	0
13/11/2008	£ / R 2008/12/12	17.60	Put	Currency Future	2,066.0000	2,226.0000	7.744	0	0	0
13/11/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,419.0000	1,543.0000	8.739	0	0	0
13/11/2008	£ / R 2008/12/12	17.20	Call	Currency Future	465.0000	362.0000	(22.151)	0	0	0
13/11/2008	£ / R 2008/12/12	17.25	Put	Currency Future	1,802.0000	1,949.0000	8.158	0	0	0
13/11/2008	£ / R 2008/12/12	17.50	Put	Currency Future	1,989.0000	2,145.0000	7.843	0	0	0
13/11/2008	£ / R 2008/12/12	17.50	Call	Currency Future	389.0000	298.0000	(23.393)	0	0	0
13/11/2008	£ / R 2008/12/12	17.25	Call	Currency Future	452.0000	351.0000	(22.345)	0	0	0
13/11/2008	£ / R 2008/12/12	17.35	Call	Currency Future	426.0000	329.0000	(22.770)	0	0	0
13/11/2008	£ / R 2008/12/12	16.80	Call	Currency Future	585.0000	466.0000	(20.342)	0	0	0
13/11/2008	£ / R 2008/12/12	17.35	Put	Currency Future	1,876.0000	2,026.0000	7.996	0	0	0
13/11/2008	£ / R 2008/12/12	15.70	Put	Currency Future	807.0000	905.0000	12.144	0	0	0
13/11/2008	£ / R 2008/12/12	17.45	Put	Currency Future	1,951.0000	2,105.0000	7.893	0	0	0
13/11/2008	£ / R 2008/12/12	16.70	Call	Currency Future	619.0000	496.0000	(19.871)	0	0	0
13/11/2008	£ / R 2008/12/12	17.40	Put	Currency Future	1,913.0000	2,066.0000	7.998	0	0	0
13/11/2008	£ / R 2008/12/12	16.10	Call	Currency Future	842.0000	703.0000	(16.508)	0	0	0
13/11/2008	£ / R 2008/12/12	17.55	Put	Currency Future	2,027.0000	2,186.0000	7.844	0	0	0
13/11/2008	£ / R 2008/12/12	17.60	Call	Currency Future	366.0000	279.0000	(23.770)	0	0	0
13/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	922.0000	780.0000	(15.401)	0	0	0
13/11/2008	£ / R 2008/12/12	17.55	Call	Currency Future	377.0000	288.0000	(23.607)	0	0	0
13/11/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,838.0000	1,987.0000	8.107	0	0	0
13/11/2008	£ / R 2008/12/12	17.45	Call	Currency Future	401.0000	308.0000	(23.192)	0	0	0
13/11/2008	£ / R 2008/12/12	17.40	Call	Currency Future	413.0000	318.0000	(23.002)	0	0	0
13/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	922.0000	1,027.0000	11.388	0	0	0
13/11/2008	£ / R 2008/12/12	17.20	Call	Currency Future	465.0000	362.0000	(22.151)	0	0	0
13/11/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,419.0000	1,543.0000	8.739	0	0	0
13/11/2008	£ / R 2008/12/12	17.20	Put	Currency Future	1,765.0000	1,910.0000	8.215	0	0	0
13/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	438.0000	340.0000	(22.374)	0	0	0
13/11/2008	£ / R 2008/12/12	16.70	Call	Currency Future	619.0000	496.0000	(19.871)	0	0	0
13/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	672.0000	542.0000	(19.345)	0	0	0
13/11/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,322.0000	1,440.0000	8.926	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	£ / R	2008/12/12	17.80	Call	Currency Future	323.0000	243.0000	(24.768)	0	0	0
13/11/2008	£ / R	2008/12/12	17.90	Call	Currency Future	303.0000	227.0000	(25.083)	0	0	0
13/11/2008	£ / R	2008/12/12	18.00	Put	Currency Future	2,385.0000	2,559.0000	7.296	0	0	0
13/11/2008	£ / R	2008/12/12	14.40	Put	Currency Future	305.0000	337.0000	10.492	0	0	0
13/11/2008	£ / R	2008/12/12	18.00	Call	Currency Future	285.0000	212.0000	(25.614)	0	0	0
13/11/2008	£ / R	2008/12/12	17.90	Put	Currency Future	2,303.0000	2,475.0000	7.469	0	0	0
13/11/2008	£ / R	2008/12/12	14.40	Call	Currency Future	1,805.0000	1,590.0000	(11.911)	0	0	0
13/11/2008	£ / R	2008/12/12	18.20	Call	Currency Future	250.0000	184.0000	(26.400)	0	0	0
13/11/2008	£ / R	2008/12/12	18.20	Put	Currency Future	2,550.0000	2,731.0000	7.098	0	0	0
13/11/2008	£ / R	2008/12/12	17.80	Put	Currency Future	2,223.0000	2,391.0000	7.557	0	0	0
13/11/2008	£ / R	2008/12/12	18.30	Put	Currency Future	2,634.0000	2,819.0000	7.024	0	0	0
13/11/2008	£ / R	2008/12/12	16.35	Call	Currency Future	748.0000	610.0000	(18.449)	0	0	0
13/11/2008	£ / R	2008/12/12	18.30	Call	Currency Future	234.0000	171.0000	(26.923)	0	0	0
13/11/2008	£ / R	2008/12/12	18.50	Call	Currency Future	205.0000	148.0000	(27.805)	0	0	0
13/11/2008	£ / R	2008/12/12	18.50	Put	Currency Future	2,805.0000	2,995.0000	6.774	0	0	0
13/11/2008	£ / R	2008/12/12	15.75	Call	Currency Future	985.0000	837.0000	(15.025)	0	0	0
13/11/2008	£ / R	2008/12/12	16.25	Call	Currency Future	786.0000	646.0000	(17.812)	0	0	0
13/11/2008	£ / R	2008/12/12	16.25	Put	Currency Future	1,136.0000	1,244.0000	9.507	0	0	0
13/11/2008	£ / R	2008/12/12	16.60	Call	Currency Future	654.0000	526.0000	(19.572)	0	0	0
13/11/2008	£ / R	2008/12/12	16.40	Put	Currency Future	1,229.0000	1,340.0000	9.032	0	0	0
13/11/2008	£ / R	2008/12/12	16.40	Call	Currency Future	728.0000	592.0000	(18.681)	0	0	0
13/11/2008	£ / R	2008/12/12	16.60	Put	Currency Future	1,354.0000	1,474.0000	8.863	0	0	0
13/11/2008	£ / R	2008/12/12	15.55	Put	Currency Future	726.0000	818.0000	12.672	0	0	0
13/11/2008	£ / R	2008/12/12	15.85	Call	Currency Future	943.0000	798.0000	(15.376)	0	0	0
13/11/2008	£ / R	2008/12/12	16.05	Call	Currency Future	861.0000	723.0000	(16.028)	0	0	0
13/11/2008	£ / R	2008/12/12	16.05	Put	Currency Future	1,011.0000	1,121.0000	10.880	0	0	0
13/11/2008	£ / R	2008/12/12	15.85	Put	Currency Future	893.0000	996.0000	11.534	0	0	0
13/11/2008	£ / R	2008/12/12	15.55	Call	Currency Future	1,076.0000	920.0000	(14.498)	0	0	0
13/11/2008	£ / R	2008/12/12	15.75	Put	Currency Future	835.0000	935.0000	11.976	0	0	0
13/11/2008	£ / R	2009/03/16			Currency Future	16.2809	16.0387	(1.488)	16.0000	15.8500	7,164
13/11/2008	£ / R	2009/03/16	15.85	Call	Currency Future	1,515.0000	1,354.0000	(10.627)	0	0	0
13/11/2008	£ / R	2009/03/16	14.60	Put	Currency Future	574.0000	606.0000	5.575	0	0	0
13/11/2008	£ / R	2009/03/16	16.80	Call	Currency Future	1,145.0000	991.0000	(13.450)	0	0	0
13/11/2008	£ / R	2009/03/16	18.95	Put	Currency Future	3,180.0000	3,327.0000	4.623	0	0	0
13/11/2008	£ / R	2009/03/16	14.70	Call	Currency Future	2,188.0000	1,980.0000	(9.506)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,101.0000	3,245.0000	4.644	0	0	0
13/11/2008	£ / R 2009/03/16	18.05	Call	Currency Future	726.0000	607.0000	(16.391)	0	0	0
13/11/2008	£ / R 2009/03/16	14.60	Call	Currency Future	2,255.0000	2,044.0000	(9.357)	0	0	0
13/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	511.0000	416.0000	(18.591)	0	0	0
13/11/2008	£ / R 2009/03/16	14.70	Put	Currency Future	607.0000	641.0000	5.601	0	0	0
13/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	531.0000	434.0000	(18.267)	0	0	0
13/11/2008	£ / R 2009/03/16	18.45	Call	Currency Future	622.0000	514.0000	(17.363)	0	0	0
13/11/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,966.0000	1,765.0000	(10.224)	0	0	0
13/11/2008	£ / R 2009/03/16	15.65	Put	Currency Future	989.0000	1,050.0000	6.168	0	0	0
13/11/2008	£ / R 2009/03/16	14.80	Call	Currency Future	2,123.0000	1,917.0000	(9.703)	0	0	0
13/11/2008	£ / R 2009/03/16	16.00	Call	Currency Future	1,450.0000	1,293.0000	(10.828)	0	0	0
13/11/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,791.0000	2,926.0000	4.837	0	0	0
13/11/2008	£ / R 2009/03/16	18.05	Put	Currency Future	2,495.0000	2,618.0000	4.930	0	0	0
13/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	835.0000	883.0000	5.749	0	0	0
13/11/2008	£ / R 2009/03/16	16.75	Call	Currency Future	1,166.0000	1,010.0000	(13.379)	0	0	0
13/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,489.0000	1,333.0000	(10.477)	0	0	0
13/11/2008	£ / R 2009/03/16	15.10	Put	Currency Future	754.0000	797.0000	5.703	0	0	0
13/11/2008	£ / R 2009/03/16	19.05	Call	Currency Future	491.0000	398.0000	(18.941)	0	0	0
13/11/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,230.0000	1,316.0000	6.992	0	0	0
13/11/2008	£ / R 2009/03/16	16.75	Put	Currency Future	1,635.0000	1,721.0000	5.260	0	0	0
13/11/2008	£ / R 2009/03/16	14.90	Call	Currency Future	2,059.0000	1,855.0000	(9.908)	0	0	0
13/11/2008	£ / R 2009/03/16	18.45	Call	Currency Future	622.0000	514.0000	(17.363)	0	0	0
13/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,816.0000	1,622.0000	(10.683)	0	0	0
13/11/2008	£ / R 2009/03/16	17.20	Put	Currency Future	1,913.0000	2,012.0000	5.175	0	0	0
13/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,109.0000	1,194.0000	7.665	0	0	0
13/11/2008	£ / R 2009/03/16	18.90	Put	Currency Future	3,140.0000	3,286.0000	4.650	0	0	0
13/11/2008	£ / R 2009/03/16	15.00	Call	Currency Future	1,997.0000	1,795.0000	(10.115)	0	0	0
13/11/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,620.0000	1,439.0000	(11.173)	0	0	0
13/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	835.0000	883.0000	5.749	0	0	0
13/11/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,260.0000	3,409.0000	4.571	0	0	0
13/11/2008	£ / R 2009/03/16	15.85	Put	Currency Future	1,084.0000	1,165.0000	7.472	0	0	0
13/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,816.0000	1,622.0000	(10.683)	0	0	0
13/11/2008	£ / R 2009/03/16	18.55	Put	Currency Future	2,867.0000	3,004.0000	4.779	0	0	0
13/11/2008	£ / R 2009/03/16	15.05	Put	Currency Future	735.0000	777.0000	5.714	0	0	0
13/11/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,539.0000	1,629.0000	5.848	0	0	0
13/11/2008	£ / R 2009/03/16	19.15	Put	Currency Future	3,340.0000	3,493.0000	4.581	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
13/11/2008	£ / R 2009/03/16	16.95	Call	Currency Future	1,087.0000	937.0000	(13.799)	0	0	0
13/11/2008	£ / R 2009/03/16	15.00	Put	Currency Future	716.0000	756.0000	5.587	0	0	0
13/11/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,935.0000	1,736.0000	(10.284)	0	0	0
13/11/2008	£ / R 2009/03/16	16.10	Call	Currency Future	1,411.0000	1,255.0000	(11.056)	0	0	0
13/11/2008	£ / R 2009/03/16	19.05	Call	Currency Future	491.0000	398.0000	(18.941)	0	0	0
13/11/2008	£ / R 2009/03/16	17.50	Put	Currency Future	2,111.0000	2,218.0000	5.069	0	0	0
13/11/2008	£ / R 2009/03/16	14.90	Put	Currency Future	678.0000	717.0000	5.752	0	0	0
13/11/2008	£ / R 2009/03/16	15.95	Put	Currency Future	1,139.0000	1,224.0000	7.463	0	0	0
13/11/2008	£ / R 2009/03/16	15.75	Put	Currency Future	1,036.0000	1,107.0000	6.853	0	0	0
13/11/2008	£ / R 2009/03/16	14.90	Put	Currency Future	678.0000	717.0000	5.752	0	0	0
13/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,665.0000	1,752.0000	5.225	0	0	0
13/11/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,260.0000	3,409.0000	4.571	0	0	0
13/11/2008	£ / R 2009/03/16	15.75	Call	Currency Future	1,567.0000	1,396.0000	(10.913)	0	0	0
13/11/2008	£ / R 2009/03/16	14.80	Put	Currency Future	642.0000	678.0000	5.607	0	0	0
13/11/2008	£ / R 2009/03/16	16.60	Call	Currency Future	1,220.0000	1,067.0000	(12.541)	0	0	0
13/11/2008	£ / R 2009/03/16	14.80	Call	Currency Future	2,123.0000	1,917.0000	(9.703)	0	0	0
13/11/2008	£ / R 2009/03/16	18.90	Call	Currency Future	521.0000	425.0000	(18.426)	0	0	0
13/11/2008	£ / R 2009/03/16	19.15	Call	Currency Future	471.0000	381.0000	(19.108)	0	0	0
13/11/2008	£ / R 2009/03/16	14.80	Put	Currency Future	642.0000	678.0000	5.607	0	0	0
13/11/2008	£ / R 2009/03/16	17.20	Call	Currency Future	994.0000	851.0000	(14.386)	0	0	0
13/11/2008	£ / R 2009/03/16	18.70	Call	Currency Future	564.0000	463.0000	(17.908)	0	0	0
13/11/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,180.0000	3,327.0000	4.623	0	0	0
13/11/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,230.0000	1,316.0000	6.992	0	0	0
13/11/2008	£ / R 2009/03/16	18.55	Call	Currency Future	598.0000	493.0000	(17.559)	0	0	0
13/11/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,169.0000	1,255.0000	7.357	0	0	0
13/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	511.0000	416.0000	(18.591)	0	0	0
13/11/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,791.0000	2,926.0000	4.837	0	0	0
13/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	1,331.0000	1,183.0000	(11.119)	0	0	0
13/11/2008	£ / R 2009/03/16	19.25	Call	Currency Future	452.0000	365.0000	(19.248)	0	0	0
13/11/2008	£ / R 2009/03/16	17.95	Put	Currency Future	2,423.0000	2,544.0000	4.994	0	0	0
13/11/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,289.0000	1,380.0000	7.060	0	0	0
13/11/2008	£ / R 2009/03/16	15.65	Put	Currency Future	989.0000	1,050.0000	6.168	0	0	0
13/11/2008	£ / R 2009/03/16	19.25	Put	Currency Future	3,421.0000	3,576.0000	4.531	0	0	0
13/11/2008	£ / R 2009/03/16	16.95	Put	Currency Future	1,756.0000	1,848.0000	5.239	0	0	0
13/11/2008	£ / R 2009/03/16	18.50	Put	Currency Future	2,829.0000	2,965.0000	4.807	0	0	0
13/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,370.0000	1,218.0000	(11.095)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	£ / R 2009/03/16	18.70	Put	Currency Future	2,983.0000	3,124.0000	4.727	0	0	0
13/11/2008	£ / R 2009/03/16	15.45	Put	Currency Future	899.0000	951.0000	5.784	0	0	0
13/11/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,620.0000	1,439.0000	(11.173)	0	0	0
13/11/2008	£ / R 2009/03/16	16.70	Call	Currency Future	1,186.0000	1,029.0000	(13.238)	0	0	0
13/11/2008	£ / R 2009/03/16	17.50	Call	Currency Future	892.0000	757.0000	(15.135)	0	0	0
13/11/2008	£ / R 2009/03/16	15.95	Call	Currency Future	1,470.0000	1,313.0000	(10.680)	0	0	0
13/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,370.0000	1,218.0000	(11.095)	0	0	0
13/11/2008	£ / R 2009/03/16	18.80	Put	Currency Future	3,061.0000	3,205.0000	4.704	0	0	0
13/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,060.0000	1,136.0000	7.170	0	0	0
13/11/2008	£ / R 2009/03/16	16.50	Put	Currency Future	1,475.0000	1,569.0000	6.373	0	0	0
13/11/2008	£ / R 2009/03/16	15.55	Put	Currency Future	944.0000	998.0000	5.720	0	0	0
13/11/2008	£ / R 2009/03/16	18.65	Call	Currency Future	575.0000	473.0000	(17.739)	0	0	0
13/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,350.0000	1,444.0000	6.963	0	0	0
13/11/2008	£ / R 2009/03/16	15.60	Call	Currency Future	1,647.0000	1,461.0000	(11.293)	0	0	0
13/11/2008	£ / R 2009/03/16	15.60	Put	Currency Future	966.0000	1,022.0000	5.797	0	0	0
13/11/2008	£ / R 2009/03/16	16.10	Call	Currency Future	1,411.0000	1,255.0000	(11.056)	0	0	0
13/11/2008	£ / R 2009/03/16	16.50	Call	Currency Future	1,256.0000	1,107.0000	(11.863)	0	0	0
13/11/2008	£ / R 2009/03/16	18.65	Put	Currency Future	2,944.0000	3,084.0000	4.755	0	0	0
13/11/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,289.0000	1,380.0000	7.060	0	0	0
13/11/2008	£ / R 2009/03/16	18.50	Call	Currency Future	610.0000	504.0000	(17.377)	0	0	0
13/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,759.0000	1,567.0000	(10.915)	0	0	0
13/11/2008	£ / R 2009/03/16	16.70	Put	Currency Future	1,605.0000	1,690.0000	5.296	0	0	0
13/11/2008	£ / R 2009/03/16	17.95	Call	Currency Future	754.0000	632.0000	(16.180)	0	0	0
13/11/2008	£ / R 2009/03/16	18.80	Call	Currency Future	542.0000	443.0000	(18.266)	0	0	0
13/11/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,541.0000	1,374.0000	(10.837)	0	0	0
13/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	878.0000	928.0000	5.695	0	0	0
13/11/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,966.0000	1,765.0000	(10.224)	0	0	0
13/11/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,200.0000	1,285.0000	7.083	0	0	0
13/11/2008	£ / R 2009/03/16	15.70	Call	Currency Future	1,593.0000	1,417.0000	(11.048)	0	0	0
13/11/2008	£ / R 2009/03/16	15.45	Call	Currency Future	1,730.0000	1,540.0000	(10.983)	0	0	0
13/11/2008	£ / R 2009/03/16	16.15	Call	Currency Future	1,391.0000	1,237.0000	(11.071)	0	0	0
13/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	1,126.0000	973.0000	(13.588)	0	0	0
13/11/2008	£ / R 2009/03/16	15.15	Put	Currency Future	774.0000	818.0000	5.685	0	0	0
13/11/2008	£ / R 2009/03/16	16.15	Put	Currency Future	1,260.0000	1,348.0000	6.984	0	0	0
13/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	1,293.0000	1,148.0000	(11.214)	0	0	0
13/11/2008	£ / R 2009/03/16	15.70	Put	Currency Future	1,012.0000	1,078.0000	6.522	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,695.0000	1,784.0000	5.251	0	0	0
13/11/2008	£ / R 2009/03/16	15.05	Put	Currency Future	735.0000	777.0000	5.714	0	0	0
13/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	878.0000	928.0000	5.695	0	0	0
13/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,905.0000	1,707.0000	(10.394)	0	0	0
13/11/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,716.0000	2,848.0000	4.860	0	0	0
13/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,759.0000	1,567.0000	(10.915)	0	0	0
13/11/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,412.0000	1,510.0000	6.941	0	0	0
13/11/2008	£ / R 2009/03/16	18.20	Call	Currency Future	685.0000	571.0000	(16.642)	0	0	0
13/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,905.0000	1,707.0000	(10.394)	0	0	0
13/11/2008	£ / R 2009/03/16	18.35	Call	Currency Future	647.0000	536.0000	(17.156)	0	0	0
13/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	1,106.0000	954.0000	(13.743)	0	0	0
13/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,489.0000	1,333.0000	(10.477)	0	0	0
13/11/2008	£ / R 2009/03/16	15.55	Call	Currency Future	1,674.0000	1,487.0000	(11.171)	0	0	0
13/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,568.0000	2,694.0000	4.907	0	0	0
13/11/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,412.0000	1,510.0000	6.941	0	0	0
13/11/2008	£ / R 2009/03/16	18.10	Call	Currency Future	712.0000	595.0000	(16.433)	0	0	0
13/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	699.0000	583.0000	(16.595)	0	0	0
13/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	1,293.0000	1,148.0000	(11.214)	0	0	0
13/11/2008	£ / R 2009/03/16	18.20	Put	Currency Future	2,605.0000	2,732.0000	4.875	0	0	0
13/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,352.0000	2,470.0000	5.017	0	0	0
13/11/2008	£ / R 2009/03/16	15.85	Call	Currency Future	1,515.0000	1,354.0000	(10.627)	0	0	0
13/11/2008	£ / R 2009/03/16	14.90	Call	Currency Future	2,059.0000	1,855.0000	(9.908)	0	0	0
13/11/2008	£ / R 2009/03/16	15.35	Put	Currency Future	856.0000	905.0000	5.724	0	0	0
13/11/2008	£ / R 2009/03/16	15.20	Put	Currency Future	794.0000	839.0000	5.668	0	0	0
13/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,109.0000	1,194.0000	7.665	0	0	0
13/11/2008	£ / R 2009/03/16	18.30	Call	Currency Future	660.0000	548.0000	(16.970)	0	0	0
13/11/2008	£ / R 2009/03/16	16.05	Call	Currency Future	1,431.0000	1,274.0000	(10.971)	0	0	0
13/11/2008	£ / R 2009/03/16	15.75	Put	Currency Future	1,036.0000	1,107.0000	6.853	0	0	0
13/11/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,541.0000	1,374.0000	(10.837)	0	0	0
13/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,489.0000	1,333.0000	(10.477)	0	0	0
13/11/2008	£ / R 2009/03/16	18.40	Call	Currency Future	634.0000	525.0000	(17.192)	0	0	0
13/11/2008	£ / R 2009/03/16	15.15	Put	Currency Future	774.0000	818.0000	5.685	0	0	0
13/11/2008	£ / R 2009/03/16	15.75	Call	Currency Future	1,567.0000	1,396.0000	(10.913)	0	0	0
13/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,060.0000	1,136.0000	7.170	0	0	0
13/11/2008	£ / R 2009/03/16	17.25	Call	Currency Future	976.0000	835.0000	(14.447)	0	0	0
13/11/2008	£ / R 2009/03/16	18.60	Put	Currency Future	2,906.0000	3,044.0000	4.749	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,787.0000	1,594.0000	(10.800)	0	0	0
13/11/2008	£ / R 2009/03/16	15.20	Call	Currency Future	1,875.0000	1,678.0000	(10.507)	0	0	0
13/11/2008	£ / R 2009/03/16	17.05	Call	Currency Future	1,049.0000	902.0000	(14.013)	0	0	0
13/11/2008	£ / R 2009/03/16	18.60	Call	Currency Future	587.0000	483.0000	(17.717)	0	0	0
13/11/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,716.0000	2,848.0000	4.860	0	0	0
13/11/2008	£ / R 2009/03/16	18.40	Put	Currency Future	2,754.0000	2,887.0000	4.829	0	0	0
13/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	1,331.0000	1,183.0000	(11.119)	0	0	0
13/11/2008	£ / R 2009/03/16	18.55	Put	Currency Future	2,867.0000	3,004.0000	4.779	0	0	0
13/11/2008	£ / R 2009/03/16	17.90	Call	Currency Future	768.0000	645.0000	(16.016)	0	0	0
13/11/2008	£ / R 2009/03/16	18.30	Put	Currency Future	2,679.0000	2,809.0000	4.853	0	0	0
13/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,350.0000	1,444.0000	6.963	0	0	0
13/11/2008	£ / R 2009/03/16	18.65	Call	Currency Future	575.0000	473.0000	(17.739)	0	0	0
13/11/2008	£ / R 2009/03/16	17.85	Call	Currency Future	783.0000	658.0000	(15.964)	0	0	0
13/11/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,169.0000	1,255.0000	7.357	0	0	0
13/11/2008	£ / R 2009/03/16	17.60	Call	Currency Future	859.0000	728.0000	(15.250)	0	0	0
13/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,725.0000	1,816.0000	5.275	0	0	0
13/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	531.0000	434.0000	(18.267)	0	0	0
13/11/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,213.0000	2,325.0000	5.061	0	0	0
13/11/2008	£ / R 2009/03/16	16.00	Call	Currency Future	1,450.0000	1,293.0000	(10.828)	0	0	0
13/11/2008	£ / R 2009/03/16	17.70	Call	Currency Future	828.0000	699.0000	(15.580)	0	0	0
13/11/2008	£ / R 2009/03/16	17.35	Put	Currency Future	2,011.0000	2,114.0000	5.122	0	0	0
13/11/2008	£ / R 2009/03/16	18.10	Put	Currency Future	2,531.0000	2,656.0000	4.939	0	0	0
13/11/2008	£ / R 2009/03/16	18.55	Call	Currency Future	598.0000	493.0000	(17.559)	0	0	0
13/11/2008	£ / R 2009/03/16	17.65	Call	Currency Future	844.0000	713.0000	(15.521)	0	0	0
13/11/2008	£ / R 2009/03/16	17.35	Call	Currency Future	942.0000	803.0000	(14.756)	0	0	0
13/11/2008	£ / R 2009/03/16	18.75	Put	Currency Future	3,022.0000	3,164.0000	4.699	0	0	0
13/11/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,539.0000	1,629.0000	5.848	0	0	0
13/11/2008	£ / R 2009/03/16	17.80	Call	Currency Future	798.0000	672.0000	(15.789)	0	0	0
13/11/2008	£ / R 2009/03/16	18.65	Put	Currency Future	2,944.0000	3,084.0000	4.755	0	0	0
13/11/2008	£ / R 2009/03/16	17.70	Put	Currency Future	2,247.0000	2,361.0000	5.073	0	0	0
13/11/2008	£ / R 2009/03/16	18.75	Call	Currency Future	553.0000	453.0000	(18.083)	0	0	0
13/11/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,178.0000	2,289.0000	5.096	0	0	0
13/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,101.0000	3,245.0000	4.644	0	0	0
13/11/2008	£ / R 2009/03/16	17.75	Put	Currency Future	2,282.0000	2,397.0000	5.039	0	0	0
13/11/2008	£ / R 2009/03/16	16.60	Call	Currency Future	1,220.0000	1,067.0000	(12.541)	0	0	0
13/11/2008	£ / R 2009/03/16	15.35	Put	Currency Future	856.0000	905.0000	5.724	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,213.0000	2,325.0000	5.061	0	0	0
13/11/2008	£ / R 2009/03/16	17.00	Call	Currency Future	1,068.0000	919.0000	(13.951)	0	0	0
13/11/2008	£ / R 2009/03/16	15.50	Put	Currency Future	921.0000	974.0000	5.755	0	0	0
13/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,665.0000	1,752.0000	5.225	0	0	0
13/11/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,787.0000	1,594.0000	(10.800)	0	0	0
13/11/2008	£ / R 2009/03/16	17.55	Call	Currency Future	875.0000	742.0000	(15.200)	0	0	0
13/11/2008	£ / R 2009/03/16	15.50	Call	Currency Future	1,702.0000	1,513.0000	(11.105)	0	0	0
13/11/2008	£ / R 2009/03/16	17.65	Call	Currency Future	844.0000	713.0000	(15.521)	0	0	0
13/11/2008	£ / R 2009/03/16	17.55	Put	Currency Future	2,144.0000	2,254.0000	5.131	0	0	0
13/11/2008	£ / R 2009/03/16	17.85	Call	Currency Future	783.0000	658.0000	(15.964)	0	0	0
13/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,352.0000	2,470.0000	5.017	0	0	0
13/11/2008	£ / R 2009/03/16	16.80	Call	Currency Future	1,145.0000	991.0000	(13.450)	0	0	0
13/11/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,178.0000	2,289.0000	5.096	0	0	0
13/11/2008	£ / R 2009/03/16	17.10	Put	Currency Future	1,849.0000	1,946.0000	5.246	0	0	0
13/11/2008	£ / R 2009/03/16	18.35	Call	Currency Future	647.0000	536.0000	(17.156)	0	0	0
13/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	1,106.0000	954.0000	(13.743)	0	0	0
13/11/2008	£ / R 2009/03/16	18.25	Call	Currency Future	672.0000	559.0000	(16.815)	0	0	0
13/11/2008	£ / R 2009/03/16	17.80	Put	Currency Future	2,317.0000	2,433.0000	5.006	0	0	0
13/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,725.0000	1,816.0000	5.275	0	0	0
13/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,568.0000	2,694.0000	4.907	0	0	0
13/11/2008	£ / R 2009/03/16	17.75	Call	Currency Future	813.0000	685.0000	(15.744)	0	0	0
13/11/2008	£ / R 2009/03/16	18.00	Call	Currency Future	740.0000	620.0000	(16.216)	0	0	0
13/11/2008	£ / R 2009/03/16	17.00	Put	Currency Future	1,787.0000	1,880.0000	5.204	0	0	0
13/11/2008	£ / R 2009/03/16	17.90	Put	Currency Future	2,387.0000	2,507.0000	5.027	0	0	0
13/11/2008	£ / R 2009/03/16	17.10	Call	Currency Future	1,030.0000	884.0000	(14.175)	0	0	0
13/11/2008	£ / R 2009/03/16	15.85	Put	Currency Future	1,084.0000	1,165.0000	7.472	0	0	0
13/11/2008	£ / R 2009/03/16	17.60	Call	Currency Future	859.0000	728.0000	(15.250)	0	0	0
13/11/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,381.0000	1,477.0000	6.951	0	0	0
13/11/2008	£ / R 2009/03/16	16.35	Call	Currency Future	1,312.0000	1,165.0000	(11.204)	0	0	0
13/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	1,126.0000	973.0000	(13.588)	0	0	0
13/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,695.0000	1,784.0000	5.251	0	0	0
13/11/2008	£ / R 2009/03/16	18.25	Put	Currency Future	2,641.0000	2,770.0000	4.885	0	0	0
13/11/2008	£ / R 2009/03/16	14.65	Call	Currency Future	2,221.0000	2,012.0000	(9.410)	0	0	0
13/11/2008	£ / R 2009/03/16	17.25	Put	Currency Future	1,946.0000	2,046.0000	5.139	0	0	0
13/11/2008	£ / R 2009/03/16	17.10	Put	Currency Future	1,849.0000	1,946.0000	5.246	0	0	0
13/11/2008	£ / R 2009/03/16	17.05	Put	Currency Future	1,818.0000	1,913.0000	5.226	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	£ / R	2009/03/16	17.10	Call	Currency Future	1,030.0000	884.0000	(14.175)	0	0	0
13/11/2008	£ / R	2009/03/16	14.65	Put	Currency Future	590.0000	623.0000	5.593	0	0	0
13/11/2008	£ / R	2009/03/16	17.15	Call	Currency Future	1,012.0000	868.0000	(14.229)	0	0	0
13/11/2008	£ / R	2009/03/16	14.75	Put	Currency Future	625.0000	660.0000	5.600	0	0	0
13/11/2008	£ / R	2009/03/16	17.15	Put	Currency Future	1,881.0000	1,979.0000	5.210	0	0	0
13/11/2008	£ / R	2009/03/16	17.30	Call	Currency Future	959.0000	819.0000	(14.599)	0	0	0
13/11/2008	£ / R	2009/03/16	15.25	Call	Currency Future	1,845.0000	1,650.0000	(10.569)	0	0	0
13/11/2008	£ / R	2009/03/16	15.90	Put	Currency Future	1,109.0000	1,194.0000	7.665	0	0	0
13/11/2008	£ / R	2009/03/16	18.00	Put	Currency Future	2,459.0000	2,581.0000	4.961	0	0	0
13/11/2008	£ / R	2009/03/16	15.25	Put	Currency Future	815.0000	861.0000	5.644	0	0	0
13/11/2008	£ / R	2009/03/16	17.40	Call	Currency Future	925.0000	787.0000	(14.919)	0	0	0
13/11/2008	£ / R	2009/03/16	18.15	Call	Currency Future	699.0000	583.0000	(16.595)	0	0	0
13/11/2008	£ / R	2009/03/16	14.85	Put	Currency Future	660.0000	697.0000	5.606	0	0	0
13/11/2008	£ / R	2009/03/16	14.85	Call	Currency Future	2,091.0000	1,886.0000	(9.804)	0	0	0
13/11/2008	£ / R	2009/03/16	14.75	Call	Currency Future	2,156.0000	1,948.0000	(9.647)	0	0	0
13/11/2008	£ / R	2009/03/16	14.95	Put	Currency Future	697.0000	736.0000	5.595	0	0	0
13/11/2008	£ / R	2009/03/16	14.95	Call	Currency Future	2,028.0000	1,825.0000	(10.010)	0	0	0
13/11/2008	£ / R	2009/03/16	16.65	Call	Currency Future	1,203.0000	1,048.0000	(12.884)	0	0	0
13/11/2008	£ / R	2009/03/16	16.65	Put	Currency Future	1,572.0000	1,659.0000	5.534	0	0	0
13/11/2008	£ / R	2009/03/16	16.55	Put	Currency Future	1,507.0000	1,598.0000	6.038	0	0	0
13/11/2008	£ / R	2009/03/16	16.55	Call	Currency Future	1,238.0000	1,087.0000	(12.197)	0	0	0
13/11/2008	£ / R	2009/03/16	16.45	Put	Currency Future	1,443.0000	1,539.0000	6.653	0	0	0
13/11/2008	£ / R	2009/03/16	17.30	Put	Currency Future	1,978.0000	2,080.0000	5.157	0	0	0
13/11/2008	£ / R	2009/03/16	16.45	Call	Currency Future	1,274.0000	1,128.0000	(11.460)	0	0	0
13/11/2008	£ / R	2009/03/16	17.40	Put	Currency Future	2,044.0000	2,149.0000	5.137	0	0	0
13/11/2008	£ / R	2009/03/16	16.25	Put	Currency Future	1,320.0000	1,412.0000	6.970	0	0	0
13/11/2008	£ / R	2009/03/16	16.25	Call	Currency Future	1,350.0000	1,200.0000	(11.111)	0	0	0
13/11/2008	£ / R	2009/03/16	16.35	Put	Currency Future	1,381.0000	1,477.0000	6.951	0	0	0
13/11/2008	£ / R	2009/03/16	16.35	Call	Currency Future	1,312.0000	1,165.0000	(11.204)	0	0	0
13/11/2008	£ / R	2009/03/16	16.05	Call	Currency Future	1,431.0000	1,274.0000	(10.971)	0	0	0
13/11/2008	£ / R	2009/03/16	16.55	Put	Currency Future	1,507.0000	1,598.0000	6.038	0	0	0
13/11/2008	£ / R	2009/03/16	16.55	Call	Currency Future	1,238.0000	1,087.0000	(12.197)	0	0	0
13/11/2008	£ / R	2009/03/16	16.05	Put	Currency Future	1,200.0000	1,285.0000	7.083	0	0	0
13/11/2008	£ / R	2009/06/12			Currency Future	16.6193	16.3823	(1.426)	0.0000	0.0000	2
13/11/2008	£ / R	2009/06/12	18.15	Put	Currency Future	2,534.0000	2,675.0000	5.564	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	£ / R 2009/06/12	18.40	Call	Currency Future	928.0000	837.0000	(9.806)	0	0	0
13/11/2008	£ / R 2009/06/12	15.05	Put	Currency Future	793.0000	863.0000	8.827	0	0	0
13/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,072.0000	3,228.0000	5.078	0	0	0
13/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,016.0000	1,100.0000	8.268	0	0	0
13/11/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,735.0000	1,856.0000	6.974	0	0	0
13/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	994.0000	1,077.0000	8.350	0	0	0
13/11/2008	£ / R 2009/06/12	17.50	Put	Currency Future	2,106.0000	2,232.0000	5.983	0	0	0
13/11/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,563.0000	1,446.0000	(7.486)	0	0	0
13/11/2008	£ / R 2009/06/12	18.50	Put	Currency Future	2,780.0000	2,928.0000	5.324	0	0	0
13/11/2008	£ / R 2009/06/12	17.10	Call	Currency Future	1,380.0000	1,260.0000	(8.696)	0	0	0
13/11/2008	£ / R 2009/06/12	19.00	Put	Currency Future	3,146.0000	3,304.0000	5.022	0	0	0
13/11/2008	£ / R 2009/06/12	15.05	Call	Currency Future	2,362.0000	2,196.0000	(7.028)	0	0	0
13/11/2008	£ / R 2009/06/12	19.10	Put	Currency Future	3,222.0000	3,382.0000	4.966	0	0	0
13/11/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,861.0000	1,978.0000	6.287	0	0	0
13/11/2008	£ / R 2009/06/12	18.80	Call	Currency Future	817.0000	734.0000	(10.159)	0	0	0
13/11/2008	£ / R 2009/06/12	15.15	Call	Currency Future	2,300.0000	2,136.0000	(7.130)	0	0	0
13/11/2008	£ / R 2009/06/12	17.15	Put	Currency Future	1,890.0000	2,009.0000	6.296	0	0	0
13/11/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,544.0000	1,664.0000	7.772	0	0	0
13/11/2008	£ / R 2009/06/12	19.20	Call	Currency Future	717.0000	642.0000	(10.460)	0	0	0
13/11/2008	£ / R 2009/06/12	15.55	Call	Currency Future	2,064.0000	1,909.0000	(7.510)	0	0	0
13/11/2008	£ / R 2009/06/12	19.20	Put	Currency Future	3,298.0000	3,460.0000	4.912	0	0	0
13/11/2008	£ / R 2009/06/12	19.10	Call	Currency Future	741.0000	664.0000	(10.391)	0	0	0
13/11/2008	£ / R 2009/06/12	15.25	Call	Currency Future	2,240.0000	2,078.0000	(7.232)	0	0	0
13/11/2008	£ / R 2009/06/12	16.90	Call	Currency Future	1,455.0000	1,339.0000	(7.973)	0	0	0
13/11/2008	£ / R 2009/06/12	18.80	Put	Currency Future	2,998.0000	3,152.0000	5.137	0	0	0
13/11/2008	£ / R 2009/06/12	15.15	Put	Currency Future	831.0000	904.0000	8.785	0	0	0
13/11/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,362.0000	1,473.0000	8.150	0	0	0
13/11/2008	£ / R 2009/06/12	18.50	Call	Currency Future	899.0000	810.0000	(9.900)	0	0	0
13/11/2008	£ / R 2009/06/12	15.60	Call	Currency Future	2,035.0000	1,882.0000	(7.518)	0	0	0
13/11/2008	£ / R 2009/06/12	16.05	Put	Currency Future	1,223.0000	1,322.0000	8.095	0	0	0
13/11/2008	£ / R 2009/06/12	19.00	Call	Currency Future	766.0000	686.0000	(10.444)	0	0	0
13/11/2008	£ / R 2009/06/12	18.25	Put	Currency Future	2,604.0000	2,746.0000	5.453	0	0	0
13/11/2008	£ / R 2009/06/12	18.40	Put	Currency Future	2,709.0000	2,855.0000	5.389	0	0	0
13/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,522.0000	2,349.0000	(6.860)	0	0	0
13/11/2008	£ / R 2009/06/12	16.25	Call	Currency Future	1,699.0000	1,574.0000	(7.357)	0	0	0
13/11/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,199.0000	1,293.0000	7.840	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	£ / R 2009/06/12	18.70	Put	Currency Future	2,924.0000	3,076.0000	5.198	0	0	0
13/11/2008	£ / R 2009/06/12	18.25	Call	Currency Future	973.0000	879.0000	(9.661)	0	0	0
13/11/2008	£ / R 2009/06/12	16.25	Put	Currency Future	1,329.0000	1,442.0000	8.503	0	0	0
13/11/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,818.0000	1,675.0000	(7.866)	0	0	0
13/11/2008	£ / R 2009/06/12	18.60	Call	Currency Future	871.0000	784.0000	(9.989)	0	0	0
13/11/2008	£ / R 2009/06/12	18.60	Put	Currency Future	2,852.0000	3,002.0000	5.259	0	0	0
13/11/2008	£ / R 2009/06/12	18.70	Call	Currency Future	844.0000	759.0000	(10.071)	0	0	0
13/11/2008	£ / R 2009/06/12	17.80	Call	Currency Future	1,118.0000	1,015.0000	(9.213)	0	0	0
13/11/2008	£ / R 2009/06/12	17.50	Call	Currency Future	1,225.0000	1,115.0000	(8.980)	0	0	0
13/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	791.0000	710.0000	(10.240)	0	0	0
13/11/2008	£ / R 2009/06/12	15.25	Put	Currency Future	870.0000	945.0000	8.621	0	0	0
13/11/2008	£ / R 2009/06/12	17.80	Put	Currency Future	2,299.0000	2,432.0000	5.785	0	0	0
13/11/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,831.0000	1,947.0000	6.335	0	0	0
13/11/2008	£ / R 2009/06/12	18.35	Put	Currency Future	2,673.0000	2,818.0000	5.425	0	0	0
13/11/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,681.0000	1,555.0000	(7.496)	0	0	0
13/11/2008	£ / R 2009/06/12	18.75	Call	Currency Future	830.0000	746.0000	(10.120)	0	0	0
13/11/2008	£ / R 2009/06/12	17.15	Call	Currency Future	1,360.0000	1,241.0000	(8.750)	0	0	0
13/11/2008	£ / R 2009/06/12	18.15	Call	Currency Future	1,004.0000	907.0000	(9.661)	0	0	0
13/11/2008	£ / R 2009/06/12	18.75	Put	Currency Future	2,961.0000	3,114.0000	5.167	0	0	0
13/11/2008	£ / R 2009/06/12	15.85	Call	Currency Future	1,898.0000	1,751.0000	(7.745)	0	0	0
13/11/2008	£ / R 2009/06/12	16.50	Call	Currency Future	1,601.0000	1,481.0000	(7.495)	0	0	0
13/11/2008	£ / R 2009/06/12	15.20	Put	Currency Future	851.0000	924.0000	8.578	0	0	0
13/11/2008	£ / R 2009/06/12	18.35	Call	Currency Future	943.0000	851.0000	(9.756)	0	0	0
13/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	703.0000	767.0000	9.104	0	0	0
13/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	1,400.0000	1,279.0000	(8.643)	0	0	0
13/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,925.0000	1,776.0000	(7.740)	0	0	0
13/11/2008	£ / R 2009/06/12	16.05	Call	Currency Future	1,793.0000	1,654.0000	(7.752)	0	0	0
13/11/2008	£ / R 2009/06/12	17.00	Call	Currency Future	1,421.0000	1,299.0000	(8.586)	0	0	0
13/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,105.0000	1,194.0000	8.054	0	0	0
13/11/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,735.0000	1,856.0000	6.974	0	0	0
13/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,925.0000	1,776.0000	(7.740)	0	0	0
13/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,105.0000	1,194.0000	8.054	0	0	0
13/11/2008	£ / R 2009/06/12	15.95	Call	Currency Future	1,845.0000	1,700.0000	(7.859)	0	0	0
13/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,297.0000	1,412.0000	8.867	0	0	0
13/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,871.0000	1,725.0000	(7.803)	0	0	0
13/11/2008	£ / R 2009/06/12	17.00	Put	Currency Future	1,802.0000	1,917.0000	6.382	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	£ / R 2009/06/12	17.25	Call	Currency Future	1,320.0000	1,204.0000	(8.788)	0	0	0
13/11/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,818.0000	1,675.0000	(7.866)	0	0	0
13/11/2008	£ / R 2009/06/12	16.50	Put	Currency Future	1,482.0000	1,599.0000	7.895	0	0	0
13/11/2008	£ / R 2009/06/12	17.95	Call	Currency Future	1,068.0000	967.0000	(9.457)	0	0	0
13/11/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,199.0000	1,293.0000	7.840	0	0	0
13/11/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,671.0000	1,797.0000	7.540	0	0	0
13/11/2008	£ / R 2009/06/12	18.45	Call	Currency Future	913.0000	823.0000	(9.858)	0	0	0
13/11/2008	£ / R 2009/06/12	15.70	Put	Currency Future	1,060.0000	1,146.0000	8.113	0	0	0
13/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,248.0000	1,351.0000	8.253	0	0	0
13/11/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,526.0000	1,412.0000	(7.471)	0	0	0
13/11/2008	£ / R 2009/06/12	17.25	Put	Currency Future	1,951.0000	2,072.0000	6.202	0	0	0
13/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,152.0000	1,243.0000	7.899	0	0	0
13/11/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,490.0000	1,379.0000	(7.450)	0	0	0
13/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,641.0000	1,518.0000	(7.495)	0	0	0
13/11/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,744.0000	2,891.0000	5.357	0	0	0
13/11/2008	£ / R 2009/06/12	15.70	Call	Currency Future	1,979.0000	1,829.0000	(7.580)	0	0	0
13/11/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,767.0000	1,634.0000	(7.527)	0	0	0
13/11/2008	£ / R 2009/06/12	18.05	Call	Currency Future	1,035.0000	937.0000	(9.469)	0	0	0
13/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,717.0000	1,594.0000	(7.164)	0	0	0
13/11/2008	£ / R 2009/06/12	15.85	Put	Currency Future	1,128.0000	1,218.0000	7.979	0	0	0
13/11/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,422.0000	1,535.0000	7.947	0	0	0
13/11/2008	£ / R 2009/06/12	18.65	Call	Currency Future	857.0000	771.0000	(10.035)	0	0	0
13/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,152.0000	1,243.0000	7.899	0	0	0
13/11/2008	£ / R 2009/06/12	18.05	Put	Currency Future	2,466.0000	2,605.0000	5.637	0	0	0
13/11/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,490.0000	1,379.0000	(7.450)	0	0	0
13/11/2008	£ / R 2009/06/12	18.65	Put	Currency Future	2,888.0000	3,039.0000	5.229	0	0	0
13/11/2008	£ / R 2009/06/12	18.15	Call	Currency Future	1,004.0000	907.0000	(9.661)	0	0	0
13/11/2008	£ / R 2009/06/12	16.90	Call	Currency Future	1,455.0000	1,339.0000	(7.973)	0	0	0
13/11/2008	£ / R 2009/06/12	19.15	Call	Currency Future	729.0000	653.0000	(10.425)	0	0	0
13/11/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,671.0000	1,797.0000	7.540	0	0	0
13/11/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,399.0000	2,535.0000	5.669	0	0	0
13/11/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,767.0000	1,634.0000	(7.527)	0	0	0
13/11/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,534.0000	2,675.0000	5.564	0	0	0
13/11/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,607.0000	1,730.0000	7.654	0	0	0
13/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,871.0000	1,725.0000	(7.803)	0	0	0
13/11/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,399.0000	2,535.0000	5.669	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	£ / R 2009/06/12	19.15	Put	Currency Future	3,260.0000	3,420.0000	4.908	0	0	0
13/11/2008	£ / R 2009/06/12	15.35	Call	Currency Future	2,180.0000	2,020.0000	(7.339)	0	0	0
13/11/2008	£ / R 2009/06/12	15.95	Put	Currency Future	1,175.0000	1,268.0000	7.915	0	0	0
13/11/2008	£ / R 2009/06/12	17.85	Put	Currency Future	2,332.0000	2,466.0000	5.746	0	0	0
13/11/2008	£ / R 2009/06/12	15.35	Put	Currency Future	911.0000	988.0000	8.452	0	0	0
13/11/2008	£ / R 2009/06/12	17.95	Call	Currency Future	1,068.0000	967.0000	(9.457)	0	0	0
13/11/2008	£ / R 2009/06/12	15.45	Call	Currency Future	2,121.0000	1,964.0000	(7.402)	0	0	0
13/11/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,526.0000	1,412.0000	(7.471)	0	0	0
13/11/2008	£ / R 2009/06/12	15.65	Call	Currency Future	2,007.0000	1,855.0000	(7.573)	0	0	0
13/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,016.0000	1,100.0000	8.268	0	0	0
13/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,717.0000	1,594.0000	(7.164)	0	0	0
13/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,038.0000	1,123.0000	8.189	0	0	0
13/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,297.0000	1,412.0000	8.867	0	0	0
13/11/2008	£ / R 2009/06/12	15.60	Call	Currency Future	2,035.0000	1,882.0000	(7.518)	0	0	0
13/11/2008	£ / R 2009/06/12	16.75	Put	Currency Future	1,638.0000	1,763.0000	7.631	0	0	0
13/11/2008	£ / R 2009/06/12	16.75	Call	Currency Future	1,508.0000	1,396.0000	(7.427)	0	0	0
13/11/2008	£ / R 2009/06/12	15.40	Call	Currency Future	2,150.0000	1,992.0000	(7.349)	0	0	0
13/11/2008	£ / R 2009/06/12	15.20	Call	Currency Future	2,270.0000	2,107.0000	(7.181)	0	0	0
13/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,248.0000	1,351.0000	8.253	0	0	0
13/11/2008	£ / R 2009/06/12	15.50	Put	Currency Future	973.0000	1,054.0000	8.325	0	0	0
13/11/2008	£ / R 2009/06/12	15.45	Put	Currency Future	952.0000	1,032.0000	8.403	0	0	0
13/11/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,607.0000	1,730.0000	7.654	0	0	0
13/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,522.0000	2,349.0000	(6.860)	0	0	0
13/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	703.0000	767.0000	9.104	0	0	0
13/11/2008	£ / R 2009/06/12	15.15	Call	Currency Future	2,300.0000	2,136.0000	(7.130)	0	0	0
13/11/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,362.0000	1,473.0000	8.150	0	0	0
13/11/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,137.0000	2,265.0000	5.990	0	0	0
13/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	931.0000	1,010.0000	8.485	0	0	0
13/11/2008	£ / R 2009/06/12	15.65	Call	Currency Future	2,007.0000	1,855.0000	(7.573)	0	0	0
13/11/2008	£ / R 2009/06/12	16.15	Put	Currency Future	1,272.0000	1,381.0000	8.569	0	0	0
13/11/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,012.0000	2,135.0000	6.113	0	0	0
13/11/2008	£ / R 2009/06/12	14.90	Put	Currency Future	738.0000	805.0000	9.079	0	0	0
13/11/2008	£ / R 2009/06/12	16.15	Call	Currency Future	1,742.0000	1,614.0000	(7.348)	0	0	0
13/11/2008	£ / R 2009/06/12	16.45	Call	Currency Future	1,621.0000	1,499.0000	(7.526)	0	0	0
13/11/2008	£ / R 2009/06/12	15.50	Call	Currency Future	2,092.0000	1,936.0000	(7.457)	0	0	0
13/11/2008	£ / R 2009/06/12	16.45	Put	Currency Future	1,452.0000	1,567.0000	7.920	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	£ / R 2009/06/12	17.55	Call	Currency Future	1,207.0000	1,097.0000	(9.114)	0	0	0
13/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	890.0000	966.0000	8.539	0	0	0
13/11/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,563.0000	1,446.0000	(7.486)	0	0	0
13/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	1,400.0000	1,279.0000	(8.643)	0	0	0
13/11/2008	£ / R 2009/06/12	15.30	Call	Currency Future	2,210.0000	2,049.0000	(7.285)	0	0	0
13/11/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,422.0000	1,535.0000	7.947	0	0	0
13/11/2008	£ / R 2009/06/12	17.85	Call	Currency Future	1,101.0000	999.0000	(9.264)	0	0	0
13/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,641.0000	1,518.0000	(7.495)	0	0	0
13/11/2008	£ / R 2009/06/12	18.55	Put	Currency Future	2,816.0000	2,965.0000	5.291	0	0	0
13/11/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,744.0000	2,891.0000	5.357	0	0	0
13/11/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,681.0000	1,555.0000	(7.496)	0	0	0
13/11/2008	£ / R 2009/06/12	18.95	Put	Currency Future	3,109.0000	3,266.0000	5.050	0	0	0
13/11/2008	£ / R 2009/06/12	19.25	Call	Currency Future	706.0000	631.0000	(10.623)	0	0	0
13/11/2008	£ / R 2009/06/12	19.05	Call	Currency Future	753.0000	675.0000	(10.359)	0	0	0
13/11/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,861.0000	1,978.0000	6.287	0	0	0
13/11/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,184.0000	3,343.0000	4.994	0	0	0
13/11/2008	£ / R 2009/06/12	17.20	Call	Currency Future	1,340.0000	1,222.0000	(8.806)	0	0	0
13/11/2008	£ / R 2009/06/12	18.95	Call	Currency Future	778.0000	698.0000	(10.283)	0	0	0
13/11/2008	£ / R 2009/06/12	15.75	Put	Currency Future	1,083.0000	1,170.0000	8.033	0	0	0
13/11/2008	£ / R 2009/06/12	17.20	Put	Currency Future	1,920.0000	2,040.0000	6.250	0	0	0
13/11/2008	£ / R 2009/06/12	18.85	Put	Currency Future	3,035.0000	3,189.0000	5.074	0	0	0
13/11/2008	£ / R 2009/06/12	15.75	Call	Currency Future	1,952.0000	1,802.0000	(7.684)	0	0	0
13/11/2008	£ / R 2009/06/12	17.30	Call	Currency Future	1,301.0000	1,186.0000	(8.839)	0	0	0
13/11/2008	£ / R 2009/06/12	18.85	Call	Currency Future	804.0000	722.0000	(10.199)	0	0	0
13/11/2008	£ / R 2009/06/12	17.30	Put	Currency Future	1,981.0000	2,103.0000	6.159	0	0	0
13/11/2008	£ / R 2009/06/12	18.55	Call	Currency Future	885.0000	797.0000	(9.944)	0	0	0
13/11/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,661.0000	1,536.0000	(7.526)	0	0	0
13/11/2008	£ / R 2009/06/12	17.10	Call	Currency Future	1,380.0000	1,260.0000	(8.696)	0	0	0
13/11/2008	£ / R 2009/06/12	18.65	Call	Currency Future	857.0000	771.0000	(10.035)	0	0	0
13/11/2008	£ / R 2009/06/12	18.65	Put	Currency Future	2,888.0000	3,039.0000	5.229	0	0	0
13/11/2008	£ / R 2009/06/12	18.45	Call	Currency Future	913.0000	823.0000	(9.858)	0	0	0
13/11/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,544.0000	1,664.0000	7.772	0	0	0
13/11/2008	£ / R 2009/06/12	19.25	Put	Currency Future	3,336.0000	3,499.0000	4.886	0	0	0
13/11/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,392.0000	1,504.0000	8.046	0	0	0
13/11/2008	£ / R 2009/06/12	17.35	Call	Currency Future	1,281.0000	1,167.0000	(8.899)	0	0	0
13/11/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,137.0000	2,265.0000	5.990	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,831.0000	1,947.0000	6.335	0	0	0
13/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,072.0000	3,228.0000	5.078	0	0	0
13/11/2008	£ / R 2009/06/12	17.65	Call	Currency Future	1,171.0000	1,064.0000	(9.137)	0	0	0
13/11/2008	£ / R 2009/06/12	17.90	Call	Currency Future	1,085.0000	983.0000	(9.401)	0	0	0
13/11/2008	£ / R 2009/06/12	17.65	Put	Currency Future	2,201.0000	2,331.0000	5.906	0	0	0
13/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	931.0000	1,010.0000	8.485	0	0	0
13/11/2008	£ / R 2009/06/12	19.30	Put	Currency Future	3,375.0000	3,538.0000	4.830	0	0	0
13/11/2008	£ / R 2009/06/12	17.55	Call	Currency Future	1,207.0000	1,097.0000	(9.114)	0	0	0
13/11/2008	£ / R 2009/06/12	14.90	Call	Currency Future	2,457.0000	2,287.0000	(6.919)	0	0	0
13/11/2008	£ / R 2009/06/12	17.15	Call	Currency Future	1,360.0000	1,241.0000	(8.750)	0	0	0
13/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	791.0000	710.0000	(10.240)	0	0	0
13/11/2008	£ / R 2009/06/12	17.45	Put	Currency Future	2,074.0000	2,200.0000	6.075	0	0	0
13/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	890.0000	966.0000	8.539	0	0	0
13/11/2008	£ / R 2009/06/12	19.40	Call	Currency Future	672.0000	600.0000	(10.714)	0	0	0
13/11/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,043.0000	2,167.0000	6.070	0	0	0
13/11/2008	£ / R 2009/06/12	17.45	Call	Currency Future	1,244.0000	1,132.0000	(9.003)	0	0	0
13/11/2008	£ / R 2009/06/12	15.40	Call	Currency Future	2,150.0000	1,992.0000	(7.349)	0	0	0
13/11/2008	£ / R 2009/06/12	19.55	Put	Currency Future	3,570.0000	3,737.0000	4.678	0	0	0
13/11/2008	£ / R 2009/06/12	18.10	Put	Currency Future	2,500.0000	2,640.0000	5.600	0	0	0
13/11/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,703.0000	1,826.0000	7.223	0	0	0
13/11/2008	£ / R 2009/06/12	14.90	Put	Currency Future	738.0000	805.0000	9.079	0	0	0
13/11/2008	£ / R 2009/06/12	19.45	Put	Currency Future	3,491.0000	3,657.0000	4.755	0	0	0
13/11/2008	£ / R 2009/06/12	17.70	Put	Currency Future	2,234.0000	2,365.0000	5.864	0	0	0
13/11/2008	£ / R 2009/06/12	17.35	Call	Currency Future	1,281.0000	1,167.0000	(8.899)	0	0	0
13/11/2008	£ / R 2009/06/12	14.90	Call	Currency Future	2,457.0000	2,287.0000	(6.919)	0	0	0
13/11/2008	£ / R 2009/06/12	19.35	Call	Currency Future	683.0000	610.0000	(10.688)	0	0	0
13/11/2008	£ / R 2009/06/12	17.70	Call	Currency Future	1,153.0000	1,047.0000	(9.193)	0	0	0
13/11/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,012.0000	2,135.0000	6.113	0	0	0
13/11/2008	£ / R 2009/06/12	15.00	Call	Currency Future	2,394.0000	2,226.0000	(7.018)	0	0	0
13/11/2008	£ / R 2009/06/12	19.35	Put	Currency Future	3,413.0000	3,578.0000	4.834	0	0	0
13/11/2008	£ / R 2009/06/12	17.60	Put	Currency Future	2,169.0000	2,298.0000	5.947	0	0	0
13/11/2008	£ / R 2009/06/12	15.30	Call	Currency Future	2,210.0000	2,049.0000	(7.285)	0	0	0
13/11/2008	£ / R 2009/06/12	19.45	Call	Currency Future	661.0000	590.0000	(10.741)	0	0	0
13/11/2008	£ / R 2009/06/12	17.90	Call	Currency Future	1,085.0000	983.0000	(9.401)	0	0	0
13/11/2008	£ / R 2009/06/12	15.00	Put	Currency Future	774.0000	843.0000	8.915	0	0	0
13/11/2008	£ / R 2009/06/12	16.65	Call	Currency Future	1,544.0000	1,429.0000	(7.448)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	£ / R 2009/06/12	19.55	Call	Currency Future	639.0000	570.0000	(10.798)	0	0	0
13/11/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,365.0000	2,501.0000	5.751	0	0	0
13/11/2008	£ / R 2009/06/12	16.85	Call	Currency Future	1,472.0000	1,359.0000	(7.677)	0	0	0
13/11/2008	£ / R 2009/06/12	15.10	Put	Currency Future	812.0000	883.0000	8.744	0	0	0
13/11/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,575.0000	1,697.0000	7.746	0	0	0
13/11/2008	£ / R 2009/06/12	19.40	Put	Currency Future	3,452.0000	3,617.0000	4.780	0	0	0
13/11/2008	£ / R 2009/06/12	18.00	Call	Currency Future	1,052.0000	952.0000	(9.506)	0	0	0
13/11/2008	£ / R 2009/06/12	15.10	Call	Currency Future	2,331.0000	2,166.0000	(7.079)	0	0	0
13/11/2008	£ / R 2009/06/12	17.15	Put	Currency Future	1,890.0000	2,009.0000	6.296	0	0	0
13/11/2008	£ / R 2009/06/12	19.30	Call	Currency Future	694.0000	620.0000	(10.663)	0	0	0
13/11/2008	£ / R 2009/06/12	18.20	Call	Currency Future	988.0000	893.0000	(9.615)	0	0	0
13/11/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,365.0000	2,501.0000	5.751	0	0	0
13/11/2008	£ / R 2009/06/12	19.05	Call	Currency Future	753.0000	675.0000	(10.359)	0	0	0
13/11/2008	£ / R 2009/06/12	18.20	Put	Currency Future	2,569.0000	2,711.0000	5.527	0	0	0
13/11/2008	£ / R 2009/06/12	17.40	Call	Currency Future	1,262.0000	1,150.0000	(8.875)	0	0	0
13/11/2008	£ / R 2009/06/12	17.60	Call	Currency Future	1,189.0000	1,080.0000	(9.167)	0	0	0
13/11/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,184.0000	3,343.0000	4.994	0	0	0
13/11/2008	£ / R 2009/06/12	18.00	Put	Currency Future	2,432.0000	2,570.0000	5.674	0	0	0
13/11/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,043.0000	2,167.0000	6.070	0	0	0
13/11/2008	£ / R 2009/06/12	18.10	Call	Currency Future	1,020.0000	922.0000	(9.608)	0	0	0
13/11/2008	£ / R 2009/06/12	17.40	Call	Currency Future	1,262.0000	1,150.0000	(8.875)	0	0	0
13/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,038.0000	1,123.0000	8.189	0	0	0
13/11/2008	£ / R 2009/06/12	14.95	Put	Currency Future	756.0000	824.0000	8.995	0	0	0
13/11/2008	£ / R 2009/06/12	14.95	Call	Currency Future	2,425.0000	2,256.0000	(6.969)	0	0	0
13/11/2008	£ / R 2009/06/12	16.55	Call	Currency Future	1,582.0000	1,464.0000	(7.459)	0	0	0
13/11/2008	£ / R 2009/06/12	14.85	Put	Currency Future	720.0000	786.0000	9.167	0	0	0
13/11/2008	£ / R 2009/06/12	14.85	Call	Currency Future	2,489.0000	2,318.0000	(6.870)	0	0	0
13/11/2008	£ / R 2009/06/12	16.65	Call	Currency Future	1,544.0000	1,429.0000	(7.448)	0	0	0
13/11/2008	£ / R 2009/06/12	15.05	Call	Currency Future	2,362.0000	2,196.0000	(7.028)	0	0	0
13/11/2008	£ / R 2009/06/12	15.15	Put	Currency Future	831.0000	904.0000	8.785	0	0	0
13/11/2008	£ / R 2009/06/12	16.85	Call	Currency Future	1,472.0000	1,359.0000	(7.677)	0	0	0
13/11/2008	£ / R 2009/06/12	15.05	Put	Currency Future	793.0000	863.0000	8.827	0	0	0
13/11/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,575.0000	1,697.0000	7.746	0	0	0
13/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	994.0000	1,077.0000	8.350	0	0	0
13/11/2008	£ / R 2009/06/12	15.55	Call	Currency Future	2,064.0000	1,909.0000	(7.510)	0	0	0
13/11/2008	£ / R 2009/06/12	18.85	Put	Currency Future	3,035.0000	3,189.0000	5.074	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	£ / R	2009/06/12	18.85	Call	Currency Future	804.0000	722.0000	(10.199)	0	0	0
13/11/2008	£ / R	2009/06/12	16.85	Put	Currency Future	1,703.0000	1,826.0000	7.223	0	0	0
13/11/2008	£ / R	2009/06/12	16.95	Call	Currency Future	1,438.0000	1,319.0000	(8.275)	0	0	0
13/11/2008	£ / R	2009/06/12	16.55	Put	Currency Future	1,513.0000	1,631.0000	7.799	0	0	0
13/11/2008	£ / R	2009/06/12	16.35	Put	Currency Future	1,392.0000	1,504.0000	8.046	0	0	0
13/11/2008	£ / R	2009/06/12	16.35	Call	Currency Future	1,661.0000	1,536.0000	(7.526)	0	0	0
13/11/2008	£ / R	2009/06/12	16.95	Put	Currency Future	1,768.0000	1,886.0000	6.674	0	0	0
13/11/2008	€ / R	2008/12/12			Currency Future	13.0980	13.2086	0.844	13.1800	13.0400	35,472
13/11/2008	€ / R	2008/12/12	11.80	Call	Currency Future	1,484.0000	1,558.0000	4.987	0	0	0
13/11/2008	€ / R	2008/12/12	12.35	Put	Currency Future	357.0000	303.0000	(15.126)	0	0	0
13/11/2008	€ / R	2008/12/12	11.15	Call	Currency Future	2,028.0000	2,119.0000	4.487	0	0	0
13/11/2008	€ / R	2008/12/12	11.90	Put	Currency Future	212.0000	172.0000	(18.868)	0	0	0
13/11/2008	€ / R	2008/12/12	12.35	Call	Currency Future	1,105.0000	1,162.0000	5.158	0	0	0
13/11/2008	€ / R	2008/12/12	11.15	Put	Currency Future	80.0000	60.0000	(25.000)	0	0	0
13/11/2008	€ / R	2008/12/12	11.40	Put	Currency Future	109.0000	85.0000	(22.018)	0	0	0
13/11/2008	€ / R	2008/12/12	11.90	Call	Currency Future	1,410.0000	1,481.0000	5.035	0	0	0
13/11/2008	€ / R	2008/12/12	12.45	Call	Currency Future	1,046.0000	1,099.0000	5.067	0	0	0
13/11/2008	€ / R	2008/12/12	10.30	Call	Currency Future	2,832.0000	2,934.0000	3.602	0	0	0
13/11/2008	€ / R	2008/12/12	15.15	Call	Currency Future	231.0000	240.0000	3.896	0	0	0
13/11/2008	€ / R	2008/12/12	11.40	Call	Currency Future	1,807.0000	1,894.0000	4.815	0	0	0
13/11/2008	€ / R	2008/12/12	15.15	Put	Currency Future	2,283.0000	2,181.0000	(4.468)	0	0	0
13/11/2008	€ / R	2008/12/12	14.00	Put	Currency Future	1,336.0000	1,246.0000	(6.737)	0	0	0
13/11/2008	€ / R	2008/12/12	11.30	Put	Currency Future	96.0000	74.0000	(22.917)	0	0	0
13/11/2008	€ / R	2008/12/12	16.30	Put	Currency Future	0.0000	3,219.0000	100.000	0	0	0
13/11/2008	€ / R	2008/12/12	13.60	Call	Currency Future	545.0000	571.0000	4.771	0	0	0
13/11/2008	€ / R	2008/12/12	10.35	Put	Currency Future	35.0000	26.0000	(25.714)	0	0	0
13/11/2008	€ / R	2008/12/12	14.00	Call	Currency Future	434.0000	455.0000	4.839	0	0	0
13/11/2008	€ / R	2008/12/12	11.30	Call	Currency Future	1,894.0000	1,983.0000	4.699	0	0	0
13/11/2008	€ / R	2008/12/12	16.30	Call	Currency Future	0.0000	128.0000	100.000	0	0	0
13/11/2008	€ / R	2008/12/12	11.80	Put	Currency Future	186.0000	150.0000	(19.355)	0	0	0
13/11/2008	€ / R	2008/12/12	13.10	Put	Currency Future	727.0000	653.0000	(10.179)	0	0	0
13/11/2008	€ / R	2008/12/12	13.80	Put	Currency Future	1,188.0000	1,101.0000	(7.323)	0	0	0
13/11/2008	€ / R	2008/12/12	12.45	Put	Currency Future	398.0000	340.0000	(14.573)	0	0	0
13/11/2008	€ / R	2008/12/12	10.35	Call	Currency Future	2,783.0000	2,885.0000	3.665	0	0	0
13/11/2008	€ / R	2008/12/12	13.70	Call	Currency Future	515.0000	540.0000	4.854	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,484.0000	1,558.0000	4.987	0	0	0
13/11/2008	€ / R 2008/12/12	15.50	Call	Currency Future	0.0000	198.0000	100.000	0	0	0
13/11/2008	€ / R 2008/12/12	13.60	Put	Currency Future	1,047.0000	963.0000	(8.023)	0	0	0
13/11/2008	€ / R 2008/12/12	15.90	Put	Currency Future	2,956.0000	2,850.0000	(3.586)	0	0	0
13/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	367.0000	384.0000	4.632	0	0	0
13/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	186.0000	150.0000	(19.355)	0	0	0
13/11/2008	€ / R 2008/12/12	13.00	Call	Currency Future	768.0000	807.0000	5.078	0	0	0
13/11/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,412.0000	1,321.0000	(6.445)	0	0	0
13/11/2008	€ / R 2008/12/12	9.55	Call	Currency Future	3,562.0000	3,668.0000	2.976	0	0	0
13/11/2008	€ / R 2008/12/12	10.70	Put	Currency Future	0.0000	33.0000	100.000	0	0	0
13/11/2008	€ / R 2008/12/12	14.10	Call	Currency Future	410.0000	430.0000	4.878	0	0	0
13/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	34.0000	25.0000	(26.471)	0	0	0
13/11/2008	€ / R 2008/12/12	13.90	Put	Currency Future	1,261.0000	1,173.0000	(6.979)	0	0	0
13/11/2008	€ / R 2008/12/12	14.70	Call	Currency Future	0.0000	308.0000	100.000	0	0	0
13/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	486.0000	510.0000	4.938	0	0	0
13/11/2008	€ / R 2008/12/12	9.50	Call	Currency Future	3,611.0000	3,717.0000	2.935	0	0	0
13/11/2008	€ / R 2008/12/12	16.70	Put	Currency Future	3,696.0000	3,589.0000	(2.895)	0	0	0
13/11/2008	€ / R 2008/12/12	13.90	Call	Currency Future	459.0000	481.0000	4.793	0	0	0
13/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	357.0000	303.0000	(15.126)	0	0	0
13/11/2008	€ / R 2008/12/12	14.70	Put	Currency Future	0.0000	1,799.0000	100.000	0	0	0
13/11/2008	€ / R 2008/12/12	15.95	Call	Currency Future	150.0000	154.0000	2.667	0	0	0
13/11/2008	€ / R 2008/12/12	10.30	Call	Currency Future	2,832.0000	2,934.0000	3.602	0	0	0
13/11/2008	€ / R 2008/12/12	13.70	Put	Currency Future	1,117.0000	1,031.0000	(7.699)	0	0	0
13/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	1,105.0000	1,162.0000	5.158	0	0	0
13/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	913.0000	833.0000	(8.762)	0	0	0
13/11/2008	€ / R 2008/12/12	12.80	Put	Currency Future	563.0000	495.0000	(12.078)	0	0	0
13/11/2008	€ / R 2008/12/12	15.50	Put	Currency Future	0.0000	2,489.0000	100.000	0	0	0
13/11/2008	€ / R 2008/12/12	15.90	Call	Currency Future	154.0000	159.0000	3.247	0	0	0
13/11/2008	€ / R 2008/12/12	15.00	Call	Currency Future	250.0000	261.0000	4.400	0	0	0
13/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	913.0000	833.0000	(8.762)	0	0	0
13/11/2008	€ / R 2008/12/12	12.25	Call	Currency Future	1,168.0000	1,228.0000	5.137	0	0	0
13/11/2008	€ / R 2008/12/12	13.75	Call	Currency Future	500.0000	524.0000	4.800	0	0	0
13/11/2008	€ / R 2008/12/12	9.50	Put	Currency Future	13.0000	8.0000	(38.462)	0	0	0
13/11/2008	€ / R 2008/12/12	13.40	Call	Currency Future	611.0000	641.0000	4.910	0	0	0
13/11/2008	€ / R 2008/12/12	13.75	Put	Currency Future	1,152.0000	1,066.0000	(7.465)	0	0	0
13/11/2008	€ / R 2008/12/12	9.55	Put	Currency Future	14.0000	9.0000	(35.714)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	€ / R 2008/12/12	15.00	Put	Currency Future	2,152.0000	2,052.0000	(4.647)	0	0	0
13/11/2008	€ / R 2008/12/12	10.70	Call	Currency Future	0.0000	2,542.0000	100.000	0	0	0
13/11/2008	€ / R 2008/12/12	12.85	Call	Currency Future	837.0000	879.0000	5.018	0	0	0
13/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	472.0000	495.0000	4.873	0	0	0
13/11/2008	€ / R 2008/12/12	15.95	Put	Currency Future	3,002.0000	2,896.0000	(3.531)	0	0	0
13/11/2008	€ / R 2008/12/12	12.55	Call	Currency Future	990.0000	1,040.0000	5.051	0	0	0
13/11/2008	€ / R 2008/12/12	15.80	Put	Currency Future	2,864.0000	2,759.0000	(3.666)	0	0	0
13/11/2008	€ / R 2008/12/12	12.60	Put	Currency Future	465.0000	403.0000	(13.333)	0	0	0
13/11/2008	€ / R 2008/12/12	12.85	Put	Currency Future	589.0000	520.0000	(11.715)	0	0	0
13/11/2008	€ / R 2008/12/12	16.60	Call	Currency Future	101.0000	105.0000	3.960	0	0	0
13/11/2008	€ / R 2008/12/12	13.40	Call	Currency Future	611.0000	641.0000	4.910	0	0	0
13/11/2008	€ / R 2008/12/12	14.50	Put	Currency Future	1,731.0000	1,635.0000	(5.546)	0	0	0
13/11/2008	€ / R 2008/12/12	15.80	Call	Currency Future	162.0000	168.0000	3.704	0	0	0
13/11/2008	€ / R 2008/12/12	13.30	Call	Currency Future	647.0000	679.0000	4.946	0	0	0
13/11/2008	€ / R 2008/12/12	12.20	Call	Currency Future	1,200.0000	1,263.0000	5.250	0	0	0
13/11/2008	€ / R 2008/12/12	11.00	Put	Currency Future	67.0000	48.0000	(28.358)	0	0	0
13/11/2008	€ / R 2008/12/12	13.30	Put	Currency Future	849.0000	770.0000	(9.305)	0	0	0
13/11/2008	€ / R 2008/12/12	12.60	Call	Currency Future	963.0000	1,011.0000	4.984	0	0	0
13/11/2008	€ / R 2008/12/12	12.20	Put	Currency Future	302.0000	254.0000	(15.894)	0	0	0
13/11/2008	€ / R 2008/12/12	12.55	Put	Currency Future	442.0000	381.0000	(13.801)	0	0	0
13/11/2008	€ / R 2008/12/12	11.00	Call	Currency Future	2,165.0000	2,257.0000	4.249	0	0	0
13/11/2008	€ / R 2008/12/12	13.20	Call	Currency Future	685.0000	719.0000	4.964	0	0	0
13/11/2008	€ / R 2008/12/12	12.25	Put	Currency Future	320.0000	270.0000	(15.625)	0	0	0
13/11/2008	€ / R 2008/12/12	13.00	Put	Currency Future	670.0000	598.0000	(10.746)	0	0	0
13/11/2008	€ / R 2008/12/12	16.70	Call	Currency Future	94.0000	97.0000	3.191	0	0	0
13/11/2008	€ / R 2008/12/12	13.20	Put	Currency Future	787.0000	711.0000	(9.657)	0	0	0
13/11/2008	€ / R 2008/12/12	9.45	Call	Currency Future	3,660.0000	3,766.0000	2.896	0	0	0
13/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	861.0000	904.0000	4.994	0	0	0
13/11/2008	€ / R 2008/12/12	10.25	Call	Currency Future	2,881.0000	2,983.0000	3.540	0	0	0
13/11/2008	€ / R 2008/12/12	13.05	Put	Currency Future	698.0000	625.0000	(10.458)	0	0	0
13/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,224.0000	1,137.0000	(7.108)	0	0	0
13/11/2008	€ / R 2008/12/12	9.85	Call	Currency Future	3,272.0000	3,375.0000	3.148	0	0	0
13/11/2008	€ / R 2008/12/12	15.90	Put	Currency Future	2,956.0000	2,850.0000	(3.586)	0	0	0
13/11/2008	€ / R 2008/12/12	13.95	Call	Currency Future	446.0000	468.0000	4.933	0	0	0
13/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	1,136.0000	1,195.0000	5.194	0	0	0
13/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	34.0000	25.0000	(26.471)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,410.0000	1,481.0000	5.035	0	0	0
13/11/2008	€ / R 2008/12/12	13.05	Call	Currency Future	746.0000	784.0000	5.094	0	0	0
13/11/2008	€ / R 2008/12/12	13.95	Put	Currency Future	1,298.0000	1,209.0000	(6.857)	0	0	0
13/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	338.0000	286.0000	(15.385)	0	0	0
13/11/2008	€ / R 2008/12/12	11.10	Call	Currency Future	2,074.0000	2,164.0000	4.339	0	0	0
13/11/2008	€ / R 2008/12/12	14.50	Call	Currency Future	329.0000	343.0000	4.255	0	0	0
13/11/2008	€ / R 2008/12/12	11.90	Put	Currency Future	212.0000	172.0000	(18.868)	0	0	0
13/11/2008	€ / R 2008/12/12	13.10	Call	Currency Future	725.0000	762.0000	5.103	0	0	0
13/11/2008	€ / R 2008/12/12	14.05	Call	Currency Future	422.0000	442.0000	4.739	0	0	0
13/11/2008	€ / R 2008/12/12	11.10	Put	Currency Future	76.0000	56.0000	(26.316)	0	0	0
13/11/2008	€ / R 2008/12/12	14.40	Call	Currency Future	348.0000	363.0000	4.310	0	0	0
13/11/2008	€ / R 2008/12/12	9.45	Put	Currency Future	12.0000	7.0000	(41.667)	0	0	0
13/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	367.0000	384.0000	4.632	0	0	0
13/11/2008	€ / R 2008/12/12	16.60	Put	Currency Future	3,603.0000	3,496.0000	(2.970)	0	0	0
13/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,569.0000	1,475.0000	(5.991)	0	0	0
13/11/2008	€ / R 2008/12/12	9.90	Put	Currency Future	0.0000	18.0000	100.000	0	0	0
13/11/2008	€ / R 2008/12/12	10.25	Put	Currency Future	33.0000	25.0000	(24.242)	0	0	0
13/11/2008	€ / R 2008/12/12	15.90	Call	Currency Future	154.0000	159.0000	3.247	0	0	0
13/11/2008	€ / R 2008/12/12	14.40	Put	Currency Future	1,650.0000	1,554.0000	(5.818)	0	0	0
13/11/2008	€ / R 2008/12/12	17.40	Call	Currency Future	55.0000	57.0000	3.636	0	0	0
13/11/2008	€ / R 2008/12/12	9.80	Call	Currency Future	3,320.0000	3,423.0000	3.102	0	0	0
13/11/2008	€ / R 2008/12/12	13.55	Put	Currency Future	1,013.0000	930.0000	(8.193)	0	0	0
13/11/2008	€ / R 2008/12/12	9.85	Put	Currency Future	24.0000	16.0000	(33.333)	0	0	0
13/11/2008	€ / R 2008/12/12	15.10	Call	Currency Future	237.0000	246.0000	3.797	0	0	0
13/11/2008	€ / R 2008/12/12	17.40	Put	Currency Future	4,357.0000	4,249.0000	(2.479)	0	0	0
13/11/2008	€ / R 2008/12/12	11.75	Put	Currency Future	174.0000	139.0000	(20.115)	0	0	0
13/11/2008	€ / R 2008/12/12	14.05	Put	Currency Future	1,374.0000	1,283.0000	(6.623)	0	0	0
13/11/2008	€ / R 2008/12/12	15.10	Put	Currency Future	2,239.0000	2,138.0000	(4.511)	0	0	0
13/11/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,540.0000	2,640.0000	3.937	0	0	0
13/11/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,447.0000	1,519.0000	4.976	0	0	0
13/11/2008	€ / R 2008/12/12	11.75	Call	Currency Future	1,522.0000	1,598.0000	4.993	0	0	0
13/11/2008	€ / R 2008/12/12	13.35	Put	Currency Future	881.0000	801.0000	(9.081)	0	0	0
13/11/2008	€ / R 2008/12/12	17.75	Put	Currency Future	4,694.0000	4,585.0000	(2.322)	0	0	0
13/11/2008	€ / R 2008/12/12	9.80	Put	Currency Future	22.0000	15.0000	(31.818)	0	0	0
13/11/2008	€ / R 2008/12/12	11.85	Put	Currency Future	199.0000	161.0000	(19.095)	0	0	0
13/11/2008	€ / R 2008/12/12	13.55	Call	Currency Future	561.0000	588.0000	4.813	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	€ / R 2008/12/12	16.95	Put	Currency Future	3,930.0000	3,822.0000	(2.748)	0	0	0
13/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,569.0000	1,475.0000	(5.991)	0	0	0
13/11/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,540.0000	2,640.0000	3.937	0	0	0
13/11/2008	€ / R 2008/12/12	13.45	Put	Currency Future	946.0000	864.0000	(8.668)	0	0	0
13/11/2008	€ / R 2008/12/12	10.65	Call	Currency Future	2,491.0000	2,591.0000	4.014	0	0	0
13/11/2008	€ / R 2008/12/12	17.75	Call	Currency Future	42.0000	44.0000	4.762	0	0	0
13/11/2008	€ / R 2008/12/12	10.60	Put	Currency Future	42.0000	31.0000	(26.190)	0	0	0
13/11/2008	€ / R 2008/12/12	13.45	Call	Currency Future	594.0000	623.0000	4.882	0	0	0
13/11/2008	€ / R 2008/12/12	16.95	Call	Currency Future	78.0000	81.0000	3.846	0	0	0
13/11/2008	€ / R 2008/12/12	14.60	Call	Currency Future	312.0000	325.0000	4.167	0	0	0
13/11/2008	€ / R 2008/12/12	13.35	Call	Currency Future	629.0000	660.0000	4.928	0	0	0
13/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	472.0000	495.0000	4.873	0	0	0
13/11/2008	€ / R 2008/12/12	15.35	Put	Currency Future	2,459.0000	2,356.0000	(4.189)	0	0	0
13/11/2008	€ / R 2008/12/12	15.45	Put	Currency Future	2,548.0000	2,445.0000	(4.042)	0	0	0
13/11/2008	€ / R 2008/12/12	16.15	Call	Currency Future	135.0000	139.0000	2.963	0	0	0
13/11/2008	€ / R 2008/12/12	12.05	Call	Currency Future	1,302.0000	1,369.0000	5.146	0	0	0
13/11/2008	€ / R 2008/12/12	15.45	Call	Currency Future	196.0000	203.0000	3.571	0	0	0
13/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,850.0000	1,938.0000	4.757	0	0	0
13/11/2008	€ / R 2008/12/12	14.65	Put	Currency Future	1,856.0000	1,758.0000	(5.280)	0	0	0
13/11/2008	€ / R 2008/12/12	16.15	Put	Currency Future	3,187.0000	3,080.0000	(3.357)	0	0	0
13/11/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,814.0000	1,717.0000	(5.347)	0	0	0
13/11/2008	€ / R 2008/12/12	9.60	Put	Currency Future	15.0000	10.0000	(33.333)	0	0	0
13/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	102.0000	80.0000	(21.569)	0	0	0
13/11/2008	€ / R 2008/12/12	10.40	Call	Currency Future	2,735.0000	2,836.0000	3.693	0	0	0
13/11/2008	€ / R 2008/12/12	15.30	Call	Currency Future	213.0000	221.0000	3.756	0	0	0
13/11/2008	€ / R 2008/12/12	16.25	Call	Currency Future	128.0000	131.0000	2.344	0	0	0
13/11/2008	€ / R 2008/12/12	15.35	Call	Currency Future	207.0000	215.0000	3.865	0	0	0
13/11/2008	€ / R 2008/12/12	17.00	Put	Currency Future	3,977.0000	3,869.0000	(2.716)	0	0	0
13/11/2008	€ / R 2008/12/12	16.25	Put	Currency Future	3,280.0000	3,173.0000	(3.262)	0	0	0
13/11/2008	€ / R 2008/12/12	15.30	Put	Currency Future	2,415.0000	2,312.0000	(4.265)	0	0	0
13/11/2008	€ / R 2008/12/12	10.60	Put	Currency Future	42.0000	31.0000	(26.190)	0	0	0
13/11/2008	€ / R 2008/12/12	16.90	Put	Currency Future	3,883.0000	3,775.0000	(2.781)	0	0	0
13/11/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,814.0000	1,717.0000	(5.347)	0	0	0
13/11/2008	€ / R 2008/12/12	15.05	Put	Currency Future	2,196.0000	2,095.0000	(4.599)	0	0	0
13/11/2008	€ / R 2008/12/12	12.15	Put	Currency Future	286.0000	239.0000	(16.434)	0	0	0
13/11/2008	€ / R 2008/12/12	16.10	Put	Currency Future	3,140.0000	3,034.0000	(3.376)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	€ / R 2008/12/12	15.40	Call	Currency Future	202.0000	209.0000	3.465	0	0	0
13/11/2008	€ / R 2008/12/12	15.85	Call	Currency Future	158.0000	163.0000	3.165	0	0	0
13/11/2008	€ / R 2008/12/12	15.40	Put	Currency Future	2,504.0000	2,400.0000	(4.153)	0	0	0
13/11/2008	€ / R 2008/12/12	15.05	Call	Currency Future	244.0000	253.0000	3.689	0	0	0
13/11/2008	€ / R 2008/12/12	12.15	Call	Currency Future	1,234.0000	1,298.0000	5.186	0	0	0
13/11/2008	€ / R 2008/12/12	16.20	Call	Currency Future	131.0000	135.0000	3.053	0	0	0
13/11/2008	€ / R 2008/12/12	11.05	Call	Currency Future	2,119.0000	2,210.0000	4.294	0	0	0
13/11/2008	€ / R 2008/12/12	12.05	Put	Currency Future	254.0000	211.0000	(16.929)	0	0	0
13/11/2008	€ / R 2008/12/12	10.40	Put	Currency Future	37.0000	27.0000	(27.027)	0	0	0
13/11/2008	€ / R 2008/12/12	11.05	Put	Currency Future	71.0000	52.0000	(26.761)	0	0	0
13/11/2008	€ / R 2008/12/12	17.00	Call	Currency Future	75.0000	78.0000	4.000	0	0	0
13/11/2008	€ / R 2008/12/12	9.90	Call	Currency Future	0.0000	3,326.0000	100.000	0	0	0
13/11/2008	€ / R 2008/12/12	16.10	Call	Currency Future	138.0000	142.0000	2.899	0	0	0
13/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	1,136.0000	1,195.0000	5.194	0	0	0
13/11/2008	€ / R 2008/12/12	16.20	Put	Currency Future	3,233.0000	3,126.0000	(3.310)	0	0	0
13/11/2008	€ / R 2008/12/12	15.85	Put	Currency Future	2,910.0000	2,805.0000	(3.608)	0	0	0
13/11/2008	€ / R 2008/12/12	12.50	Call	Currency Future	1,018.0000	1,069.0000	5.010	0	0	0
13/11/2008	€ / R 2008/12/12	14.60	Call	Currency Future	312.0000	325.0000	4.167	0	0	0
13/11/2008	€ / R 2008/12/12	11.65	Call	Currency Future	1,600.0000	1,678.0000	4.875	0	0	0
13/11/2008	€ / R 2008/12/12	11.20	Call	Currency Future	1,983.0000	2,073.0000	4.539	0	0	0
13/11/2008	€ / R 2008/12/12	16.90	Call	Currency Future	81.0000	84.0000	3.704	0	0	0
13/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	270.0000	225.0000	(16.667)	0	0	0
13/11/2008	€ / R 2008/12/12	11.20	Put	Currency Future	85.0000	65.0000	(23.529)	0	0	0
13/11/2008	€ / R 2008/12/12	17.70	Call	Currency Future	44.0000	46.0000	4.545	0	0	0
13/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	338.0000	286.0000	(15.385)	0	0	0
13/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,268.0000	1,333.0000	5.126	0	0	0
13/11/2008	€ / R 2008/12/12	15.20	Call	Currency Future	225.0000	233.0000	3.556	0	0	0
13/11/2008	€ / R 2008/12/12	17.70	Put	Currency Future	4,646.0000	4,537.0000	(2.346)	0	0	0
13/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,268.0000	1,333.0000	5.126	0	0	0
13/11/2008	€ / R 2008/12/12	11.70	Put	Currency Future	163.0000	129.0000	(20.859)	0	0	0
13/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,639.0000	1,720.0000	4.942	0	0	0
13/11/2008	€ / R 2008/12/12	11.70	Call	Currency Future	1,561.0000	1,638.0000	4.933	0	0	0
13/11/2008	€ / R 2008/12/12	12.50	Put	Currency Future	420.0000	360.0000	(14.286)	0	0	0
13/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	141.0000	111.0000	(21.277)	0	0	0
13/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	270.0000	225.0000	(16.667)	0	0	0
13/11/2008	€ / R 2008/12/12	14.25	Call	Currency Future	378.0000	395.0000	4.497	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	€ / R 2008/12/12	12.90	Put	Currency Future	615.0000	545.0000	(11.382)	0	0	0
13/11/2008	€ / R 2008/12/12	14.65	Call	Currency Future	304.0000	316.0000	3.947	0	0	0
13/11/2008	€ / R 2008/12/12	14.25	Put	Currency Future	1,530.0000	1,436.0000	(6.144)	0	0	0
13/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,224.0000	1,137.0000	(7.108)	0	0	0
13/11/2008	€ / R 2008/12/12	14.35	Call	Currency Future	357.0000	373.0000	4.482	0	0	0
13/11/2008	€ / R 2008/12/12	11.65	Put	Currency Future	152.0000	120.0000	(21.053)	0	0	0
13/11/2008	€ / R 2008/12/12	10.65	Put	Currency Future	43.0000	32.0000	(25.581)	0	0	0
13/11/2008	€ / R 2008/12/12	12.75	Put	Currency Future	537.0000	471.0000	(12.291)	0	0	0
13/11/2008	€ / R 2008/12/12	13.50	Call	Currency Future	577.0000	605.0000	4.853	0	0	0
13/11/2008	€ / R 2008/12/12	12.75	Call	Currency Future	885.0000	930.0000	5.085	0	0	0
13/11/2008	€ / R 2008/12/12	15.20	Put	Currency Future	2,327.0000	2,224.0000	(4.426)	0	0	0
13/11/2008	€ / R 2008/12/12	14.45	Call	Currency Future	338.0000	353.0000	4.438	0	0	0
13/11/2008	€ / R 2008/12/12	16.00	Call	Currency Future	146.0000	150.0000	2.740	0	0	0
13/11/2008	€ / R 2008/12/12	14.35	Put	Currency Future	1,609.0000	1,515.0000	(5.842)	0	0	0
13/11/2008	€ / R 2008/12/12	14.45	Put	Currency Future	1,690.0000	1,595.0000	(5.621)	0	0	0
13/11/2008	€ / R 2008/12/12	13.50	Put	Currency Future	979.0000	897.0000	(8.376)	0	0	0
13/11/2008	€ / R 2008/12/12	16.00	Put	Currency Future	3,048.0000	2,942.0000	(3.478)	0	0	0
13/11/2008	€ / R 2008/12/12	9.60	Call	Currency Future	3,513.0000	3,618.0000	2.989	0	0	0
13/11/2008	€ / R 2008/12/12	13.80	Put	Currency Future	1,188.0000	1,101.0000	(7.323)	0	0	0
13/11/2008	€ / R 2008/12/12	12.70	Put	Currency Future	513.0000	448.0000	(12.671)	0	0	0
13/11/2008	€ / R 2008/12/12	12.70	Call	Currency Future	911.0000	956.0000	4.940	0	0	0
13/11/2008	€ / R 2008/12/12	14.55	Call	Currency Future	321.0000	334.0000	4.050	0	0	0
13/11/2008	€ / R 2008/12/12	14.55	Put	Currency Future	1,773.0000	1,676.0000	(5.471)	0	0	0
13/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	486.0000	510.0000	4.938	0	0	0
13/11/2008	€ / R 2008/12/12	12.80	Put	Currency Future	563.0000	495.0000	(12.078)	0	0	0
13/11/2008	€ / R 2008/12/12	12.65	Call	Currency Future	937.0000	983.0000	4.909	0	0	0
13/11/2008	€ / R 2008/12/12	12.65	Put	Currency Future	489.0000	425.0000	(13.088)	0	0	0
13/11/2008	€ / R 2008/12/12	14.20	Call	Currency Future	388.0000	406.0000	4.639	0	0	0
13/11/2008	€ / R 2008/12/12	12.90	Call	Currency Future	813.0000	854.0000	5.043	0	0	0
13/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	861.0000	904.0000	4.994	0	0	0
13/11/2008	€ / R 2008/12/12	14.20	Put	Currency Future	1,490.0000	1,397.0000	(6.242)	0	0	0
13/11/2008	€ / R 2008/12/12	11.50	Call	Currency Future	1,720.0000	1,806.0000	5.000	0	0	0
13/11/2008	€ / R 2008/12/12	13.05	Put	Currency Future	698.0000	625.0000	(10.458)	0	0	0
13/11/2008	€ / R 2008/12/12	11.50	Put	Currency Future	122.0000	97.0000	(20.492)	0	0	0
13/11/2008	€ / R 2008/12/12	12.55	Call	Currency Future	990.0000	1,040.0000	5.051	0	0	0
13/11/2008	€ / R 2008/12/12	12.55	Put	Currency Future	442.0000	381.0000	(13.801)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	€ / R 2008/12/12	12.95	Call	Currency Future	790.0000	830.0000	5.063	0	0	0
13/11/2008	€ / R 2008/12/12	13.15	Call	Currency Future	705.0000	740.0000	4.965	0	0	0
13/11/2008	€ / R 2008/12/12	14.15	Put	Currency Future	1,451.0000	1,359.0000	(6.340)	0	0	0
13/11/2008	€ / R 2008/12/12	13.15	Put	Currency Future	757.0000	682.0000	(9.908)	0	0	0
13/11/2008	€ / R 2008/12/12	14.15	Call	Currency Future	399.0000	418.0000	4.762	0	0	0
13/11/2008	€ / R 2008/12/12	12.95	Put	Currency Future	642.0000	571.0000	(11.059)	0	0	0
13/11/2008	€ / R 2008/12/12	13.05	Call	Currency Future	746.0000	784.0000	5.094	0	0	0
13/11/2008	€ / R 2008/12/12	12.60	Call	Currency Future	963.0000	1,011.0000	4.984	0	0	0
13/11/2008	€ / R 2008/12/12	13.25	Call	Currency Future	666.0000	699.0000	4.955	0	0	0
13/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	377.0000	321.0000	(14.854)	0	0	0
13/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	1,075.0000	1,129.0000	5.023	0	0	0
13/11/2008	€ / R 2008/12/12	12.60	Put	Currency Future	465.0000	403.0000	(13.333)	0	0	0
13/11/2008	€ / R 2008/12/12	13.25	Put	Currency Future	818.0000	740.0000	(9.535)	0	0	0
13/11/2008	€ / R 2008/12/12	13.65	Put	Currency Future	1,081.0000	997.0000	(7.771)	0	0	0
13/11/2008	€ / R 2008/12/12	13.65	Call	Currency Future	529.0000	555.0000	4.915	0	0	0
13/11/2008	€ / R 2008/12/12	14.10	Call	Currency Future	410.0000	430.0000	4.878	0	0	0
13/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	377.0000	321.0000	(14.854)	0	0	0
13/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	1,075.0000	1,129.0000	5.023	0	0	0
13/11/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,412.0000	1,321.0000	(6.445)	0	0	0
13/11/2008	€ / R 2008/12/12	11.45	Call	Currency Future	1,763.0000	1,850.0000	4.935	0	0	0
13/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	102.0000	80.0000	(21.569)	0	0	0
13/11/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,447.0000	1,519.0000	4.976	0	0	0
13/11/2008	€ / R 2008/12/12	11.85	Put	Currency Future	199.0000	161.0000	(19.095)	0	0	0
13/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,850.0000	1,938.0000	4.757	0	0	0
13/11/2008	€ / R 2008/12/12	11.45	Put	Currency Future	115.0000	91.0000	(20.870)	0	0	0
13/11/2008	€ / R 2008/12/12	12.00	Put	Currency Future	240.0000	197.0000	(17.917)	0	0	0
13/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,807.0000	1,894.0000	4.815	0	0	0
13/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	141.0000	111.0000	(21.277)	0	0	0
13/11/2008	€ / R 2008/12/12	11.55	Call	Currency Future	1,679.0000	1,763.0000	5.003	0	0	0
13/11/2008	€ / R 2008/12/12	11.55	Put	Currency Future	131.0000	104.0000	(20.611)	0	0	0
13/11/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,894.0000	1,983.0000	4.699	0	0	0
13/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	96.0000	74.0000	(22.917)	0	0	0
13/11/2008	€ / R 2008/12/12	11.95	Call	Currency Future	1,373.0000	1,443.0000	5.098	0	0	0
13/11/2008	€ / R 2008/12/12	12.00	Call	Currency Future	1,338.0000	1,406.0000	5.082	0	0	0
13/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,639.0000	1,720.0000	4.942	0	0	0
13/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	109.0000	85.0000	(22.018)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	€ / R	2008/12/12	11.95	Put	Currency Future	225.0000	185.0000	(17.778)	0	0	0
13/11/2008	€ / R	2009/03/16			Currency Future	13.3950	13.5225	0.952	13.3100	13.3100	4,768
13/11/2008	€ / R	2009/03/16	13.35	Put	Currency Future	1,038.0000	936.0000	(9.827)	0	0	0
13/11/2008	€ / R	2009/03/16	16.45	Call	Currency Future	398.0000	404.0000	1.508	0	0	0
13/11/2008	€ / R	2009/03/16	15.75	Call	Currency Future	491.0000	498.0000	1.426	0	0	0
13/11/2008	€ / R	2009/03/16	13.55	Call	Currency Future	1,008.0000	1,033.0000	2.480	0	0	0
13/11/2008	€ / R	2009/03/16	10.20	Call	Currency Future	0.0000	3,361.0000	100.000	0	0	0
13/11/2008	€ / R	2009/03/16	13.05	Put	Currency Future	857.0000	762.0000	(11.085)	0	0	0
13/11/2008	€ / R	2009/03/16	15.85	Put	Currency Future	2,931.0000	2,811.0000	(4.094)	0	0	0
13/11/2008	€ / R	2009/03/16	14.95	Put	Currency Future	2,182.0000	2,066.0000	(5.316)	0	0	0
13/11/2008	€ / R	2009/03/16	14.10	Put	Currency Future	1,535.0000	1,426.0000	(7.101)	0	0	0
13/11/2008	€ / R	2009/03/16	15.25	Put	Currency Future	2,425.0000	2,308.0000	(4.825)	0	0	0
13/11/2008	€ / R	2009/03/16	15.75	Put	Currency Future	2,846.0000	2,726.0000	(4.216)	0	0	0
13/11/2008	€ / R	2009/03/16	10.20	Put	Currency Future	0.0000	38.0000	100.000	0	0	0
13/11/2008	€ / R	2009/03/16	12.15	Put	Currency Future	431.0000	361.0000	(16.241)	0	0	0
13/11/2008	€ / R	2009/03/16	13.05	Call	Currency Future	1,202.0000	1,234.0000	2.662	0	0	0
13/11/2008	€ / R	2009/03/16	15.85	Call	Currency Future	476.0000	484.0000	1.681	0	0	0
13/11/2008	€ / R	2009/03/16	12.55	Call	Currency Future	1,439.0000	1,486.0000	3.266	0	0	0
13/11/2008	€ / R	2009/03/16	17.35	Call	Currency Future	278.0000	284.0000	2.158	0	0	0
13/11/2008	€ / R	2009/03/16	11.00	Call	Currency Future	0.0000	2,623.0000	100.000	0	0	0
13/11/2008	€ / R	2009/03/16	16.45	Put	Currency Future	3,453.0000	3,331.0000	(3.533)	0	0	0
13/11/2008	€ / R	2009/03/16	12.15	Call	Currency Future	1,676.0000	1,734.0000	3.461	0	0	0
13/11/2008	€ / R	2009/03/16	16.55	Put	Currency Future	3,542.0000	3,419.0000	(3.473)	0	0	0
13/11/2008	€ / R	2009/03/16	12.15	Call	Currency Future	1,676.0000	1,734.0000	3.461	0	0	0
13/11/2008	€ / R	2009/03/16	13.35	Call	Currency Future	1,083.0000	1,109.0000	2.401	0	0	0
13/11/2008	€ / R	2009/03/16	12.65	Put	Currency Future	641.0000	557.0000	(13.105)	0	0	0
13/11/2008	€ / R	2009/03/16	16.55	Call	Currency Future	387.0000	392.0000	1.292	0	0	0
13/11/2008	€ / R	2009/03/16	14.95	Call	Currency Future	627.0000	639.0000	1.914	0	0	0
13/11/2008	€ / R	2009/03/16	12.65	Call	Currency Future	1,386.0000	1,430.0000	3.175	0	0	0
13/11/2008	€ / R	2009/03/16	17.35	Put	Currency Future	4,233.0000	4,111.0000	(2.882)	0	0	0
13/11/2008	€ / R	2009/03/16	13.55	Call	Currency Future	1,008.0000	1,033.0000	2.480	0	0	0
13/11/2008	€ / R	2009/03/16	11.00	Put	Currency Future	0.0000	101.0000	100.000	0	0	0
13/11/2008	€ / R	2009/03/16	12.15	Put	Currency Future	431.0000	361.0000	(16.241)	0	0	0
13/11/2008	€ / R	2009/03/16	10.95	Put	Currency Future	126.0000	95.0000	(24.603)	0	0	0
13/11/2008	€ / R	2009/03/16	13.55	Put	Currency Future	1,163.0000	1,060.0000	(8.856)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	594.0000	514.0000	(13.468)	0	0	0
13/11/2008	€ / R 2009/03/16	13.75	Call	Currency Future	939.0000	961.0000	2.343	0	0	0
13/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	816.0000	834.0000	2.206	0	0	0
13/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	395.0000	328.0000	(16.962)	0	0	0
13/11/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,524.0000	1,575.0000	3.346	0	0	0
13/11/2008	€ / R 2009/03/16	17.75	Put	Currency Future	4,589.0000	4,466.0000	(2.680)	0	0	0
13/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,571.0000	1,462.0000	(6.938)	0	0	0
13/11/2008	€ / R 2009/03/16	13.10	Call	Currency Future	1,181.0000	1,212.0000	2.625	0	0	0
13/11/2008	€ / R 2009/03/16	13.10	Put	Currency Future	886.0000	789.0000	(10.948)	0	0	0
13/11/2008	€ / R 2009/03/16	14.65	Call	Currency Future	690.0000	704.0000	2.029	0	0	0
13/11/2008	€ / R 2009/03/16	15.40	Call	Currency Future	545.0000	554.0000	1.651	0	0	0
13/11/2008	€ / R 2009/03/16	14.20	Call	Currency Future	0.0000	820.0000	100.000	0	0	0
13/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,907.0000	1,793.0000	(5.978)	0	0	0
13/11/2008	€ / R 2009/03/16	11.45	Call	Currency Future	2,167.0000	2,246.0000	3.646	0	0	0
13/11/2008	€ / R 2009/03/16	15.80	Call	Currency Future	0.0000	491.0000	100.000	0	0	0
13/11/2008	€ / R 2009/03/16	12.50	Put	Currency Future	572.0000	493.0000	(13.811)	0	0	0
13/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	702.0000	716.0000	1.994	0	0	0
13/11/2008	€ / R 2009/03/16	15.60	Call	Currency Future	513.0000	521.0000	1.559	0	0	0
13/11/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,163.0000	1,060.0000	(8.856)	0	0	0
13/11/2008	€ / R 2009/03/16	12.50	Call	Currency Future	1,467.0000	1,516.0000	3.340	0	0	0
13/11/2008	€ / R 2009/03/16	11.40	Put	Currency Future	210.0000	163.0000	(22.381)	0	0	0
13/11/2008	€ / R 2009/03/16	15.00	Put	Currency Future	2,222.0000	2,106.0000	(5.221)	0	0	0
13/11/2008	€ / R 2009/03/16	11.45	Put	Currency Future	222.0000	173.0000	(22.072)	0	0	0
13/11/2008	€ / R 2009/03/16	14.65	Put	Currency Future	1,945.0000	1,832.0000	(5.810)	0	0	0
13/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	702.0000	716.0000	1.994	0	0	0
13/11/2008	€ / R 2009/03/16	11.40	Call	Currency Future	2,205.0000	2,286.0000	3.673	0	0	0
13/11/2008	€ / R 2009/03/16	15.00	Call	Currency Future	617.0000	629.0000	1.945	0	0	0
13/11/2008	€ / R 2009/03/16	13.30	Call	Currency Future	1,102.0000	1,128.0000	2.359	0	0	0
13/11/2008	€ / R 2009/03/16	9.80	Put	Currency Future	31.0000	21.0000	(32.258)	0	0	0
13/11/2008	€ / R 2009/03/16	15.40	Put	Currency Future	2,550.0000	2,432.0000	(4.627)	0	0	0
13/11/2008	€ / R 2009/03/16	15.45	Call	Currency Future	537.0000	546.0000	1.676	0	0	0
13/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,882.0000	2,987.0000	3.643	0	0	0
13/11/2008	€ / R 2009/03/16	15.60	Put	Currency Future	2,718.0000	2,599.0000	(4.378)	0	0	0
13/11/2008	€ / R 2009/03/16	15.45	Put	Currency Future	2,592.0000	2,473.0000	(4.591)	0	0	0
13/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	87.0000	64.0000	(26.437)	0	0	0
13/11/2008	€ / R 2009/03/16	16.20	Put	Currency Future	3,234.0000	3,112.0000	(3.772)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	€ / R 2009/03/16	14.20	Put	Currency Future	0.0000	1,497.0000	100.000	0	0	0
13/11/2008	€ / R 2009/03/16	12.40	Put	Currency Future	529.0000	453.0000	(14.367)	0	0	0
13/11/2008	€ / R 2009/03/16	16.25	Call	Currency Future	422.0000	428.0000	1.422	0	0	0
13/11/2008	€ / R 2009/03/16	16.20	Call	Currency Future	429.0000	435.0000	1.399	0	0	0
13/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	594.0000	514.0000	(13.468)	0	0	0
13/11/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,708.0000	1,767.0000	3.454	0	0	0
13/11/2008	€ / R 2009/03/16	16.25	Put	Currency Future	3,277.0000	3,156.0000	(3.692)	0	0	0
13/11/2008	€ / R 2009/03/16	17.00	Call	Currency Future	322.0000	330.0000	2.484	0	0	0
13/11/2008	€ / R 2009/03/16	16.80	Put	Currency Future	3,756.0000	3,637.0000	(3.168)	0	0	0
13/11/2008	€ / R 2009/03/16	12.10	Put	Currency Future	413.0000	344.0000	(16.707)	0	0	0
13/11/2008	€ / R 2009/03/16	16.80	Call	Currency Future	351.0000	360.0000	2.564	0	0	0
13/11/2008	€ / R 2009/03/16	15.80	Put	Currency Future	0.0000	2,769.0000	100.000	0	0	0
13/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,554.0000	1,606.0000	3.346	0	0	0
13/11/2008	€ / R 2009/03/16	13.30	Put	Currency Future	1,007.0000	906.0000	(10.030)	0	0	0
13/11/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,361.0000	1,255.0000	(7.788)	0	0	0
13/11/2008	€ / R 2009/03/16	16.60	Call	Currency Future	0.0000	386.0000	100.000	0	0	0
13/11/2008	€ / R 2009/03/16	13.85	Call	Currency Future	906.0000	927.0000	2.318	0	0	0
13/11/2008	€ / R 2009/03/16	12.75	Put	Currency Future	692.0000	604.0000	(12.717)	0	0	0
13/11/2008	€ / R 2009/03/16	16.60	Put	Currency Future	0.0000	3,464.0000	100.000	0	0	0
13/11/2008	€ / R 2009/03/16	10.65	Put	Currency Future	92.0000	68.0000	(26.087)	0	0	0
13/11/2008	€ / R 2009/03/16	12.75	Call	Currency Future	1,337.0000	1,376.0000	2.917	0	0	0
13/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,740.0000	1,800.0000	3.448	0	0	0
13/11/2008	€ / R 2009/03/16	12.85	Put	Currency Future	745.0000	654.0000	(12.215)	0	0	0
13/11/2008	€ / R 2009/03/16	10.65	Call	Currency Future	2,837.0000	2,940.0000	3.631	0	0	0
13/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,439.0000	1,486.0000	3.266	0	0	0
13/11/2008	€ / R 2009/03/16	14.10	Call	Currency Future	830.0000	849.0000	2.289	0	0	0
13/11/2008	€ / R 2009/03/16	13.45	Call	Currency Future	1,045.0000	1,070.0000	2.392	0	0	0
13/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,882.0000	2,987.0000	3.643	0	0	0
13/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,386.0000	1,430.0000	3.175	0	0	0
13/11/2008	€ / R 2009/03/16	13.45	Put	Currency Future	1,100.0000	998.0000	(9.273)	0	0	0
13/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	87.0000	64.0000	(26.437)	0	0	0
13/11/2008	€ / R 2009/03/16	17.00	Put	Currency Future	3,927.0000	3,808.0000	(3.030)	0	0	0
13/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	641.0000	557.0000	(13.105)	0	0	0
13/11/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,290.0000	1,327.0000	2.868	0	0	0
13/11/2008	€ / R 2009/03/16	9.80	Call	Currency Future	3,626.0000	3,743.0000	3.227	0	0	0
13/11/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,708.0000	1,767.0000	3.454	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	€ / R 2009/03/16	16.10	Put	Currency Future	3,147.0000	3,026.0000	(3.845)	0	0	0
13/11/2008	€ / R 2009/03/16	9.85	Call	Currency Future	3,578.0000	3,695.0000	3.270	0	0	0
13/11/2008	€ / R 2009/03/16	16.10	Call	Currency Future	442.0000	448.0000	1.357	0	0	0
13/11/2008	€ / R 2009/03/16	9.85	Put	Currency Future	33.0000	23.0000	(30.303)	0	0	0
13/11/2008	€ / R 2009/03/16	15.35	Call	Currency Future	553.0000	563.0000	1.808	0	0	0
13/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	314.0000	254.0000	(19.108)	0	0	0
13/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,907.0000	1,793.0000	(5.978)	0	0	0
13/11/2008	€ / R 2009/03/16	15.35	Put	Currency Future	2,508.0000	2,390.0000	(4.705)	0	0	0
13/11/2008	€ / R 2009/03/16	12.10	Put	Currency Future	413.0000	344.0000	(16.707)	0	0	0
13/11/2008	€ / R 2009/03/16	16.15	Call	Currency Future	435.0000	442.0000	1.609	0	0	0
13/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	509.0000	434.0000	(14.735)	0	0	0
13/11/2008	€ / R 2009/03/16	16.30	Put	Currency Future	3,321.0000	3,200.0000	(3.643)	0	0	0
13/11/2008	€ / R 2009/03/16	16.15	Put	Currency Future	3,190.0000	3,069.0000	(3.793)	0	0	0
13/11/2008	€ / R 2009/03/16	12.00	Call	Currency Future	1,773.0000	1,834.0000	3.440	0	0	0
13/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,554.0000	1,606.0000	3.346	0	0	0
13/11/2008	€ / R 2009/03/16	16.95	Call	Currency Future	329.0000	337.0000	2.432	0	0	0
13/11/2008	€ / R 2009/03/16	10.90	Call	Currency Future	2,615.0000	2,713.0000	3.748	0	0	0
13/11/2008	€ / R 2009/03/16	12.00	Put	Currency Future	378.0000	312.0000	(17.460)	0	0	0
13/11/2008	€ / R 2009/03/16	15.25	Call	Currency Future	570.0000	581.0000	1.930	0	0	0
13/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	509.0000	434.0000	(14.735)	0	0	0
13/11/2008	€ / R 2009/03/16	13.75	Put	Currency Future	1,294.0000	1,188.0000	(8.192)	0	0	0
13/11/2008	€ / R 2009/03/16	15.30	Put	Currency Future	2,467.0000	2,349.0000	(4.783)	0	0	0
13/11/2008	€ / R 2009/03/16	17.75	Call	Currency Future	234.0000	238.0000	1.709	0	0	0
13/11/2008	€ / R 2009/03/16	10.10	Put	Currency Future	47.0000	33.0000	(29.787)	0	0	0
13/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	329.0000	268.0000	(18.541)	0	0	0
13/11/2008	€ / R 2009/03/16	16.95	Put	Currency Future	3,884.0000	3,765.0000	(3.064)	0	0	0
13/11/2008	€ / R 2009/03/16	10.95	Call	Currency Future	2,571.0000	2,668.0000	3.773	0	0	0
13/11/2008	€ / R 2009/03/16	10.10	Call	Currency Future	3,342.0000	3,456.0000	3.411	0	0	0
13/11/2008	€ / R 2009/03/16	12.45	Call	Currency Future	1,495.0000	1,545.0000	3.344	0	0	0
13/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,909.0000	1,977.0000	3.562	0	0	0
13/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	272.0000	217.0000	(20.221)	0	0	0
13/11/2008	€ / R 2009/03/16	11.35	Put	Currency Future	199.0000	154.0000	(22.613)	0	0	0
13/11/2008	€ / R 2009/03/16	15.30	Call	Currency Future	562.0000	572.0000	1.779	0	0	0
13/11/2008	€ / R 2009/03/16	12.45	Put	Currency Future	550.0000	473.0000	(14.000)	0	0	0
13/11/2008	€ / R 2009/03/16	14.50	Put	Currency Future	1,830.0000	1,718.0000	(6.120)	0	0	0
13/11/2008	€ / R 2009/03/16	13.40	Put	Currency Future	1,069.0000	967.0000	(9.542)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	€ / R 2009/03/16	14.50	Call	Currency Future	725.0000	740.0000	2.069	0	0	0
13/11/2008	€ / R 2009/03/16	13.40	Call	Currency Future	1,064.0000	1,089.0000	2.350	0	0	0
13/11/2008	€ / R 2009/03/16	10.15	Call	Currency Future	3,296.0000	3,408.0000	3.398	0	0	0
13/11/2008	€ / R 2009/03/16	10.15	Put	Currency Future	51.0000	36.0000	(29.412)	0	0	0
13/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	616.0000	535.0000	(13.149)	0	0	0
13/11/2008	€ / R 2009/03/16	17.30	Put	Currency Future	4,189.0000	4,068.0000	(2.889)	0	0	0
13/11/2008	€ / R 2009/03/16	18.10	Call	Currency Future	200.0000	204.0000	2.000	0	0	0
13/11/2008	€ / R 2009/03/16	18.10	Put	Currency Future	4,905.0000	4,781.0000	(2.528)	0	0	0
13/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,411.0000	1,458.0000	3.331	0	0	0
13/11/2008	€ / R 2009/03/16	11.35	Call	Currency Future	2,244.0000	2,326.0000	3.654	0	0	0
13/11/2008	€ / R 2009/03/16	17.30	Call	Currency Future	284.0000	290.0000	2.113	0	0	0
13/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,874.0000	1,940.0000	3.522	0	0	0
13/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	489.0000	415.0000	(15.133)	0	0	0
13/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,584.0000	1,637.0000	3.346	0	0	0
13/11/2008	€ / R 2009/03/16	16.50	Put	Currency Future	3,498.0000	3,375.0000	(3.516)	0	0	0
13/11/2008	€ / R 2009/03/16	9.70	Put	Currency Future	26.0000	18.0000	(30.769)	0	0	0
13/11/2008	€ / R 2009/03/16	15.70	Call	Currency Future	498.0000	506.0000	1.606	0	0	0
13/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	2,017.0000	2,090.0000	3.619	0	0	0
13/11/2008	€ / R 2009/03/16	11.30	Put	Currency Future	189.0000	145.0000	(23.280)	0	0	0
13/11/2008	€ / R 2009/03/16	12.25	Call	Currency Future	1,614.0000	1,669.0000	3.408	0	0	0
13/11/2008	€ / R 2009/03/16	9.70	Call	Currency Future	3,721.0000	3,840.0000	3.198	0	0	0
13/11/2008	€ / R 2009/03/16	12.25	Put	Currency Future	469.0000	396.0000	(15.565)	0	0	0
13/11/2008	€ / R 2009/03/16	11.30	Call	Currency Future	2,284.0000	2,367.0000	3.634	0	0	0
13/11/2008	€ / R 2009/03/16	10.50	Call	Currency Future	2,972.0000	3,079.0000	3.600	0	0	0
13/11/2008	€ / R 2009/03/16	14.70	Put	Currency Future	1,984.0000	1,870.0000	(5.746)	0	0	0
13/11/2008	€ / R 2009/03/16	15.70	Put	Currency Future	2,803.0000	2,683.0000	(4.281)	0	0	0
13/11/2008	€ / R 2009/03/16	10.50	Put	Currency Future	77.0000	57.0000	(25.974)	0	0	0
13/11/2008	€ / R 2009/03/16	15.50	Call	Currency Future	529.0000	537.0000	1.512	0	0	0
13/11/2008	€ / R 2009/03/16	16.50	Call	Currency Future	393.0000	398.0000	1.272	0	0	0
13/11/2008	€ / R 2009/03/16	10.90	Put	Currency Future	120.0000	90.0000	(25.000)	0	0	0
13/11/2008	€ / R 2009/03/16	14.70	Call	Currency Future	679.0000	693.0000	2.062	0	0	0
13/11/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,196.0000	1,092.0000	(8.696)	0	0	0
13/11/2008	€ / R 2009/03/16	15.50	Put	Currency Future	2,634.0000	2,515.0000	(4.518)	0	0	0
13/11/2008	€ / R 2009/03/16	11.90	Call	Currency Future	1,840.0000	1,904.0000	3.478	0	0	0
13/11/2008	€ / R 2009/03/16	13.60	Call	Currency Future	991.0000	1,014.0000	2.321	0	0	0
13/11/2008	€ / R 2009/03/16	11.90	Put	Currency Future	345.0000	281.0000	(18.551)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	€ / R 2009/03/16	13.20	Put	Currency Future	946.0000	847.0000	(10.465)	0	0	0
13/11/2008	€ / R 2009/03/16	16.30	Call	Currency Future	416.0000	422.0000	1.442	0	0	0
13/11/2008	€ / R 2009/03/16	13.20	Call	Currency Future	1,141.0000	1,169.0000	2.454	0	0	0
13/11/2008	€ / R 2009/03/16	13.00	Put	Currency Future	829.0000	734.0000	(11.460)	0	0	0
13/11/2008	€ / R 2009/03/16	13.90	Put	Currency Future	1,396.0000	1,288.0000	(7.736)	0	0	0
13/11/2008	€ / R 2009/03/16	13.85	Call	Currency Future	906.0000	927.0000	2.318	0	0	0
13/11/2008	€ / R 2009/03/16	10.70	Put	Currency Future	97.0000	72.0000	(25.773)	0	0	0
13/11/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,196.0000	1,092.0000	(8.696)	0	0	0
13/11/2008	€ / R 2009/03/16	13.60	Call	Currency Future	991.0000	1,014.0000	2.321	0	0	0
13/11/2008	€ / R 2009/03/16	12.90	Call	Currency Future	1,268.0000	1,303.0000	2.760	0	0	0
13/11/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,535.0000	1,426.0000	(7.101)	0	0	0
13/11/2008	€ / R 2009/03/16	13.90	Call	Currency Future	891.0000	911.0000	2.245	0	0	0
13/11/2008	€ / R 2009/03/16	13.00	Call	Currency Future	1,224.0000	1,257.0000	2.696	0	0	0
13/11/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,361.0000	1,255.0000	(7.788)	0	0	0
13/11/2008	€ / R 2009/03/16	9.90	Put	Currency Future	36.0000	24.0000	(33.333)	0	0	0
13/11/2008	€ / R 2009/03/16	14.10	Call	Currency Future	830.0000	849.0000	2.289	0	0	0
13/11/2008	€ / R 2009/03/16	12.90	Put	Currency Future	773.0000	681.0000	(11.902)	0	0	0
13/11/2008	€ / R 2009/03/16	10.70	Call	Currency Future	2,792.0000	2,895.0000	3.689	0	0	0
13/11/2008	€ / R 2009/03/16	9.90	Call	Currency Future	3,531.0000	3,647.0000	3.285	0	0	0
13/11/2008	€ / R 2009/03/16	13.80	Put	Currency Future	1,328.0000	1,221.0000	(8.057)	0	0	0
13/11/2008	€ / R 2009/03/16	14.30	Call	Currency Future	776.0000	792.0000	2.062	0	0	0
13/11/2008	€ / R 2009/03/16	13.70	Put	Currency Future	1,261.0000	1,156.0000	(8.327)	0	0	0
13/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	816.0000	834.0000	2.206	0	0	0
13/11/2008	€ / R 2009/03/16	13.70	Call	Currency Future	956.0000	978.0000	2.301	0	0	0
13/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	719.0000	629.0000	(12.517)	0	0	0
13/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,314.0000	1,351.0000	2.816	0	0	0
13/11/2008	€ / R 2009/03/16	12.95	Call	Currency Future	1,245.0000	1,280.0000	2.811	0	0	0
13/11/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,681.0000	1,570.0000	(6.603)	0	0	0
13/11/2008	€ / R 2009/03/16	12.95	Put	Currency Future	800.0000	707.0000	(11.625)	0	0	0
13/11/2008	€ / R 2009/03/16	14.05	Put	Currency Future	1,500.0000	1,391.0000	(7.267)	0	0	0
13/11/2008	€ / R 2009/03/16	13.80	Call	Currency Future	923.0000	944.0000	2.275	0	0	0
13/11/2008	€ / R 2009/03/16	14.45	Put	Currency Future	1,792.0000	1,680.0000	(6.250)	0	0	0
13/11/2008	€ / R 2009/03/16	14.90	Put	Currency Future	2,142.0000	2,027.0000	(5.369)	0	0	0
13/11/2008	€ / R 2009/03/16	14.45	Call	Currency Future	737.0000	753.0000	2.171	0	0	0
13/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,571.0000	1,462.0000	(6.938)	0	0	0
13/11/2008	€ / R 2009/03/16	14.55	Call	Currency Future	713.0000	728.0000	2.104	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	€ / R 2009/03/16	14.55	Put	Currency Future	1,868.0000	1,755.0000	(6.049)	0	0	0
13/11/2008	€ / R 2009/03/16	14.90	Call	Currency Future	637.0000	649.0000	1.884	0	0	0
13/11/2008	€ / R 2009/03/16	14.05	Call	Currency Future	845.0000	864.0000	2.249	0	0	0
13/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	719.0000	629.0000	(12.517)	0	0	0
13/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,314.0000	1,351.0000	2.816	0	0	0
13/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	616.0000	535.0000	(13.149)	0	0	0
13/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,411.0000	1,458.0000	3.331	0	0	0
13/11/2008	€ / R 2009/03/16	14.40	Call	Currency Future	750.0000	766.0000	2.133	0	0	0
13/11/2008	€ / R 2009/03/16	12.85	Put	Currency Future	745.0000	654.0000	(12.215)	0	0	0
13/11/2008	€ / R 2009/03/16	14.00	Put	Currency Future	1,465.0000	1,357.0000	(7.372)	0	0	0
13/11/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,290.0000	1,327.0000	2.868	0	0	0
13/11/2008	€ / R 2009/03/16	12.70	Put	Currency Future	666.0000	579.0000	(13.063)	0	0	0
13/11/2008	€ / R 2009/03/16	12.70	Call	Currency Future	1,361.0000	1,402.0000	3.012	0	0	0
13/11/2008	€ / R 2009/03/16	13.25	Put	Currency Future	976.0000	876.0000	(10.246)	0	0	0
13/11/2008	€ / R 2009/03/16	13.25	Call	Currency Future	1,121.0000	1,149.0000	2.498	0	0	0
13/11/2008	€ / R 2009/03/16	12.20	Call	Currency Future	1,645.0000	1,701.0000	3.404	0	0	200
13/11/2008	€ / R 2009/03/16	12.20	Put	Currency Future	450.0000	378.0000	(16.000)	0	0	0
13/11/2008	€ / R 2009/03/16	14.40	Put	Currency Future	1,755.0000	1,643.0000	(6.382)	0	0	0
13/11/2008	€ / R 2009/03/16	14.00	Call	Currency Future	860.0000	879.0000	2.209	0	0	0
13/11/2008	€ / R 2009/03/16	11.70	Call	Currency Future	1,980.0000	2,052.0000	3.636	0	0	0
13/11/2008	€ / R 2009/03/16	11.50	Put	Currency Future	234.0000	184.0000	(21.368)	0	0	0
13/11/2008	€ / R 2009/03/16	11.75	Call	Currency Future	1,944.0000	2,014.0000	3.601	0	0	0
13/11/2008	€ / R 2009/03/16	11.75	Put	Currency Future	299.0000	242.0000	(19.064)	0	0	0
13/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,874.0000	1,940.0000	3.522	0	0	0
13/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	329.0000	268.0000	(18.541)	0	0	0
13/11/2008	€ / R 2009/03/16	11.95	Put	Currency Future	361.0000	296.0000	(18.006)	0	0	0
13/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	272.0000	217.0000	(20.221)	0	0	0
13/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	395.0000	328.0000	(16.962)	0	0	0
13/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,740.0000	1,800.0000	3.448	0	0	0
13/11/2008	€ / R 2009/03/16	11.50	Call	Currency Future	2,129.0000	2,206.0000	3.617	0	0	0
13/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	2,017.0000	2,090.0000	3.619	0	0	0
13/11/2008	€ / R 2009/03/16	11.55	Call	Currency Future	2,091.0000	2,167.0000	3.635	0	0	0
13/11/2008	€ / R 2009/03/16	11.60	Call	Currency Future	2,054.0000	2,128.0000	3.603	0	0	0
13/11/2008	€ / R 2009/03/16	11.60	Put	Currency Future	259.0000	206.0000	(20.463)	0	0	0
13/11/2008	€ / R 2009/03/16	11.70	Put	Currency Future	285.0000	229.0000	(19.649)	0	0	0
13/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,909.0000	1,977.0000	3.562	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	314.0000	254.0000	(19.108)	0	0	0
13/11/2008	€ / R 2009/03/16	11.55	Put	Currency Future	246.0000	194.0000	(21.138)	0	0	0
13/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	489.0000	415.0000	(15.133)	0	0	0
13/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,584.0000	1,637.0000	3.346	0	0	0
13/11/2008	€ / R 2009/03/16	11.95	Call	Currency Future	1,806.0000	1,869.0000	3.488	0	0	0
13/11/2008	€ / R 2009/06/12			Currency Future	13.6696	13.8077	1.010	0.0000	0.0000	50
13/11/2008	€ / R 2009/06/12	14.90	Put	Currency Future	2,027.0000	1,959.0000	(3.355)	0	0	0
13/11/2008	€ / R 2009/06/12	14.95	Call	Currency Future	781.0000	850.0000	8.835	0	0	0
13/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	705.0000	680.0000	(3.546)	0	0	0
13/11/2008	€ / R 2009/06/12	14.90	Call	Currency Future	797.0000	867.0000	8.783	0	0	0
13/11/2008	€ / R 2009/06/12	15.05	Call	Currency Future	751.0000	818.0000	8.921	0	0	0
13/11/2008	€ / R 2009/06/12	13.70	Put	Currency Future	1,249.0000	1,191.0000	(4.644)	0	0	0
13/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	996.0000	962.0000	(3.414)	0	0	0
13/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	829.0000	900.0000	8.565	0	0	0
13/11/2008	€ / R 2009/06/12	15.05	Put	Currency Future	2,131.0000	2,061.0000	(3.285)	0	0	0
13/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,725.0000	1,838.0000	6.551	0	0	0
13/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,182.0000	1,261.0000	6.684	0	0	0
13/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,959.0000	1,893.0000	(3.369)	0	0	0
13/11/2008	€ / R 2009/06/12	14.95	Put	Currency Future	2,062.0000	1,993.0000	(3.346)	0	0	0
13/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,313.0000	1,253.0000	(4.570)	0	0	0
13/11/2008	€ / R 2009/06/12	12.35	Put	Currency Future	590.0000	570.0000	(3.390)	0	0	0
13/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,366.0000	1,470.0000	7.613	0	0	0
13/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	680.0000	743.0000	9.265	0	0	0
13/11/2008	€ / R 2009/06/12	13.90	Call	Currency Future	1,148.0000	1,225.0000	6.707	0	0	0
13/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,313.0000	1,253.0000	(4.570)	0	0	0
13/11/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,378.0000	1,317.0000	(4.427)	0	0	0
13/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,310.0000	2,235.0000	(3.247)	0	0	0
13/11/2008	€ / R 2009/06/12	13.70	Call	Currency Future	1,219.0000	1,299.0000	6.563	0	0	0
13/11/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,910.0000	2,028.0000	6.178	0	0	0
13/11/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,276.0000	1,358.0000	6.426	0	0	0
13/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	1,082.0000	1,156.0000	6.839	0	0	0
13/11/2008	€ / R 2009/06/12	12.25	Put	Currency Future	555.0000	536.0000	(3.423)	0	0	0
13/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,182.0000	1,261.0000	6.684	0	0	0
13/11/2008	€ / R 2009/06/12	14.85	Put	Currency Future	1,993.0000	1,926.0000	(3.362)	0	0	0
13/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	2,041.0000	2,161.0000	5.879	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,942.0000	2,060.0000	6.076	0	0	0
13/11/2008	€ / R 2009/06/12	13.40	Put	Currency Future	1,060.0000	1,010.0000	(4.717)	0	0	0
13/11/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,512.0000	1,449.0000	(4.167)	0	0	0
13/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	488.0000	472.0000	(3.279)	0	0	0
13/11/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,329.0000	1,418.0000	6.697	0	0	0
13/11/2008	€ / R 2009/06/12	12.75	Call	Currency Future	1,666.0000	1,778.0000	6.723	0	0	0
13/11/2008	€ / R 2009/06/12	14.00	Call	Currency Future	1,114.0000	1,190.0000	6.822	0	0	0
13/11/2008	€ / R 2009/06/12	11.70	Call	Currency Future	2,354.0000	2,480.0000	5.353	0	0	0
13/11/2008	€ / R 2009/06/12	12.75	Put	Currency Future	746.0000	720.0000	(3.485)	0	0	0
13/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	665.0000	642.0000	(3.459)	0	0	0
13/11/2008	€ / R 2009/06/12	14.75	Put	Currency Future	1,925.0000	1,860.0000	(3.377)	0	0	0
13/11/2008	€ / R 2009/06/12	11.65	Call	Currency Future	2,391.0000	2,517.0000	5.270	0	0	0
13/11/2008	€ / R 2009/06/12	13.65	Put	Currency Future	1,218.0000	1,161.0000	(4.680)	0	0	0
13/11/2008	€ / R 2009/06/12	12.00	Call	Currency Future	2,142.0000	2,264.0000	5.696	0	0	0
13/11/2008	€ / R 2009/06/12	14.75	Call	Currency Future	845.0000	917.0000	8.521	0	0	0
13/11/2008	€ / R 2009/06/12	11.65	Put	Currency Future	371.0000	359.0000	(3.235)	0	0	0
13/11/2008	€ / R 2009/06/12	13.65	Call	Currency Future	1,237.0000	1,318.0000	6.548	0	0	0
13/11/2008	€ / R 2009/06/12	12.00	Put	Currency Future	472.0000	456.0000	(3.390)	0	0	0
13/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,247.0000	2,370.0000	5.474	0	0	0
13/11/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,878.0000	1,995.0000	6.230	0	0	0
13/11/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,470.0000	1,577.0000	7.279	0	0	0
13/11/2008	€ / R 2009/06/12	11.90	Put	Currency Future	442.0000	427.0000	(3.394)	0	0	0
13/11/2008	€ / R 2009/06/12	12.95	Call	Currency Future	1,552.0000	1,661.0000	7.023	0	0	0
13/11/2008	€ / R 2009/06/12	13.90	Call	Currency Future	0.0000	1,225.0000	100.000	0	0	0
13/11/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,470.0000	1,577.0000	7.279	0	0	0
13/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,826.0000	1,763.0000	(3.450)	0	0	0
13/11/2008	€ / R 2009/06/12	11.90	Call	Currency Future	2,211.0000	2,335.0000	5.608	0	0	0
13/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	427.0000	413.0000	(3.279)	0	0	0
13/11/2008	€ / R 2009/06/12	13.90	Put	Currency Future	0.0000	1,317.0000	100.000	0	0	0
13/11/2008	€ / R 2009/06/12	13.10	Put	Currency Future	900.0000	869.0000	(3.444)	0	0	0
13/11/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,256.0000	1,338.0000	6.529	0	0	0
13/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	896.0000	970.0000	8.259	0	0	0
13/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	2,108.0000	2,229.0000	5.740	0	0	0
13/11/2008	€ / R 2009/06/12	13.10	Put	Currency Future	900.0000	869.0000	(3.444)	0	0	0
13/11/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,187.0000	1,130.0000	(4.802)	0	0	0
13/11/2008	€ / R 2009/06/12	14.00	Put	Currency Future	1,444.0000	1,382.0000	(4.294)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	967.0000	1,045.0000	8.066	0	0	0
13/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	680.0000	743.0000	9.265	0	0	0
13/11/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,156.0000	1,101.0000	(4.758)	0	0	0
13/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,697.0000	1,637.0000	(3.536)	0	0	0
13/11/2008	€ / R 2009/06/12	12.40	Put	Currency Future	609.0000	588.0000	(3.448)	0	0	0
13/11/2008	€ / R 2009/06/12	12.15	Put	Currency Future	521.0000	503.0000	(3.455)	0	0	0
13/11/2008	€ / R 2009/06/12	15.60	Put	Currency Future	2,532.0000	2,453.0000	(3.120)	0	0	0
13/11/2008	€ / R 2009/06/12	11.80	Put	Currency Future	413.0000	399.0000	(3.390)	0	0	0
13/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,608.0000	1,719.0000	6.903	0	0	0
13/11/2008	€ / R 2009/06/12	15.60	Call	Currency Future	601.0000	660.0000	9.817	0	0	0
13/11/2008	€ / R 2009/06/12	14.85	Call	Currency Future	813.0000	883.0000	8.610	0	0	0
13/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	788.0000	761.0000	(3.426)	0	0	0
13/11/2008	€ / R 2009/06/12	15.50	Put	Currency Future	2,457.0000	2,379.0000	(3.175)	0	0	0
13/11/2008	€ / R 2009/06/12	15.50	Call	Currency Future	627.0000	687.0000	9.569	0	0	0
13/11/2008	€ / R 2009/06/12	11.75	Call	Currency Future	2,318.0000	2,443.0000	5.393	0	0	0
13/11/2008	€ / R 2009/06/12	15.40	Put	Currency Future	2,383.0000	2,307.0000	(3.189)	0	0	0
13/11/2008	€ / R 2009/06/12	12.15	Put	Currency Future	521.0000	503.0000	(3.455)	0	0	0
13/11/2008	€ / R 2009/06/12	11.80	Call	Currency Future	2,282.0000	2,406.0000	5.434	0	0	0
13/11/2008	€ / R 2009/06/12	14.45	Put	Currency Future	1,729.0000	1,668.0000	(3.528)	0	0	0
13/11/2008	€ / R 2009/06/12	12.35	Put	Currency Future	590.0000	570.0000	(3.390)	0	0	0
13/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,785.0000	1,900.0000	6.443	0	0	0
13/11/2008	€ / R 2009/06/12	11.70	Put	Currency Future	385.0000	372.0000	(3.377)	0	0	0
13/11/2008	€ / R 2009/06/12	14.55	Call	Currency Future	913.0000	989.0000	8.324	0	0	0
13/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,310.0000	2,235.0000	(3.247)	0	0	0
13/11/2008	€ / R 2009/06/12	12.25	Call	Currency Future	1,975.0000	2,094.0000	6.025	0	0	0
13/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	2,074.0000	2,195.0000	5.834	0	0	0
13/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	427.0000	413.0000	(3.279)	0	0	0
13/11/2008	€ / R 2009/06/12	14.55	Put	Currency Future	1,793.0000	1,731.0000	(3.458)	0	0	0
13/11/2008	€ / R 2009/06/12	15.40	Call	Currency Future	653.0000	715.0000	9.495	0	0	0
13/11/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,910.0000	2,028.0000	6.178	0	0	0
13/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	665.0000	642.0000	(3.459)	0	0	0
13/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,247.0000	2,370.0000	5.474	0	0	0
13/11/2008	€ / R 2009/06/12	12.95	Put	Currency Future	832.0000	803.0000	(3.486)	0	0	0
13/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	504.0000	487.0000	(3.373)	0	0	0
13/11/2008	€ / R 2009/06/12	11.95	Call	Currency Future	2,177.0000	2,299.0000	5.604	0	0	0
13/11/2008	€ / R 2009/06/12	14.45	Call	Currency Future	948.0000	1,026.0000	8.228	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	€ / R 2009/06/12	12.30	Put	Currency Future	573.0000	553.0000	(3.490)	0	0	0
13/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,785.0000	1,900.0000	6.443	0	0	0
13/11/2008	€ / R 2009/06/12	14.25	Put	Currency Future	1,603.0000	1,546.0000	(3.556)	0	0	0
13/11/2008	€ / R 2009/06/12	11.95	Put	Currency Future	457.0000	442.0000	(3.282)	0	0	0
13/11/2008	€ / R 2009/06/12	14.35	Call	Currency Future	985.0000	1,064.0000	8.020	0	0	0
13/11/2008	€ / R 2009/06/12	12.20	Put	Currency Future	538.0000	519.0000	(3.532)	0	0	0
13/11/2008	€ / R 2009/06/12	12.20	Call	Currency Future	2,007.0000	2,127.0000	5.979	0	0	0
13/11/2008	€ / R 2009/06/12	11.75	Put	Currency Future	398.0000	385.0000	(3.266)	0	0	0
13/11/2008	€ / R 2009/06/12	14.25	Call	Currency Future	1,023.0000	1,104.0000	7.918	0	0	0
13/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	2,041.0000	2,161.0000	5.879	0	0	0
13/11/2008	€ / R 2009/06/12	12.70	Call	Currency Future	1,695.0000	1,808.0000	6.667	0	0	0
13/11/2008	€ / R 2009/06/12	14.35	Put	Currency Future	1,666.0000	1,606.0000	(3.601)	0	0	0
13/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	2,074.0000	2,195.0000	5.834	0	0	0
13/11/2008	€ / R 2009/06/12	12.70	Put	Currency Future	725.0000	700.0000	(3.448)	0	0	0
13/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	504.0000	487.0000	(3.373)	0	0	0
13/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	877.0000	847.0000	(3.421)	0	0	0
13/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	488.0000	472.0000	(3.279)	0	0	0
13/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	685.0000	661.0000	(3.504)	0	0	0
13/11/2008	€ / R 2009/06/12	12.45	Call	Currency Future	1,847.0000	1,963.0000	6.280	0	0	0
13/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,755.0000	1,869.0000	6.496	0	0	0
13/11/2008	€ / R 2009/06/12	12.80	Put	Currency Future	767.0000	740.0000	(3.520)	0	0	0
13/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	685.0000	661.0000	(3.504)	0	0	0
13/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,725.0000	1,838.0000	6.551	0	0	0
13/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,755.0000	1,869.0000	6.496	0	0	0
13/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	705.0000	680.0000	(3.546)	0	0	0
13/11/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,637.0000	1,748.0000	6.781	0	0	0
13/11/2008	€ / R 2009/06/12	12.50	Call	Currency Future	1,816.0000	1,931.0000	6.333	0	0	0
13/11/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,478.0000	1,415.0000	(4.263)	0	0	0
13/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	788.0000	761.0000	(3.426)	0	0	0
13/11/2008	€ / R 2009/06/12	14.05	Call	Currency Future	1,098.0000	1,173.0000	6.831	0	0	0
13/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,608.0000	1,719.0000	6.903	0	0	0
13/11/2008	€ / R 2009/06/12	12.50	Put	Currency Future	646.0000	624.0000	(3.406)	0	0	0
13/11/2008	€ / R 2009/06/12	13.95	Put	Currency Future	1,411.0000	1,349.0000	(4.394)	0	0	0
13/11/2008	€ / R 2009/06/12	13.85	Put	Currency Future	1,345.0000	1,285.0000	(4.461)	0	0	0
13/11/2008	€ / R 2009/06/12	13.85	Call	Currency Future	1,165.0000	1,243.0000	6.695	0	0	0
13/11/2008	€ / R 2009/06/12	13.95	Call	Currency Future	1,131.0000	1,207.0000	6.720	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	896.0000	970.0000	8.259	0	0	0
13/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,697.0000	1,637.0000	(3.536)	0	0	0
13/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,826.0000	1,763.0000	(3.450)	0	0	0
13/11/2008	€ / R 2009/06/12	15.10	Call	Currency Future	736.0000	803.0000	9.103	0	0	0
13/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,634.0000	1,576.0000	(3.550)	0	0	0
13/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	1,004.0000	1,084.0000	7.968	0	0	0
13/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	2,108.0000	2,229.0000	5.740	0	0	0
13/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	967.0000	1,045.0000	8.066	0	0	0
13/11/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,497.0000	1,604.0000	7.148	0	0	0
13/11/2008	€ / R 2009/06/12	12.45	Put	Currency Future	627.0000	605.0000	(3.509)	0	0	0
13/11/2008	€ / R 2009/06/12	15.00	Put	Currency Future	2,096.0000	2,027.0000	(3.292)	0	0	0
13/11/2008	€ / R 2009/06/12	15.00	Call	Currency Future	766.0000	834.0000	8.877	0	0	0
13/11/2008	€ / R 2009/06/12	15.10	Put	Currency Future	2,167.0000	2,095.0000	(3.323)	0	0	0
13/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,959.0000	1,893.0000	(3.369)	0	0	0
13/11/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,512.0000	1,449.0000	(4.167)	0	0	0
13/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	829.0000	900.0000	8.565	0	0	0
13/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	1,082.0000	1,156.0000	6.839	0	0	0
13/11/2008	€ / R 2009/06/12	13.45	Call	Currency Future	1,312.0000	1,398.0000	6.555	0	0	0
13/11/2008	€ / R 2009/06/12	13.25	Call	Currency Future	1,391.0000	1,496.0000	7.549	0	0	0
13/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	877.0000	847.0000	(3.421)	0	0	0
13/11/2008	€ / R 2009/06/12	13.35	Call	Currency Future	1,348.0000	1,444.0000	7.122	0	0	0
13/11/2008	€ / R 2009/06/12	15.20	Put	Currency Future	2,238.0000	2,165.0000	(3.262)	0	0	0
13/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	1,004.0000	1,084.0000	7.968	0	0	0
13/11/2008	€ / R 2009/06/12	14.50	Call	Currency Future	931.0000	1,007.0000	8.163	0	0	0
13/11/2008	€ / R 2009/06/12	13.35	Put	Currency Future	1,028.0000	986.0000	(4.086)	0	0	0
13/11/2008	€ / R 2009/06/12	13.40	Put	Currency Future	1,060.0000	1,010.0000	(4.717)	0	0	0
13/11/2008	€ / R 2009/06/12	13.25	Put	Currency Future	972.0000	938.0000	(3.498)	0	0	0
13/11/2008	€ / R 2009/06/12	14.50	Put	Currency Future	1,761.0000	1,699.0000	(3.521)	0	0	0
13/11/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,329.0000	1,418.0000	6.697	0	0	0
13/11/2008	€ / R 2009/06/12	13.20	Put	Currency Future	948.0000	915.0000	(3.481)	0	0	0
13/11/2008	€ / R 2009/06/12	13.15	Call	Currency Future	1,443.0000	1,549.0000	7.346	0	0	0
13/11/2008	€ / R 2009/06/12	15.20	Call	Currency Future	707.0000	772.0000	9.194	0	0	0
13/11/2008	€ / R 2009/06/12	13.45	Put	Currency Future	1,093.0000	1,040.0000	(4.849)	0	0	0
13/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	996.0000	962.0000	(3.414)	0	0	0
13/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,634.0000	1,576.0000	(3.550)	0	0	0
13/11/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,276.0000	1,358.0000	6.426	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	€ / R	2009/06/12	13.05	Call	Currency Future	1,497.0000	1,604.0000	7.148	0	0	0
13/11/2008	€ / R	2009/06/12	13.55	Put	Currency Future	1,156.0000	1,101.0000	(4.758)	0	0	0
13/11/2008	€ / R	2009/06/12	13.15	Put	Currency Future	924.0000	892.0000	(3.463)	0	0	0
13/11/2008	€ / R	2009/06/12	13.75	Put	Currency Future	1,281.0000	1,222.0000	(4.606)	0	0	0
13/11/2008	€ / R	2009/06/12	14.70	Call	Currency Future	862.0000	935.0000	8.469	0	0	0
13/11/2008	€ / R	2009/06/12	13.20	Call	Currency Future	1,417.0000	1,522.0000	7.410	0	0	0
13/11/2008	€ / R	2009/06/12	13.75	Call	Currency Future	1,200.0000	1,280.0000	6.667	0	0	0
13/11/2008	€ / R	2009/06/12	13.60	Put	Currency Future	1,187.0000	1,130.0000	(4.802)	0	0	0
13/11/2008	€ / R	2009/06/12	14.90	Call	Currency Future	797.0000	867.0000	8.783	0	0	0
13/11/2008	€ / R	2009/06/12	13.30	Call	Currency Future	1,366.0000	1,470.0000	7.613	0	0	0
13/11/2008	€ / R	2009/06/12	14.90	Put	Currency Future	2,027.0000	1,959.0000	(3.355)	0	0	0
13/11/2008	€ / R	2009/06/12	13.60	Call	Currency Future	1,256.0000	1,338.0000	6.529	0	0	0
13/11/2008	€ / R	2009/06/12	14.70	Put	Currency Future	1,892.0000	1,827.0000	(3.436)	0	0	0
13/11/2008	€ / R	2009/06/12	12.30	Call	Currency Future	1,942.0000	2,060.0000	6.076	0	0	0
13/11/2008	€ / R	2009/06/12	12.30	Put	Currency Future	573.0000	553.0000	(3.490)	0	0	0
13/11/2008	€ / R	2009/06/12	12.40	Put	Currency Future	609.0000	588.0000	(3.448)	0	0	0
13/11/2008	€ / R	2009/06/12	13.00	Put	Currency Future	855.0000	825.0000	(3.509)	0	0	0
13/11/2008	€ / R	2009/06/12	13.00	Call	Currency Future	1,524.0000	1,633.0000	7.152	0	0	0
13/11/2008	€ / R	2009/06/12	12.40	Call	Currency Future	1,878.0000	1,995.0000	6.230	0	0	0
13/11/2008	€ / R	2009/06/12	12.90	Put	Currency Future	810.0000	782.0000	(3.457)	0	0	0
13/11/2008	€ / R	2009/06/12	12.80	Put	Currency Future	767.0000	740.0000	(3.520)	0	0	0
13/11/2008	€ / R	2009/06/12	12.80	Call	Currency Future	1,637.0000	1,748.0000	6.781	0	0	0
13/11/2008	€ / R	2009/06/12	12.90	Call	Currency Future	1,580.0000	1,690.0000	6.962	0	0	0
13/11/2008	€ / R	2009/06/12	14.20	Call	Currency Future	1,042.0000	1,124.0000	7.869	0	0	0
13/11/2008	€ / R	2009/06/12	14.20	Put	Currency Future	1,573.0000	1,516.0000	(3.624)	0	0	0
13/11/2008	€ / R	2009/06/12	12.90	Put	Currency Future	810.0000	782.0000	(3.457)	0	0	0
13/11/2008	€ / R	2009/06/12	14.65	Call	Currency Future	878.0000	952.0000	8.428	0	0	0
13/11/2008	€ / R	2009/06/12	13.50	Put	Currency Future	1,126.0000	1,071.0000	(4.885)	0	0	0
13/11/2008	€ / R	2009/06/12	13.50	Call	Currency Future	1,295.0000	1,379.0000	6.486	0	0	0
13/11/2008	€ / R	2009/06/12	14.65	Put	Currency Future	1,859.0000	1,795.0000	(3.443)	0	0	0
13/11/2008	€ / R	2009/06/12	12.90	Call	Currency Future	1,580.0000	1,690.0000	6.962	0	0	0
13/11/2008	ALBI	2009/02/05			Index Future	281.2390	280.4490	(0.281)	0.0000	0.0000	607
13/11/2008	ALBI	2009/05/07			Index Future	289.1590	288.3500	(0.280)	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
13/11/2008	ALBI	2009/08/06			Index Future	295.7270	294.4410	(0.435)	0.0000	0.0000	0
13/11/2008	CRD1	2009/02/05			Index Future	119.0030	118.8310	(0.145)	0.0000	0.0000	0
13/11/2008	CRD1	2009/05/07			Index Future	122.3540	122.1790	(0.143)	0.0000	0.0000	0
13/11/2008	CRD1	2009/08/06			Index Future	125.6480	125.4690	(0.142)	0.0000	0.0000	2
13/11/2008	GOVI	2009/02/05			jGovi	283.2695	282.5490	(0.254)	0.0000	0.0000	356
13/11/2008	GOVI	2009/05/07			jGovi	291.2475	290.5095	(0.253)	0.0000	0.0000	0
13/11/2008	GOVI	2009/08/06			jGovi	299.0880	298.3330	(0.252)	0.0000	0.0000	0
13/11/2008	ILBI	2009/02/05			Index Future	345.5470	345.5470	-	0.0000	0.0000	1
13/11/2008	ILBI	2009/05/07			Index Future	355.4410	355.4410	-	0.0000	0.0000	0
13/11/2008	J153	2010/08/31			jSwap	10.4540	10.5030	0.469	0.0000	0.0000	0
13/11/2008	J157	2015/09/15			jSwap	9.2050	9.2620	0.619	0.0000	0.0000	0
13/11/2008	J186	2026/12/21			jSwap	8.3810	8.5160	1.611	0.0000	0.0000	0
13/11/2008	J201	2014/12/22			jSwap	9.4200	9.4770	0.605	0.0000	0.0000	0
13/11/2008	J203	2017/09/15			jSwap	9.0450	9.1140	0.763	0.0000	0.0000	0
13/11/2008	J204	2018/12/21			jSwap	9.0760	9.1430	0.738	0.0000	0.0000	0
13/11/2008	J207	2020/01/15			jSwap	8.9550	9.0260	0.793	0.0000	0.0000	0
13/11/2008	JBAR	2005/12/21			jBar	12.3250	12.3250	-	0.0000	0.0000	0
13/11/2008	JFRA	2009/02/05			jFra	11.6510	11.7040	0.455	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
13/11/2008	JFRA 2009/05/07			jFra	10.4750	10.5310	0.535	0.0000	0.0000	0
13/11/2008	JFRA 2009/08/06			jFra	9.6100	9.6690	0.614	0.0000	0.0000	0
13/11/2008	JFRA 2009/11/05			jFra	9.1530	9.2160	0.688	0.0000	0.0000	0
13/11/2008	JN02 2009/02/05			jNote	9.5470	9.6020	0.576	0.0000	0.0000	0
13/11/2008	JN02 2009/05/07			jNote	9.1540	9.2050	0.557	0.0000	0.0000	0
13/11/2008	JN02 2009/08/06			jNote	8.9170	8.9630	0.516	0.0000	0.0000	0
13/11/2008	JN05 2009/02/05			jNote	8.9780	9.0340	0.624	0.0000	0.0000	0
13/11/2008	JN05 2009/05/07			jNote	8.7870	8.8450	0.660	0.0000	0.0000	0
13/11/2008	JN05 2009/08/06			jNote	8.6650	8.7260	0.704	0.0000	0.0000	0
13/11/2008	JN10 2009/02/05			jNote	8.6510	8.7230	0.832	0.0000	0.0000	0
13/11/2008	JN10 2009/05/07			jNote	8.5190	8.5940	0.880	0.0000	0.0000	0
13/11/2008	JN10 2009/08/06			jNote	8.4240	8.5030	0.938	0.0000	0.0000	0
13/11/2008	JROD 2008/11/28			jRod	11.8210	11.8150	(0.051)	0.0000	0.0000	0
13/11/2008	JROD 2008/12/31			jRod	12.0020	11.9880	(0.117)	0.0000	0.0000	0
13/11/2008	OTH1 2009/02/05			Index Future	270.4960	269.4190	(0.398)	0.0000	0.0000	0
13/11/2008	OTH1 2009/05/07			Index Future	278.1140	277.0100	(0.397)	0.0000	0.0000	0
13/11/2008	OTH1 2009/08/06			Index Future	285.6010	284.4700	(0.396)	0.0000	0.0000	3

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	R153	2009/02/05			Bond Future	8.9090	8.9360	0.303	0.0000	0.0000	4,514
13/11/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,729.0000	1,693.0000	(2.082)	0	0	0
13/11/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	136.0000	140.0000	2.941	0	0	0
13/11/2008	R153	2009/05/07			Bond Future	8.4590	8.4910	0.378	0.0000	0.0000	0
13/11/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,047.0000	1,058.0000	1.051	0	0	0
13/11/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,036.0000	2,008.0000	(1.375)	0	0	0
13/11/2008	R153	2009/08/06			Bond Future	7.8690	7.9080	0.496	0.0000	0.0000	0
13/11/2008	R153	2009/08/06	10.00	Call	Option on Bond Future	3,419.0000	3,389.0000	(0.877)	0	0	0
13/11/2008	R153	2009/08/06	10.00	Put	Option on Bond Future	1,258.0000	1,269.0000	0.874	0	0	0
13/11/2008	R153	2009/08/06	9.75	Call	Option on Bond Future	3,259.0000	3,231.0000	(0.859)	0	0	0
13/11/2008	R153	2009/08/06	9.75	Put	Option on Bond Future	1,349.0000	1,360.0000	0.815	0	0	0
13/11/2008	R157	2009/02/05			Bond Future	8.7320	8.7860	0.618	0.0000	0.0000	7,070
13/11/2008	R157	2009/02/05	8.25	Call	Option on Bond Future	1,061.0000	958.0000	(9.708)	0	0	850
13/11/2008	R157	2009/02/05	8.25	Put	Option on Bond Future	3,832.0000	4,034.0000	5.271	0	0	0
13/11/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,224.0000	2,057.0000	(7.509)	0	0	600
13/11/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	2,122.0000	2,260.0000	6.503	0	0	0
13/11/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,930.0000	4,682.0000	(5.030)	0	0	600
13/11/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	276.0000	302.0000	9.420	0	0	0
13/11/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	678.0000	735.0000	8.407	0	0	0
13/11/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,027.0000	1,108.0000	7.887	0	0	850
13/11/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	7,193.0000	6,914.0000	(3.879)	0	0	0
13/11/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,917.0000	3,691.0000	(5.770)	0	0	0
13/11/2008	R157	2009/05/07			Bond Future	8.6080	8.6650	0.662	0.0000	0.0000	1,624
13/11/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,192.0000	3,991.0000	(4.795)	0	0	0
13/11/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,052.0000	2,164.0000	5.458	0	0	0
13/11/2008	R157	2009/08/06			Bond Future	8.4900	8.5500	0.707	8.5400	8.5400	5,000
13/11/2008	R157	2009/08/06	9.25	Call	Option on Bond Future	4,723.0000	4,473.0000	(5.293)	0	0	0
13/11/2008	R157	2009/08/06	9.25	Put	Option on Bond Future	730.0000	801.0000	9.726	0	0	0
13/11/2008	R186	2009/02/05			Bond Future	8.4970	8.5500	0.624	8.6100	8.6100	2,834
13/11/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	7,420.0000	6,876.0000	(7.332)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	3.0000	6.0000	100.000	0	0	0
13/11/2008	R186	2009/05/07			Bond Future	8.4110	8.4640	0.630	0.0000	0.0000	0
13/11/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	149.0000	194.0000	30.201	0	0	0
13/11/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	6,036.0000	5,533.0000	(8.333)	0	0	0
13/11/2008	R186	2009/08/06			Bond Future	8.3320	8.3860	0.648	0.0000	0.0000	2,500
13/11/2008	R186	2009/08/06	9.00	Call	Option on Bond Future	6,881.0000	6,374.0000	(7.368)	0	0	0
13/11/2008	R186	2009/08/06	9.00	Put	Option on Bond Future	219.0000	272.0000	24.201	0	0	0
13/11/2008	R196	2009/02/05			Bond Future	12.0270	12.0910	0.532	0.0000	0.0000	0
13/11/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,038.0000	1,034.0000	(0.385)	0	0	0
13/11/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	973.0000	965.0000	(0.822)	0	0	0
13/11/2008	R196	2009/05/07			Bond Future	11.6040	11.6890	0.733	0.0000	0.0000	0
13/11/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	265.0000	283.0000	6.792	0	0	0
13/11/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	87.0000	79.0000	(9.195)	0	0	0
13/11/2008	R201	2009/02/05			Bond Future	8.8410	8.8960	0.622	0.0000	0.0000	2
13/11/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	314.0000	368.0000	17.197	0	0	0
13/11/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	2,129.0000	1,937.0000	(9.018)	0	0	0
13/11/2008	R201	2009/05/07			Bond Future	8.6880	8.7450	0.656	0.0000	0.0000	0
13/11/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,947.0000	2,758.0000	(6.413)	0	0	0
13/11/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	525.0000	585.0000	11.429	0	0	0
13/11/2008	R201	2009/08/06			Bond Future	8.5420	8.6020	0.702	0.0000	0.0000	0
13/11/2008	R201	2009/08/06	9.25	Call	Option on Bond Future	3,585.0000	3,391.0000	(5.411)	0	0	0
13/11/2008	R201	2009/08/06	9.25	Put	Option on Bond Future	628.0000	689.0000	9.713	0	0	0
13/11/2008	R203	2009/02/05			Bond Future	8.7480	8.8010	0.606	0.0000	0.0000	0
13/11/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	3,008.0000	2,735.0000	(9.076)	0	0	0
13/11/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	133.0000	168.0000	26.316	0	0	0
13/11/2008	R203	2009/05/07			Bond Future	8.6300	8.6850	0.637	0.0000	0.0000	0
13/11/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	556.0000	640.0000	15.108	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,664.0000	2,432.0000	(8.709)	0	0	0
13/11/2008	R203	2009/08/06			Bond Future	8.5180	8.5750	0.669	0.0000	0.0000	0
13/11/2008	R203	2009/08/06	9.25	Call	Option on Bond Future	4,455.0000	4,185.0000	(6.061)	0	0	0
13/11/2008	R203	2009/08/06	9.25	Put	Option on Bond Future	388.0000	443.0000	14.175	0	0	0
13/11/2008	R204	2009/02/05			Bond Future	8.7580	8.8110	0.605	0.0000	0.0000	9
13/11/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	98.0000	129.0000	31.633	0	0	0
13/11/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	3,134.0000	2,832.0000	(9.636)	0	0	0
13/11/2008	R204	2009/05/07			Bond Future	8.6520	8.7070	0.636	0.0000	0.0000	0
13/11/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	544.0000	635.0000	16.728	0	0	0
13/11/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,690.0000	2,438.0000	(9.368)	0	0	0
13/11/2008	R204	2009/08/06			Bond Future	8.5550	8.6120	0.666	0.0000	0.0000	0
13/11/2008	R204	2009/08/06	9.25	Put	Option on Bond Future	323.0000	377.0000	16.718	0	0	0
13/11/2008	R204	2009/08/06	9.25	Call	Option on Bond Future	4,515.0000	4,216.0000	(6.622)	0	0	0
13/11/2008	R206	2009/02/05			Bond Future	8.8300	8.8850	0.623	0.0000	0.0000	1,730
13/11/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,910.0000	1,750.0000	(8.377)	0	0	0
13/11/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	330.0000	378.0000	14.545	0	0	0
13/11/2008	R206	2009/05/07			Bond Future	8.6600	8.7180	0.670	0.0000	0.0000	0
13/11/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	818.0000	892.0000	9.046	0	0	0
13/11/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,059.0000	1,920.0000	(6.751)	0	0	0
13/11/2008	R206	2009/08/06			Bond Future	8.4920	8.5540	0.730	0.0000	0.0000	0
13/11/2008	R206	2009/08/06	9.25	Put	Option on Bond Future	639.0000	694.0000	8.607	0	0	0
13/11/2008	R206	2009/08/06	9.25	Call	Option on Bond Future	3,282.0000	3,117.0000	(5.027)	0	0	0
13/11/2008	R207	2009/02/05			Bond Future	8.7340	8.7870	0.607	0.0000	0.0000	0
13/11/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	3,317.0000	2,998.0000	(9.617)	0	0	0
13/11/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	59.0000	82.0000	38.983	0	0	0
13/11/2008	R207	2009/05/07			Bond Future	8.6390	8.6930	0.625	0.0000	0.0000	0
13/11/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	2,728.0000	2,464.0000	(9.677)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	440.0000	523.0000	18.864	0	0	0
13/11/2008	R207	2009/08/06			Bond Future	8.5510	8.6060	0.643	0.0000	0.0000	0
13/11/2008	R207	2009/08/06	9.25	Put	Option on Bond Future	245.0000	291.0000	18.776	0	0	0
13/11/2008	R207	2009/08/06	9.25	Call	Option on Bond Future	4,585.0000	4,279.0000	(6.674)	0	0	0
13/11/2008	R208	2009/02/05			Bond Future	8.7000	8.7440	0.506	0.0000	0.0000	0
13/11/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	690.0000	819.0000	18.696	0	0	0
13/11/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	1,022.0000	859.0000	(15.949)	0	0	0
13/11/2008	R208	2009/05/07			Bond Future	8.6030	8.6450	0.488	0.0000	0.0000	0
13/11/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	776.0000	880.0000	13.402	0	0	0
13/11/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	1,749.0000	1,574.0000	(10.006)	0	0	0
13/11/2008	R208	2009/08/06			Bond Future	8.5500	8.5910	0.480	0.0000	0.0000	0
13/11/2008	R208	2009/08/06	9.25	Put	Option on Bond Future	207.0000	237.0000	14.493	0	0	0
13/11/2008	R208	2009/08/06	9.25	Call	Option on Bond Future	4,692.0000	4,451.0000	(5.136)	0	0	0
13/11/2008	R209	2009/02/05			Bond Future	8.1210	8.1730	0.640	0.0000	0.0000	5,545
13/11/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/11/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	7,371.0000	6,902.0000	(6.363)	0	0	0
13/11/2008	R209	2009/05/07			Bond Future	8.0470	8.0990	0.646	0.0000	0.0000	0
13/11/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	8,039.0000	7,564.0000	(5.909)	0	0	0
13/11/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
13/11/2008	R209	2009/08/06			Bond Future	7.9790	8.0320	0.664	0.0000	0.0000	0
13/11/2008	R209	2009/08/06	8.75	Call	Option on Bond Future	6,713.0000	6,237.0000	(7.091)	0	0	0
13/11/2008	R209	2009/08/06	8.75	Put	Option on Bond Future	33.0000	46.0000	39.394	0	0	0
13/11/2008	TRT1	2009/02/05			Index Future	279.6010	278.8800	(0.258)	0.0000	0.0000	0
13/11/2008	TRT1	2009/05/07			Index Future	287.4750	286.7380	(0.256)	0.0000	0.0000	0
13/11/2008	TRT1	2009/08/06			Index Future	295.2140	294.4600	(0.255)	0.0000	0.0000	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	ZAAD	2008/12/12			Currency Future	6.8364	6.7680	(1.001)	0.0000	0.0000	5,462
13/11/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	694.0000	725.0000	4.467	0	0	0
13/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	164.0000	134.0000	(18.293)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	285.0000	297.0000	4.211	0	0	0
13/11/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	395.0000	413.0000	4.557	0	0	0
13/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	230.0000	193.0000	(16.087)	0	0	0
13/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	877.0000	916.0000	4.447	0	0	0
13/11/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	425.0000	445.0000	4.706	0	0	0
13/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	65.0000	65.0000	-	0	0	0
13/11/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	581.0000	519.0000	(10.671)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	403.0000	351.0000	(12.903)	0	0	0
13/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	951.0000	883.0000	(7.150)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	471.0000	415.0000	(11.890)	0	0	0
13/11/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	188.0000	156.0000	(17.021)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	194.0000	201.0000	3.608	0	0	0
13/11/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	311.0000	325.0000	4.502	0	0	0
13/11/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	802.0000	838.0000	4.489	0	0	0
13/11/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	83.0000	84.0000	1.205	0	0	0
13/11/2008	ZAAD	2008/12/12	7.25	Call	Currency Future	246.0000	208.0000	(15.447)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	447.0000	393.0000	(12.081)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	869.0000	802.0000	(7.710)	0	0	0
13/11/2008	ZAAD	2008/12/12	7.75	Put	Currency Future	1,036.0000	1,080.0000	4.247	0	0	0
13/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	262.0000	223.0000	(14.885)	0	0	0
13/11/2008	ZAAD	2008/12/12	5.75	Call	Currency Future	1,124.0000	1,055.0000	(6.139)	0	0	0
13/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	277.0000	236.0000	(14.801)	0	0	0
13/11/2008	ZAAD	2008/12/12	5.90	Put	Currency Future	57.0000	57.0000	-	0	0	0
13/11/2008	ZAAD	2008/12/12	5.85	Put	Currency Future	50.0000	49.0000	(2.000)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	194.0000	201.0000	3.608	0	0	0
13/11/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	590.0000	618.0000	4.746	0	0	0
13/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	471.0000	415.0000	(11.890)	0	0	0
13/11/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	188.0000	156.0000	(17.021)	0	0	0
13/11/2008	ZAAD	2008/12/12	5.85	Call	Currency Future	1,037.0000	967.0000	(6.750)	0	0	0
13/11/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	660.0000	690.0000	4.545	0	0	0
13/11/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	285.0000	297.0000	4.211	0	0	0
13/11/2008	ZAAD	2008/12/12	5.80	Put	Currency Future	44.0000	43.0000	(2.273)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	551.0000	491.0000	(10.889)	0	0	0
13/11/2008	ZAAD	2008/12/12	5.75	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.00	Call	Currency Future	910.0000	842.0000	(7.473)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	215.0000	223.0000	3.721	0	0	0
13/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	791.0000	724.0000	(8.470)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	362.0000	313.0000	(13.536)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	144.0000	147.0000	2.083	0	0	0
13/11/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	362.0000	313.0000	(13.536)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	105.0000	106.0000	0.952	0	0	0
13/11/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	680.0000	615.0000	(9.559)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	175.0000	181.0000	3.429	0	0	0
13/11/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	581.0000	519.0000	(10.671)	0	0	0
13/11/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	765.0000	799.0000	4.444	0	0	0
13/11/2008	ZAAD	2008/12/12	6.00	Put	Currency Future	74.0000	74.0000	-	0	0	0
13/11/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	802.0000	838.0000	4.489	0	0	0
13/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	65.0000	65.0000	-	0	0	0
13/11/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	202.0000	167.0000	(17.327)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	382.0000	331.0000	(13.351)	0	0	0
13/11/2008	ZAAD	2008/12/12	5.80	Call	Currency Future	1,080.0000	1,011.0000	(6.389)	0	0	0
13/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	877.0000	916.0000	4.447	0	0	0
13/11/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	144.0000	147.0000	2.083	0	0	0
13/11/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	237.0000	246.0000	3.797	0	0	0
13/11/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	753.0000	687.0000	(8.765)	0	0	0
13/11/2008	ZAAD	2008/12/12	8.00	Put	Currency Future	1,248.0000	1,297.0000	3.926	0	0	0
13/11/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	425.0000	371.0000	(12.706)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	612.0000	549.0000	(10.294)	0	0	0
13/11/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	132.0000	106.0000	(19.697)	0	0	0
13/11/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	590.0000	618.0000	4.746	0	0	0
13/11/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	367.0000	383.0000	4.360	0	0	0
13/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	164.0000	134.0000	(18.293)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	645.0000	581.0000	(9.922)	0	0	0
13/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	951.0000	883.0000	(7.150)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	117.0000	119.0000	1.709	0	0	0
13/11/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	996.0000	1,038.0000	4.217	0	0	0
13/11/2008	ZAAD	2008/12/12	5.90	Call	Currency Future	994.0000	925.0000	(6.942)	0	0	0
13/11/2008	ZAAD	2008/12/12	7.75	Call	Currency Future	123.0000	98.0000	(20.325)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	680.0000	615.0000	(9.559)	0	0	0
13/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	98.0000	77.0000	(21.429)	0	0	0
13/11/2008	ZAAD	2008/12/12	7.10	Call	Currency Future	292.0000	249.0000	(14.726)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.10	Call	Currency Future	830.0000	762.0000	(8.193)	0	0	0
13/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,162.0000	1,209.0000	4.045	0	0	0
13/11/2008	ZAAD	2008/12/12	6.10	Put	Currency Future	93.0000	94.0000	1.075	0	0	0
13/11/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	496.0000	439.0000	(11.492)	0	0	0
13/11/2008	ZAAD	2008/12/12	8.00	Call	Currency Future	84.0000	65.0000	(22.619)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	338.0000	353.0000	4.438	0	0	0
13/11/2008	ZAAD	2008/12/12	7.10	Put	Currency Future	555.0000	581.0000	4.685	0	0	0
13/11/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	367.0000	383.0000	4.360	0	0	0
13/11/2008	ZAAD	2008/12/12	7.65	Call	Currency Future	142.0000	115.0000	(19.014)	0	0	0
13/11/2008	ZAAD	2008/12/12	7.65	Put	Currency Future	956.0000	997.0000	4.289	0	0	0
13/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	343.0000	295.0000	(13.994)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	425.0000	445.0000	4.706	0	0	0
13/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,162.0000	1,209.0000	4.045	0	0	0
13/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	456.0000	477.0000	4.605	0	0	0
13/11/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	325.0000	279.0000	(14.154)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	523.0000	464.0000	(11.281)	0	0	0
13/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	277.0000	236.0000	(14.801)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	612.0000	549.0000	(10.294)	0	0	0
13/11/2008	ZAAD	2008/12/12	7.80	Put	Currency Future	1,078.0000	1,122.0000	4.082	0	0	0
13/11/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	403.0000	351.0000	(12.903)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	159.0000	163.0000	2.516	0	0	0
13/11/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	260.0000	271.0000	4.231	0	0	0
13/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	626.0000	655.0000	4.633	0	0	0
13/11/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	237.0000	246.0000	3.797	0	0	0
13/11/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	488.0000	511.0000	4.713	0	0	0
13/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	98.0000	77.0000	(21.429)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	523.0000	464.0000	(11.281)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	175.0000	181.0000	3.429	0	0	0
13/11/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	716.0000	651.0000	(9.078)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	83.0000	84.0000	1.205	0	0	0
13/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	230.0000	193.0000	(16.087)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	869.0000	802.0000	(7.710)	0	0	0
13/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	522.0000	546.0000	4.598	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	202.0000	167.0000	(17.327)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	791.0000	724.0000	(8.470)	0	0	0
13/11/2008	ZAAD	2008/12/12	7.80	Call	Currency Future	114.0000	90.0000	(21.053)	0	0	0
13/11/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	694.0000	725.0000	4.467	0	0	0
13/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	308.0000	264.0000	(14.286)	0	0	0
13/11/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	996.0000	1,038.0000	4.217	0	0	0
13/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	105.0000	106.0000	0.952	0	0	0
13/11/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	132.0000	106.0000	(19.697)	0	0	0
13/11/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	765.0000	799.0000	4.444	0	0	0
13/11/2008	ZAAD	2008/12/12	7.50	Call	Currency Future	176.0000	144.0000	(18.182)	0	0	0
13/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	626.0000	655.0000	4.633	0	0	0
13/11/2008	ZAAD	2008/12/12	7.50	Put	Currency Future	839.0000	876.0000	4.410	0	0	0
13/11/2008	ZAAD	2008/12/12	7.60	Put	Currency Future	916.0000	956.0000	4.367	0	0	0
13/11/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	130.0000	133.0000	2.308	0	0	0
13/11/2008	ZAAD	2008/12/12	7.60	Call	Currency Future	153.0000	124.0000	(18.954)	0	0	0
13/11/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	216.0000	180.0000	(16.667)	0	0	0
13/11/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	729.0000	762.0000	4.527	0	0	0
13/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	343.0000	295.0000	(13.994)	0	0	0
13/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	456.0000	477.0000	4.605	0	0	0
13/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	262.0000	223.0000	(14.885)	0	0	0
13/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	308.0000	264.0000	(14.286)	0	0	0
13/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	522.0000	546.0000	4.598	0	0	0
13/11/2008	ZAAD	2009/03/16			Currency Future	6.9730	6.9079	(0.934)	0.0000	0.0000	1,736
13/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	179.0000	170.0000	(5.028)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	471.0000	420.0000	(10.828)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	440.0000	392.0000	(10.909)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	1,002.0000	928.0000	(7.385)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	413.0000	358.0000	(13.317)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.60	Put	Currency Future	974.0000	989.0000	1.540	0	0	0
13/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	840.0000	850.0000	1.190	0	0	0
13/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	698.0000	712.0000	2.006	0	0	0
13/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	698.0000	712.0000	2.006	0	0	0
13/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	767.0000	784.0000	2.216	0	0	0
13/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	559.0000	503.0000	(10.018)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.05	Call	Currency Future	1,076.0000	1,002.0000	(6.877)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	ZAAD	2009/03/16	5.95	Call	Currency Future	1,152.0000	1,078.0000	(6.424)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	471.0000	420.0000	(10.828)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.95	Put	Currency Future	1,231.0000	1,253.0000	1.787	0	0	0
13/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	536.0000	545.0000	1.679	0	0	0
13/11/2008	ZAAD	2009/03/16	7.95	Call	Currency Future	254.0000	211.0000	(16.929)	0	0	0
13/11/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	1,191.0000	1,117.0000	(6.213)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.45	Call	Currency Future	395.0000	342.0000	(13.418)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	413.0000	358.0000	(13.317)	0	0	0
13/11/2008	ZAAD	2009/03/16	8.05	Call	Currency Future	231.0000	191.0000	(17.316)	0	0	0
13/11/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	118.0000	110.0000	(6.780)	0	0	0
13/11/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	129.0000	120.0000	(6.977)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	536.0000	545.0000	1.679	0	0	0
13/11/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	1,114.0000	1,039.0000	(6.732)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	179.0000	170.0000	(5.028)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	266.0000	222.0000	(16.541)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	738.0000	671.0000	(9.079)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	476.0000	483.0000	1.471	0	0	0
13/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	559.0000	503.0000	(10.018)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.05	Put	Currency Future	153.0000	144.0000	(5.882)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.55	Put	Currency Future	940.0000	954.0000	1.489	0	0	0
13/11/2008	ZAAD	2009/03/16	7.85	Put	Currency Future	1,155.0000	1,175.0000	1.732	0	0	0
13/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	194.0000	185.0000	(4.639)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	1,002.0000	928.0000	(7.385)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	522.0000	467.0000	(10.536)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.55	Call	Currency Future	363.0000	311.0000	(14.325)	0	0	0
13/11/2008	ZAAD	2009/03/16	8.05	Put	Currency Future	1,308.0000	1,333.0000	1.911	0	0	0
13/11/2008	ZAAD	2009/03/16	7.45	Put	Currency Future	872.0000	884.0000	1.376	0	0	0
13/11/2008	ZAAD	2009/03/16	7.85	Call	Currency Future	278.0000	233.0000	(16.187)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	599.0000	541.0000	(9.683)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.70	Call	Currency Future	318.0000	270.0000	(15.094)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	840.0000	850.0000	1.190	0	0	0
13/11/2008	ZAAD	2009/03/16	7.70	Put	Currency Future	1,045.0000	1,062.0000	1.627	0	0	0
13/11/2008	ZAAD	2009/03/16	7.75	Call	Currency Future	304.0000	257.0000	(15.461)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	567.0000	577.0000	1.764	0	0	0
13/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,193.0000	1,214.0000	1.760	0	0	0
13/11/2008	ZAAD	2009/03/16	7.60	Call	Currency Future	347.0000	297.0000	(14.409)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	540.0000	485.0000	(10.185)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	599.0000	610.0000	1.836	0	0	0
13/11/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	224.0000	216.0000	(3.571)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	579.0000	521.0000	(10.017)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	315.0000	313.0000	(0.635)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	141.0000	132.0000	(6.383)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	455.0000	406.0000	(10.769)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	389.0000	393.0000	1.028	0	0	0
13/11/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	897.0000	824.0000	(8.138)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	506.0000	514.0000	1.581	0	0	0
13/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	362.0000	365.0000	0.829	0	0	0
13/11/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	640.0000	581.0000	(9.219)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	426.0000	375.0000	(11.972)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	662.0000	601.0000	(9.215)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.75	Put	Currency Future	1,081.0000	1,099.0000	1.665	0	0	0
13/11/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	417.0000	423.0000	1.439	0	0	0
13/11/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	732.0000	748.0000	2.186	0	0	0
13/11/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	166.0000	156.0000	(6.024)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	685.0000	623.0000	(9.051)	0	0	0
13/11/2008	ZAAD	2009/03/16	8.00	Put	Currency Future	1,269.0000	1,293.0000	1.891	0	0	0
13/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	447.0000	454.0000	1.566	0	0	0
13/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	967.0000	892.0000	(7.756)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	336.0000	338.0000	0.595	0	0	0
13/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,193.0000	1,214.0000	1.760	0	0	0
13/11/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	803.0000	817.0000	1.743	0	0	0
13/11/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	1,039.0000	964.0000	(7.218)	0	0	0
13/11/2008	ZAAD	2009/03/16	8.00	Call	Currency Future	242.0000	201.0000	(16.942)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	709.0000	646.0000	(8.886)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	800.0000	727.0000	(9.125)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	266.0000	222.0000	(16.541)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	241.0000	233.0000	(3.320)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	864.0000	790.0000	(8.565)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	362.0000	365.0000	0.829	0	0	0
13/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	831.0000	758.0000	(8.785)	0	0	0
13/11/2008	ZAAD	2009/03/16	8.20	Put	Currency Future	1,428.0000	1,456.0000	1.961	0	0	0
13/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	685.0000	623.0000	(9.051)	0	0	0

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13/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	506.0000	514.0000	1.581	0	0	0
13/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	620.0000	562.0000	(9.355)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	277.0000	269.0000	(2.888)	0	0	0
13/11/2008	ZAAD	2009/03/16	8.10	Call	Currency Future	221.0000	181.0000	(18.100)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	277.0000	269.0000	(2.888)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	579.0000	521.0000	(10.017)	0	0	0
13/11/2008	ZAAD	2009/03/16	8.20	Call	Currency Future	201.0000	164.0000	(18.408)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	800.0000	727.0000	(9.125)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	389.0000	393.0000	1.028	0	0	0
13/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	620.0000	562.0000	(9.355)	0	0	0
13/11/2008	ZAAD	2009/03/16	8.10	Put	Currency Future	1,348.0000	1,373.0000	1.855	0	0	0
13/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	447.0000	454.0000	1.566	0	0	0
13/11/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	769.0000	696.0000	(9.493)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	296.0000	288.0000	(2.703)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	487.0000	435.0000	(10.678)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	258.0000	250.0000	(3.101)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	315.0000	313.0000	(0.635)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	738.0000	671.0000	(9.079)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.80	Call	Currency Future	291.0000	245.0000	(15.808)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.80	Put	Currency Future	1,118.0000	1,137.0000	1.699	0	0	0
13/11/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	631.0000	643.0000	1.902	0	0	0
13/11/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	504.0000	451.0000	(10.516)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	209.0000	200.0000	(4.306)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	767.0000	784.0000	2.216	0	0	0
13/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	662.0000	601.0000	(9.215)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	932.0000	858.0000	(7.940)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.50	Call	Currency Future	379.0000	326.0000	(13.984)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.50	Put	Currency Future	906.0000	918.0000	1.325	0	0	0
13/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	440.0000	392.0000	(10.909)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	664.0000	677.0000	1.958	0	0	0
13/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	599.0000	610.0000	1.836	0	0	0
13/11/2008	ZAAD	2009/03/16	7.65	Call	Currency Future	332.0000	283.0000	(14.759)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	522.0000	467.0000	(10.536)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.65	Put	Currency Future	1,009.0000	1,025.0000	1.586	0	0	0
13/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	967.0000	892.0000	(7.756)	0	0	0
13/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	664.0000	677.0000	1.958	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	487.0000	435.0000	(10.678)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	831.0000	758.0000	(8.785)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	258.0000	250.0000	(3.101)	0	0	0
13/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	194.0000	185.0000	(4.639)	0	0	0
13/11/2008	ZAAD	2009/06/12			Currency Future	7.0941	7.0328	(0.864)	0.0000	0.0000	600
13/11/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	407.0000	367.0000	(9.828)	0	0	0
13/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	488.0000	445.0000	(8.811)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	942.0000	881.0000	(6.476)	0	0	0
13/11/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,044.0000	1,064.0000	1.916	0	0	0
13/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	944.0000	962.0000	1.907	0	0	0
13/11/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	534.0000	497.0000	(6.929)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	298.0000	298.0000	-	0	0	0
13/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	485.0000	501.0000	3.299	0	0	0
13/11/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,183.0000	1,206.0000	1.944	0	0	0
13/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	300.0000	266.0000	(11.333)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	546.0000	563.0000	3.114	0	0	0
13/11/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	639.0000	658.0000	2.973	0	0	0
13/11/2008	ZAAD	2009/06/12	8.00	Call	Currency Future	350.0000	313.0000	(10.571)	0	0	0
13/11/2008	ZAAD	2009/06/12	8.30	Call	Currency Future	278.0000	245.0000	(11.871)	0	0	0
13/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	944.0000	962.0000	1.907	0	0	0
13/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	485.0000	501.0000	3.299	0	0	0
13/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	690.0000	646.0000	(6.377)	0	0	0
13/11/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	607.0000	626.0000	3.130	0	0	0
13/11/2008	ZAAD	2009/06/12	8.00	Put	Currency Future	1,256.0000	1,280.0000	1.911	0	0	0
13/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,406.0000	1,433.0000	1.920	0	0	0
13/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	651.0000	608.0000	(6.605)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	1,007.0000	945.0000	(6.157)	0	0	0
13/11/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	438.0000	396.0000	(9.589)	0	0	0
13/11/2008	ZAAD	2009/06/12	8.30	Put	Currency Future	1,483.0000	1,512.0000	1.955	0	0	0
13/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	729.0000	684.0000	(6.173)	0	0	0
13/11/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	607.0000	626.0000	3.130	0	0	0
13/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	202.0000	200.0000	(0.990)	0	0	0
13/11/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,113.0000	1,134.0000	1.887	0	0	0
13/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,406.0000	1,433.0000	1.920	0	0	0
13/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	820.0000	766.0000	(6.585)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	546.0000	563.0000	3.114	0	0	0
13/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	651.0000	608.0000	(6.605)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	263.0000	262.0000	(0.380)	0	0	0
13/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	300.0000	266.0000	(11.333)	0	0	0
13/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	488.0000	445.0000	(8.811)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	376.0000	384.0000	2.128	0	0	0
13/11/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	792.0000	744.0000	(6.061)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	690.0000	646.0000	(6.377)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	850.0000	790.0000	(7.059)	0	0	0
13/11/2008	ZAAD	2009/06/12	7.65	Put	Currency Future	1,010.0000	1,029.0000	1.881	0	0	0
13/11/2008	ZAAD	2009/06/12	8.10	Call	Currency Future	324.0000	289.0000	(10.802)	0	0	0
13/11/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	565.0000	526.0000	(6.903)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.60	Put	Currency Future	356.0000	357.0000	0.281	0	0	0
13/11/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	671.0000	691.0000	2.981	0	0	0
13/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	820.0000	766.0000	(6.585)	0	0	0
13/11/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	633.0000	591.0000	(6.635)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	1,219.0000	1,155.0000	(5.250)	0	0	0
13/11/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	771.0000	793.0000	2.853	0	0	0
13/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	376.0000	384.0000	2.128	0	0	0
13/11/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	771.0000	793.0000	2.853	0	0	0
13/11/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	615.0000	574.0000	(6.667)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	1,146.0000	1,082.0000	(5.585)	0	0	0
13/11/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,044.0000	1,064.0000	1.916	0	0	0
13/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	280.0000	280.0000	-	0	0	0
13/11/2008	ZAAD	2009/06/12	8.10	Put	Currency Future	1,330.0000	1,356.0000	1.955	0	0	0
13/11/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	516.0000	533.0000	3.295	0	0	0
13/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	1,146.0000	1,082.0000	(5.585)	0	0	0
13/11/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	438.0000	396.0000	(9.589)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	974.0000	913.0000	(6.263)	0	0	0
13/11/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	597.0000	557.0000	(6.700)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	729.0000	684.0000	(6.173)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	231.0000	230.0000	(0.433)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	1,041.0000	978.0000	(6.052)	0	0	0
13/11/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	565.0000	526.0000	(6.903)	0	0	0
13/11/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	577.0000	594.0000	2.946	0	0	0
13/11/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	175.0000	172.0000	(1.714)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	ZAAD	2009/06/12	7.65	Call	Currency Future	454.0000	412.0000	(9.251)	0	0	0
13/11/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	703.0000	724.0000	2.987	0	0	0
13/11/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	1,075.0000	1,012.0000	(5.860)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	1,110.0000	1,047.0000	(5.676)	0	0	0
13/11/2008	ZAAD	2009/06/12	7.50	Put	Currency Future	912.0000	929.0000	1.864	0	0	0
13/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	216.0000	214.0000	(0.926)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	202.0000	200.0000	(0.990)	0	0	0
13/11/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	377.0000	339.0000	(10.080)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	317.0000	317.0000	-	0	0	0
13/11/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	454.0000	470.0000	3.524	0	0	0
13/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	216.0000	214.0000	(0.926)	0	0	0
13/11/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	840.0000	865.0000	2.976	0	0	0
13/11/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	671.0000	627.0000	(6.557)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	911.0000	850.0000	(6.696)	0	0	0
13/11/2008	ZAAD	2009/06/12	7.50	Call	Currency Future	506.0000	462.0000	(8.696)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	710.0000	666.0000	(6.197)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	942.0000	881.0000	(6.476)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	188.0000	186.0000	(1.064)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	397.0000	411.0000	3.526	0	0	0
13/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	1,110.0000	1,047.0000	(5.676)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	792.0000	744.0000	(6.061)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	397.0000	411.0000	3.526	0	0	0
13/11/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	748.0000	703.0000	(6.016)	0	0	0
13/11/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	876.0000	896.0000	2.283	0	0	0
13/11/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	1,182.0000	1,118.0000	(5.415)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	162.0000	160.0000	(1.235)	0	0	0
13/11/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	805.0000	829.0000	2.981	0	0	0
13/11/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	770.0000	723.0000	(6.104)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	425.0000	440.0000	3.529	0	0	0
13/11/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	1,256.0000	1,193.0000	(5.016)	0	0	0
13/11/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	549.0000	511.0000	(6.922)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	748.0000	703.0000	(6.016)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	280.0000	280.0000	-	0	0	0
13/11/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	520.0000	479.0000	(7.885)	0	0	0
13/11/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	454.0000	470.0000	3.524	0	0	0
13/11/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	247.0000	246.0000	(0.405)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/11/2008	ZAAD 2009/06/12	7.25	Put	Currency Future	737.0000	758.0000	2.849	0	0	0
13/11/2008	ZAAD 2009/06/12	7.25	Call	Currency Future	581.0000	541.0000	(6.885)	0	0	0
13/11/2008	ZAAD 2009/06/12	6.45	Put	Currency Future	298.0000	298.0000	-	0	0	0
13/11/2008	ZAAD 2009/06/12	7.90	Call	Currency Future	377.0000	339.0000	(10.080)	0	0	0
13/11/2008	ZAAD 2009/06/12	6.55	Call	Currency Future	880.0000	819.0000	(6.932)	0	0	0
13/11/2008	ZAAD 2009/06/12	6.40	Call	Currency Future	974.0000	913.0000	(6.263)	0	0	0
13/11/2008	ZAAD 2009/06/12	7.60	Put	Currency Future	977.0000	995.0000	1.842	0	0	0
13/11/2008	ZAAD 2009/06/12	7.90	Put	Currency Future	1,183.0000	1,206.0000	1.944	0	0	0
13/11/2008	ZAAD 2009/06/12	7.60	Call	Currency Future	471.0000	428.0000	(9.130)	0	0	0
13/11/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	597.0000	557.0000	(6.700)	0	0	0
13/11/2008	ZAAD 2009/06/12	7.40	Put	Currency Future	840.0000	865.0000	2.976	0	0	0
13/11/2008	ZAAD 2009/06/12	7.20	Put	Currency Future	703.0000	724.0000	2.987	0	0	0
13/11/2008	ZAAD 2009/06/12	6.55	Put	Currency Future	336.0000	337.0000	0.298	0	0	0
13/11/2008	ZAAD 2009/06/12	7.40	Call	Currency Future	534.0000	497.0000	(6.929)	0	0	0
13/11/2008	ZAAD 2009/06/12	7.80	Call	Currency Future	407.0000	367.0000	(9.828)	0	0	0
13/11/2008	ZAAD 2009/06/12	7.15	Call	Currency Future	615.0000	574.0000	(6.667)	0	0	0
13/11/2008	ZAAD 2009/06/12	7.80	Put	Currency Future	1,113.0000	1,134.0000	1.887	0	0	0
13/11/2008	ZAAD 2009/06/12	7.15	Put	Currency Future	671.0000	691.0000	2.981	0	0	0
13/11/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	710.0000	666.0000	(6.197)	0	0	0
13/11/2008	ZAAD 2009/06/12	6.30	Put	Currency Future	247.0000	246.0000	(0.405)	0	0	0
13/11/2008	ZAAD 2009/06/12	6.30	Call	Currency Future	1,041.0000	978.0000	(6.052)	0	0	0
13/11/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	516.0000	533.0000	3.295	0	0	0

Grand Total: **313,911**