



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 26/11/2008

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
26/11/2008	\$ / R 2008/12/12			Currency Future	9.8600	10.0072	1.493	10.0700	9.9300	170,337
26/11/2008	\$ / R 2008/12/12	10.45	Call	Currency Future	155.0000	166.0000	7.097	0	0	0
26/11/2008	\$ / R 2008/12/12	10.45	Put	Currency Future	745.0000	609.0000	(18.255)	0	0	0
26/11/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	35.0000	25.0000	(28.571)	0	0	0
26/11/2008	\$ / R 2008/12/12	10.30	Call	Currency Future	185.0000	202.0000	9.189	0	0	0
26/11/2008	\$ / R 2008/12/12	10.25	Call	Currency Future	197.0000	216.0000	9.645	0	0	0
26/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	174.0000	189.0000	8.621	0	0	0
26/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	65.0000	34.0000	(47.692)	0	0	0
26/11/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	12.0000	8.0000	(33.333)	0	0	0
26/11/2008	\$ / R 2008/12/12	10.30	Put	Currency Future	625.0000	495.0000	(20.800)	0	0	1,000
26/11/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	450.0000	525.0000	16.667	0	0	0
26/11/2008	\$ / R 2008/12/12	11.10	Call	Currency Future	70.0000	71.0000	1.429	0	0	0
26/11/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	2,165.0000	2,310.0000	6.697	0	0	0
26/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	725.0000	841.0000	16.000	0	0	0
26/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	26.0000	18.0000	(30.769)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	190.0000	118.0000	(37.895)	0	0	0
26/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	664.0000	532.0000	(19.880)	0	0	0
26/11/2008	\$ / R 2008/12/12	10.80	Call	Currency Future	101.0000	106.0000	4.950	0	0	0
26/11/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	1,622.0000	1,765.0000	8.816	0	0	0
26/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,086.0000	1,226.0000	12.891	0	0	0
26/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	286.0000	325.0000	13.636	0	0	0
26/11/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	1,868.0000	2,013.0000	7.762	0	0	0
26/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	26.0000	18.0000	(30.769)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	38.0000	27.0000	(28.947)	0	0	0
26/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	22.0000	16.0000	(27.273)	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
26/11/2008	\$ / R 2008/12/12	10.25	Put	Currency Future	587.0000	459.0000	(21.806)	0	0	0
26/11/2008	\$ / R 2008/12/12	10.50	Call	Currency Future	146.0000	155.0000	6.164	0	0	0
26/11/2008	\$ / R 2008/12/12	9.85	Put	Currency Future	314.0000	218.0000	(30.573)	0	0	1,000
26/11/2008	\$ / R 2008/12/12	10.50	Put	Currency Future	786.0000	648.0000	(17.557)	0	0	2,000
26/11/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	209.0000	231.0000	10.526	0	0	0
26/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	477.0000	357.0000	(25.157)	0	0	0
26/11/2008	\$ / R 2008/12/12	11.50	Call	Currency Future	41.0000	43.0000	4.878	0	0	3,000
26/11/2008	\$ / R 2008/12/12	10.80	Put	Currency Future	1,041.0000	899.0000	(13.641)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	848.0000	984.0000	16.038	0	0	0
26/11/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	549.0000	424.0000	(22.769)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	345.0000	402.0000	16.522	0	0	0
26/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	116.0000	64.0000	(44.828)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	576.0000	671.0000	16.493	0	0	0
26/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,086.0000	1,226.0000	12.891	0	0	0
26/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	46.0000	29.0000	(36.957)	0	0	0
26/11/2008	\$ / R 2008/12/12	11.30	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
26/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	13.0000	9.0000	(30.769)	0	0	0
26/11/2008	\$ / R 2008/12/12	11.30	Put	Currency Future	1,496.0000	1,348.0000	(9.893)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.55	Put	Currency Future	169.0000	103.0000	(39.053)	0	0	0
26/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,573.0000	1,716.0000	9.091	0	0	0
26/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,573.0000	1,716.0000	9.091	0	0	0
26/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,182.0000	1,323.0000	11.929	0	0	0
26/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	237.0000	264.0000	11.392	0	0	0
26/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	13.0000	9.0000	(30.769)	0	0	0
26/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	9.0000	6.0000	(33.333)	0	0	0
26/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
26/11/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	990.0000	1,128.0000	13.939	0	0	0
26/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	477.0000	357.0000	(25.157)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	285.0000	195.0000	(31.579)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.55	Call	Currency Future	479.0000	560.0000	16.910	0	0	0
26/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,671.0000	1,815.0000	8.618	0	0	0
26/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	65.0000	34.0000	(47.692)	0	0	0
26/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	237.0000	264.0000	11.392	0	0	0
26/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	174.0000	189.0000	8.621	0	0	0
26/11/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	895.0000	1,032.0000	15.307	0	0	0
26/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	1,769.0000	1,913.0000	8.140	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	1,967.0000	2,112.0000	7.372	0	0	0
26/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	725.0000	841.0000	16.000	0	0	0
26/11/2008	\$ / R 2008/12/12	11.20	Call	Currency Future	63.0000	62.0000	(1.587)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	806.0000	936.0000	16.129	0	0	0
26/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,279.0000	1,421.0000	11.102	0	0	0
26/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
26/11/2008	\$ / R 2008/12/12	10.60	Put	Currency Future	869.0000	729.0000	(16.110)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	286.0000	325.0000	13.636	0	0	0
26/11/2008	\$ / R 2008/12/12	11.20	Put	Currency Future	1,403.0000	1,255.0000	(10.549)	0	0	0
26/11/2008	\$ / R 2008/12/12	10.75	Call	Currency Future	107.0000	113.0000	5.607	0	0	0
26/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	1,769.0000	1,913.0000	8.140	0	0	0
26/11/2008	\$ / R 2008/12/12	10.40	Put	Currency Future	704.0000	570.0000	(19.034)	0	0	0
26/11/2008	\$ / R 2008/12/12	10.85	Put	Currency Future	1,085.0000	942.0000	(13.180)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	88.0000	45.0000	(48.864)	0	0	0
26/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	11.0000	7.0000	(36.364)	0	0	0
26/11/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	30.0000	21.0000	(30.000)	0	0	0
26/11/2008	\$ / R 2008/12/12	10.40	Call	Currency Future	164.0000	177.0000	7.927	0	0	0
26/11/2008	\$ / R 2008/12/12	10.85	Call	Currency Future	95.0000	99.0000	4.211	0	0	0
26/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	9.0000	6.0000	(33.333)	0	0	0
26/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	22.0000	16.0000	(27.273)	0	0	0
26/11/2008	\$ / R 2008/12/12	11.10	Put	Currency Future	1,310.0000	1,164.0000	(11.145)	0	0	0
26/11/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	14.0000	9.0000	(35.714)	0	0	0
26/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	19.0000	14.0000	(26.316)	0	0	0
26/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	664.0000	532.0000	(19.880)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	648.0000	752.0000	16.049	0	0	0
26/11/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	8.0000	5.0000	(37.500)	0	0	0
26/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,182.0000	1,323.0000	11.929	0	0	0
26/11/2008	\$ / R 2008/12/12	9.90	Call	Currency Future	304.0000	349.0000	14.803	0	0	0
26/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	1,967.0000	2,112.0000	7.372	0	0	0
26/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,475.0000	1,617.0000	9.627	0	0	20
26/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,279.0000	1,421.0000	11.102	0	0	0
26/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	234.0000	154.0000	(34.188)	0	0	0
26/11/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
26/11/2008	\$ / R 2008/12/12	10.60	Call	Currency Future	129.0000	137.0000	6.202	0	0	0
26/11/2008	\$ / R 2008/12/12	10.65	Call	Currency Future	121.0000	128.0000	5.785	0	0	0
26/11/2008	\$ / R 2008/12/12	11.50	Put	Currency Future	1,681.0000	1,535.0000	(8.685)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,671.0000	1,815.0000	8.618	0	0	0
26/11/2008	\$ / R 2008/12/12	9.90	Put	Currency Future	344.0000	242.0000	(29.651)	0	0	0
26/11/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	2,066.0000	2,211.0000	7.018	0	0	0
26/11/2008	\$ / R 2008/12/12	9.85	Call	Currency Future	324.0000	375.0000	15.741	0	0	0
26/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	376.0000	268.0000	(28.723)	0	0	0
26/11/2008	\$ / R 2008/12/12	10.75	Put	Currency Future	997.0000	856.0000	(14.142)	0	0	0
26/11/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	1,426.0000	1,568.0000	9.958	0	0	0
26/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	15.0000	10.0000	(33.333)	0	0	0
26/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	11.0000	7.0000	(36.364)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	394.0000	461.0000	17.005	0	0	0
26/11/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	543.0000	633.0000	16.575	0	0	0
26/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	234.0000	154.0000	(34.188)	0	0	0
26/11/2008	\$ / R 2008/12/12	11.25	Put	Currency Future	1,449.0000	1,301.0000	(10.214)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	46.0000	29.0000	(36.957)	0	0	0
26/11/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	1,134.0000	1,274.0000	12.346	0	0	0
26/11/2008	\$ / R 2008/12/12	10.65	Put	Currency Future	911.0000	771.0000	(15.368)	0	0	0
26/11/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	16.0000	11.0000	(31.250)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	394.0000	461.0000	17.005	0	0	0
26/11/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	24.0000	17.0000	(29.167)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	376.0000	268.0000	(28.723)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	116.0000	64.0000	(44.828)	0	0	0
26/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	19.0000	14.0000	(26.316)	0	0	0
26/11/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	17.0000	12.0000	(29.412)	0	0	0
26/11/2008	\$ / R 2008/12/12	12.75	Call	Currency Future	9.0000	9.0000	-	0	0	0
26/11/2008	\$ / R 2008/12/12	12.75	Put	Currency Future	2,899.0000	2,751.0000	(5.105)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	576.0000	671.0000	16.493	0	0	0
26/11/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	1,377.0000	1,519.0000	10.312	0	0	0
26/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,038.0000	1,177.0000	13.391	0	0	0
26/11/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	1,524.0000	1,667.0000	9.383	0	0	0
26/11/2008	\$ / R 2008/12/12	12.35	Put	Currency Future	2,502.0000	2,355.0000	(5.875)	0	0	0
26/11/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	1,328.0000	1,470.0000	10.693	0	0	0
26/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	15.0000	10.0000	(33.333)	0	0	0
26/11/2008	\$ / R 2008/12/12	14.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/11/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	150.0000	88.0000	(41.333)	0	0	0
26/11/2008	\$ / R 2008/12/12	12.35	Call	Currency Future	12.0000	12.0000	-	0	0	0
26/11/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	1,231.0000	1,372.0000	11.454	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
26/11/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	408.0000	295.0000	(27.696)	0	0	0
26/11/2008	\$ / R 2008/12/12	12.25	Put	Currency Future	2,404.0000	2,256.0000	(6.156)	0	0	0
26/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	28.0000	20.0000	(28.571)	0	0	0
26/11/2008	\$ / R 2008/12/12	11.85	Put	Currency Future	2,013.0000	1,868.0000	(7.203)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	345.0000	402.0000	16.522	0	0	0
26/11/2008	\$ / R 2008/12/12	12.25	Call	Currency Future	14.0000	14.0000	-	0	0	0
26/11/2008	\$ / R 2008/12/12	14.30	Put	Currency Future	4,441.0000	4,293.0000	(3.333)	0	0	0
26/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,038.0000	1,177.0000	13.391	0	0	20,000
26/11/2008	\$ / R 2008/12/12	14.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/11/2008	\$ / R 2008/12/12	11.85	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
26/11/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	21.0000	15.0000	(28.571)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	285.0000	195.0000	(31.579)	0	0	0
26/11/2008	\$ / R 2008/12/12	11.75	Put	Currency Future	1,917.0000	1,772.0000	(7.564)	0	0	0
26/11/2008	\$ / R 2008/12/12	13.55	Put	Currency Future	3,692.0000	3,545.0000	(3.982)	0	0	0
26/11/2008	\$ / R 2008/12/12	13.00	Put	Currency Future	3,146.0000	3,000.0000	(4.641)	0	0	0
26/11/2008	\$ / R 2008/12/12	14.10	Put	Currency Future	4,241.0000	4,094.0000	(3.466)	0	0	0
26/11/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	10.0000	7.0000	(30.000)	0	0	0
26/11/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	268.0000	302.0000	12.687	0	0	0
26/11/2008	\$ / R 2008/12/12	7.10	Call	Currency Future	2,760.0000	2,907.0000	5.326	0	0	0
26/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	648.0000	752.0000	16.049	0	0	0
26/11/2008	\$ / R 2008/12/12	13.55	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
26/11/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	510.0000	596.0000	16.863	0	0	0
26/11/2008	\$ / R 2008/12/12	10.70	Call	Currency Future	114.0000	121.0000	6.140	0	0	0
26/11/2008	\$ / R 2008/12/12	13.35	Put	Currency Future	3,493.0000	3,346.0000	(4.208)	0	0	0
26/11/2008	\$ / R 2008/12/12	11.35	Call	Currency Future	52.0000	51.0000	(1.923)	0	0	0
26/11/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	1,720.0000	1,864.0000	8.372	0	0	0
26/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,475.0000	1,617.0000	9.627	0	0	0
26/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	88.0000	45.0000	(48.864)	0	0	0
26/11/2008	\$ / R 2008/12/12	12.80	Put	Currency Future	2,949.0000	2,801.0000	(5.019)	0	0	0
26/11/2008	\$ / R 2008/12/12	10.70	Put	Currency Future	954.0000	813.0000	(14.780)	0	0	0
26/11/2008	\$ / R 2008/12/12	11.35	Put	Currency Future	1,542.0000	1,394.0000	(9.598)	0	0	0
26/11/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	9.0000	6.0000	(33.333)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	133.0000	76.0000	(42.857)	0	0	0
26/11/2008	\$ / R 2008/12/12	11.25	Call	Currency Future	59.0000	58.0000	(1.695)	0	0	0
26/11/2008	\$ / R 2008/12/12	11.45	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
26/11/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	2,016.0000	2,161.0000	7.192	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	806.0000	936.0000	16.129	0	0	0
26/11/2008	\$ / R 2008/12/12	12.05	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
26/11/2008	\$ / R 2008/12/12	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/11/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
26/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	33.0000	23.0000	(30.303)	0	0	0
26/11/2008	\$ / R 2008/12/12	11.75	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
26/11/2008	\$ / R 2008/12/12	12.80	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
26/11/2008	\$ / R 2008/12/12	6.95	Call	Currency Future	2,910.0000	3,057.0000	5.052	0	0	0
26/11/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	1,917.0000	2,062.0000	7.564	0	0	0
26/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	28.0000	20.0000	(28.571)	0	0	0
26/11/2008	\$ / R 2008/12/12	13.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/11/2008	\$ / R 2008/12/12	10.55	Put	Currency Future	828.0000	688.0000	(16.908)	0	0	0
26/11/2008	\$ / R 2008/12/12	6.80	Call	Currency Future	3,060.0000	3,207.0000	4.804	0	0	0
26/11/2008	\$ / R 2008/12/12	13.35	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
26/11/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	55.0000	31.0000	(43.636)	0	0	0
26/11/2008	\$ / R 2008/12/12	13.85	Put	Currency Future	3,991.0000	3,844.0000	(3.683)	0	0	0
26/11/2008	\$ / R 2008/12/12	13.00	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
26/11/2008	\$ / R 2008/12/12	12.60	Put	Currency Future	2,750.0000	2,603.0000	(5.345)	0	0	0
26/11/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	1,819.0000	1,963.0000	7.916	0	0	0
26/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	943.0000	1,080.0000	14.528	0	0	0
26/11/2008	\$ / R 2008/12/12	10.15	Call	Currency Future	223.0000	247.0000	10.762	0	0	0
26/11/2008	\$ / R 2008/12/12	7.55	Call	Currency Future	2,314.0000	2,458.0000	6.223	0	0	0
26/11/2008	\$ / R 2008/12/12	12.60	Call	Currency Future	10.0000	10.0000	-	0	0	0
26/11/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	686.0000	794.0000	15.743	0	0	0
26/11/2008	\$ / R 2008/12/12	10.15	Put	Currency Future	513.0000	390.0000	(23.977)	0	0	0
26/11/2008	\$ / R 2008/12/12	7.55	Put	Currency Future	4.0000	1.0000	(75.000)	0	0	0
26/11/2008	\$ / R 2008/12/12	11.95	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
26/11/2008	\$ / R 2008/12/12	9.75	Call	Currency Future	369.0000	431.0000	16.802	0	0	0
26/11/2008	\$ / R 2008/12/12	11.45	Put	Currency Future	1,634.0000	1,488.0000	(8.935)	0	0	0
26/11/2008	\$ / R 2008/12/12	11.95	Put	Currency Future	2,109.0000	1,964.0000	(6.875)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.75	Put	Currency Future	259.0000	174.0000	(32.819)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.65	Call	Currency Future	421.0000	492.0000	16.865	0	0	0
26/11/2008	\$ / R 2008/12/12	12.20	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
26/11/2008	\$ / R 2008/12/12	12.70	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
26/11/2008	\$ / R 2008/12/12	12.20	Put	Currency Future	2,354.0000	2,208.0000	(6.202)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	\$ / R 2008/12/12	12.70	Put	Currency Future	2,850.0000	2,702.0000	(5.193)	0	0	0
26/11/2008	\$ / R 2008/12/12	7.40	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
26/11/2008	\$ / R 2008/12/12	12.95	Call	Currency Future	7.0000	7.0000	-	0	0	0
26/11/2008	\$ / R 2008/12/12	13.45	Put	Currency Future	3,593.0000	3,446.0000	(4.091)	0	0	0
26/11/2008	\$ / R 2008/12/12	7.40	Call	Currency Future	2,462.0000	2,608.0000	5.930	0	0	0
26/11/2008	\$ / R 2008/12/12	13.30	Put	Currency Future	3,444.0000	3,297.0000	(4.268)	0	0	0
26/11/2008	\$ / R 2008/12/12	7.75	Call	Currency Future	2,115.0000	2,261.0000	6.903	0	0	0
26/11/2008	\$ / R 2008/12/12	14.20	Put	Currency Future	4,341.0000	4,194.0000	(3.386)	0	0	0
26/11/2008	\$ / R 2008/12/12	13.60	Put	Currency Future	3,742.0000	3,595.0000	(3.928)	0	0	0
26/11/2008	\$ / R 2008/12/12	7.75	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/11/2008	\$ / R 2008/12/12	14.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	101.0000	54.0000	(46.535)	0	0	0
26/11/2008	\$ / R 2008/12/12	10.55	Call	Currency Future	138.0000	146.0000	5.797	0	0	0
26/11/2008	\$ / R 2008/12/12	7.60	Call	Currency Future	2,264.0000	2,409.0000	6.405	0	0	0
26/11/2008	\$ / R 2008/12/12	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/11/2008	\$ / R 2008/12/12	12.05	Put	Currency Future	2,206.0000	2,061.0000	(6.573)	0	0	0
26/11/2008	\$ / R 2008/12/12	7.60	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
26/11/2008	\$ / R 2008/12/12	7.20	Call	Currency Future	2,660.0000	2,807.0000	5.526	0	0	0
26/11/2008	\$ / R 2008/12/12	12.10	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
26/11/2008	\$ / R 2008/12/12	7.00	Call	Currency Future	2,860.0000	3,007.0000	5.140	0	0	0
26/11/2008	\$ / R 2008/12/12	12.10	Put	Currency Future	2,255.0000	2,110.0000	(6.430)	0	0	0
26/11/2008	\$ / R 2008/12/12	12.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
26/11/2008	\$ / R 2008/12/12	12.95	Put	Currency Future	3,097.0000	2,950.0000	(4.747)	0	0	0
26/11/2008	\$ / R 2008/12/12	13.50	Put	Currency Future	3,643.0000	3,496.0000	(4.035)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	611.0000	711.0000	16.367	0	0	0
26/11/2008	\$ / R 2008/12/12	13.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/11/2008	\$ / R 2008/12/12	12.85	Put	Currency Future	2,998.0000	2,851.0000	(4.903)	0	0	0
26/11/2008	\$ / R 2008/12/12	13.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/11/2008	\$ / R 2008/12/12	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/11/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	18.0000	13.0000	(27.778)	0	0	0
26/11/2008	\$ / R 2008/12/12	6.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/11/2008	\$ / R 2008/12/12	7.50	Call	Currency Future	2,363.0000	2,508.0000	6.136	0	0	0
26/11/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
26/11/2008	\$ / R 2008/12/12	12.65	Put	Currency Future	2,800.0000	2,652.0000	(5.286)	0	0	0
26/11/2008	\$ / R 2008/12/12	7.30	Call	Currency Future	2,561.0000	2,707.0000	5.701	0	0	0
26/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	33.0000	23.0000	(30.303)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	\$ / R 2008/12/12	13.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/11/2008	\$ / R 2008/12/12	7.30	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	611.0000	711.0000	16.367	0	0	0
26/11/2008	\$ / R 2008/12/12	7.50	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	101.0000	54.0000	(46.535)	0	0	0
26/11/2008	\$ / R 2008/12/12	12.65	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
26/11/2008	\$ / R 2008/12/12	13.20	Put	Currency Future	3,344.0000	3,198.0000	(4.366)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	76.0000	37.0000	(51.316)	0	0	0
26/11/2008	\$ / R 2008/12/12	11.90	Put	Currency Future	2,061.0000	1,916.0000	(7.035)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	765.0000	889.0000	16.209	0	0	0
26/11/2008	\$ / R 2008/12/12	13.40	Put	Currency Future	3,543.0000	3,396.0000	(4.149)	0	0	0
26/11/2008	\$ / R 2008/12/12	13.20	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
26/11/2008	\$ / R 2008/12/12	13.10	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
26/11/2008	\$ / R 2008/12/12	11.15	Put	Currency Future	1,356.0000	1,209.0000	(10.841)	0	0	0
26/11/2008	\$ / R 2008/12/12	11.05	Call	Currency Future	75.0000	76.0000	1.333	0	0	0
26/11/2008	\$ / R 2008/12/12	11.90	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
26/11/2008	\$ / R 2008/12/12	11.80	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
26/11/2008	\$ / R 2008/12/12	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
26/11/2008	\$ / R 2008/12/12	9.65	Put	Currency Future	211.0000	135.0000	(36.019)	0	0	0
26/11/2008	\$ / R 2008/12/12	13.10	Put	Currency Future	3,245.0000	3,099.0000	(4.499)	0	0	0
26/11/2008	\$ / R 2008/12/12	11.15	Call	Currency Future	66.0000	66.0000	-	0	0	0
26/11/2008	\$ / R 2008/12/12	13.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/11/2008	\$ / R 2008/12/12	11.60	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
26/11/2008	\$ / R 2008/12/12	11.00	Call	Currency Future	79.0000	81.0000	2.532	0	0	0
26/11/2008	\$ / R 2008/12/12	11.05	Put	Currency Future	1,265.0000	1,119.0000	(11.542)	0	0	0
26/11/2008	\$ / R 2008/12/12	11.60	Put	Currency Future	1,774.0000	1,629.0000	(8.174)	0	0	0
26/11/2008	\$ / R 2008/12/12	12.00	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
26/11/2008	\$ / R 2008/12/12	12.55	Put	Currency Future	2,701.0000	2,553.0000	(5.479)	0	0	0
26/11/2008	\$ / R 2008/12/12	11.80	Put	Currency Future	1,965.0000	1,820.0000	(7.379)	0	0	0
26/11/2008	\$ / R 2008/12/12	11.00	Put	Currency Future	1,219.0000	1,074.0000	(11.895)	0	0	0
26/11/2008	\$ / R 2008/12/12	12.55	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
26/11/2008	\$ / R 2008/12/12	12.50	Put	Currency Future	2,651.0000	2,503.0000	(5.583)	0	0	0
26/11/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	1,917.0000	2,062.0000	7.564	0	0	0
26/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	943.0000	1,080.0000	14.528	0	0	0
26/11/2008	\$ / R 2008/12/12	12.00	Put	Currency Future	2,158.0000	2,013.0000	(6.719)	0	0	0
26/11/2008	\$ / R 2008/12/12	12.45	Put	Currency Future	2,601.0000	2,454.0000	(5.652)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	\$ / R 2008/12/12	13.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/11/2008	\$ / R 2008/12/12	12.50	Call	Currency Future	11.0000	11.0000	-	0	0	0
26/11/2008	\$ / R 2008/12/12	11.70	Put	Currency Future	1,869.0000	1,724.0000	(7.758)	0	0	0
26/11/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	133.0000	76.0000	(42.857)	0	0	0
26/11/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	549.0000	424.0000	(22.769)	0	0	0
26/11/2008	\$ / R 2008/12/12	12.45	Call	Currency Future	11.0000	11.0000	-	0	0	0
26/11/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	543.0000	633.0000	16.575	0	0	0
26/11/2008	\$ / R 2008/12/12	10.95	Put	Currency Future	1,174.0000	1,029.0000	(12.351)	0	0	0
26/11/2008	\$ / R 2008/12/12	11.70	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
26/11/2008	\$ / R 2008/12/12	10.95	Call	Currency Future	84.0000	86.0000	2.381	0	0	0
26/11/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	209.0000	231.0000	10.526	0	0	0
26/11/2008	\$ / R 2008/12/12	13.65	Put	Currency Future	3,792.0000	3,645.0000	(3.877)	0	0	0
26/11/2008	\$ / R 2008/12/12	13.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/11/2008	\$ / R 2008/12/12	12.90	Put	Currency Future	3,048.0000	2,900.0000	(4.856)	0	0	0
26/11/2008	\$ / R 2008/12/12	12.90	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
26/11/2008	\$ / R 2008/12/12	12.15	Put	Currency Future	2,305.0000	2,159.0000	(6.334)	0	0	0
26/11/2008	\$ / R 2008/12/12	12.15	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
26/11/2008	\$ / R 2008/12/12	7.65	Put	Currency Future	5.0000	2.0000	(60.000)	0	0	0
26/11/2008	\$ / R 2008/12/12	7.65	Call	Currency Future	2,215.0000	2,359.0000	6.501	0	0	0
26/11/2008	\$ / R 2008/12/12	11.40	Call	Currency Future	48.0000	48.0000	-	0	0	0
26/11/2008	\$ / R 2008/12/12	11.40	Put	Currency Future	1,588.0000	1,441.0000	(9.257)	0	0	0
26/11/2008	\$ / R 2009/03/16			Currency Future	10.0727	10.2321	1.582	10.2800	10.0100	19,712
26/11/2008	\$ / R 2009/03/16	10.50	Put	Currency Future	979.0000	855.0000	(12.666)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	83.0000	59.0000	(28.916)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	140.0000	104.0000	(25.714)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	1,944.0000	2,082.0000	7.099	0	0	0
26/11/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	1,813.0000	1,947.0000	7.391	0	0	0
26/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	195.0000	150.0000	(23.077)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	249.0000	195.0000	(21.687)	0	0	0
26/11/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	699.0000	751.0000	7.439	0	0	0
26/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	839.0000	723.0000	(13.826)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	122.0000	89.0000	(27.049)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	77.0000	54.0000	(29.870)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	71.0000	50.0000	(29.577)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,152.0000	1,254.0000	8.854	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
26/11/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	677.0000	569.0000	(15.953)	0	0	0
26/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	612.0000	655.0000	7.026	0	0	0
26/11/2008	\$ / R 2009/03/16	11.45	Call	Currency Future	277.0000	297.0000	7.220	0	0	0
26/11/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	1,483.0000	1,603.0000	8.092	0	0	0
26/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	1,728.0000	1,858.0000	7.523	0	0	0
26/11/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	1,900.0000	2,036.0000	7.158	0	0	0
26/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	60.0000	41.0000	(31.667)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,222.0000	1,328.0000	8.674	0	0	0
26/11/2008	\$ / R 2009/03/16	10.45	Call	Currency Future	566.0000	603.0000	6.537	0	0	0
26/11/2008	\$ / R 2009/03/16	11.45	Put	Currency Future	1,654.0000	1,515.0000	(8.404)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	161.0000	121.0000	(24.845)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	90.0000	64.0000	(28.889)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	50.0000	34.0000	(32.000)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,563.0000	1,687.0000	7.933	0	0	0
26/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,033.0000	2,173.0000	6.886	0	0	0
26/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	312.0000	250.0000	(19.872)	0	0	0
26/11/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	515.0000	557.0000	8.155	0	0	0
26/11/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	699.0000	751.0000	7.439	0	0	0
26/11/2008	\$ / R 2009/03/16	11.40	Call	Currency Future	287.0000	309.0000	7.666	0	0	0
26/11/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,406.0000	1,522.0000	8.250	0	0	0
26/11/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	2,123.0000	2,266.0000	6.736	0	0	0
26/11/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	719.0000	771.0000	7.232	0	0	0
26/11/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	1,042.0000	925.0000	(11.228)	0	0	0
26/11/2008	\$ / R 2009/03/16	11.40	Put	Currency Future	1,615.0000	1,477.0000	(8.545)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	280.0000	222.0000	(20.714)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	97.0000	70.0000	(27.835)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	183.0000	140.0000	(23.497)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,523.0000	1,645.0000	8.011	0	0	0
26/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	280.0000	222.0000	(20.714)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	585.0000	482.0000	(17.607)	0	0	0
26/11/2008	\$ / R 2009/03/16	11.00	Put	Currency Future	1,315.0000	1,186.0000	(9.810)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	1,856.0000	1,991.0000	7.274	0	0	0
26/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	105.0000	76.0000	(27.619)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	757.0000	814.0000	7.530	0	0	0
26/11/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	645.0000	692.0000	7.287	0	0	0
26/11/2008	\$ / R 2009/03/16	11.00	Call	Currency Future	388.0000	418.0000	7.732	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	312.0000	250.0000	(19.872)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	65.0000	45.0000	(30.769)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,222.0000	1,328.0000	8.674	0	0	0
26/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	468.0000	388.0000	(17.094)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	105.0000	76.0000	(27.619)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	1,728.0000	1,858.0000	7.523	0	0	0
26/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	150.0000	113.0000	(24.667)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	841.0000	920.0000	9.394	0	0	0
26/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	425.0000	350.0000	(17.647)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	1,770.0000	1,902.0000	7.458	0	0	0
26/11/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	1,813.0000	1,947.0000	7.391	0	0	0
26/11/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	646.0000	539.0000	(16.563)	0	0	0
26/11/2008	\$ / R 2009/03/16	10.50	Call	Currency Future	551.0000	587.0000	6.534	0	0	0
26/11/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	596.0000	637.0000	6.879	0	0	0
26/11/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	42.0000	28.0000	(33.333)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	1,644.0000	1,772.0000	7.786	0	0	0
26/11/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	90.0000	64.0000	(28.889)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	898.0000	982.0000	9.354	0	0	0
26/11/2008	\$ / R 2009/03/16	10.75	Put	Currency Future	1,141.0000	1,019.0000	(10.692)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,085.0000	1,182.0000	8.940	0	0	0
26/11/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	1,686.0000	1,815.0000	7.651	0	0	0
26/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	1,988.0000	2,127.0000	6.992	0	0	0
26/11/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	677.0000	569.0000	(15.953)	0	0	0
26/11/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	2,215.0000	2,360.0000	6.546	0	0	0
26/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	55.0000	38.0000	(30.909)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	249.0000	195.0000	(21.687)	0	0	0
26/11/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	772.0000	660.0000	(14.508)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,078.0000	2,220.0000	6.833	0	0	0
26/11/2008	\$ / R 2009/03/16	10.75	Call	Currency Future	464.0000	501.0000	7.974	0	0	0
26/11/2008	\$ / R 2009/03/16	9.75	Call	Currency Future	819.0000	890.0000	8.669	0	0	0
26/11/2008	\$ / R 2009/03/16	11.60	Put	Currency Future	1,773.0000	1,632.0000	(7.953)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	898.0000	982.0000	9.354	0	0	0
26/11/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	71.0000	50.0000	(29.577)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	1,294.0000	1,404.0000	8.501	0	0	0
26/11/2008	\$ / R 2009/03/16	10.95	Call	Currency Future	402.0000	434.0000	7.960	0	0	0
26/11/2008	\$ / R 2009/03/16	11.60	Call	Currency Future	246.0000	264.0000	7.317	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,523.0000	1,645.0000	8.011	0	0	0
26/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	83.0000	59.0000	(28.916)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	525.0000	429.0000	(18.286)	0	0	0
26/11/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	873.0000	755.0000	(13.517)	0	0	0
26/11/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	515.0000	557.0000	8.155	0	0	0
26/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	1,944.0000	2,082.0000	7.099	0	0	0
26/11/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	221.0000	172.0000	(22.172)	0	0	0
26/11/2008	\$ / R 2009/03/16	10.95	Put	Currency Future	1,279.0000	1,152.0000	(9.930)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	113.0000	83.0000	(26.549)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,033.0000	2,173.0000	6.886	0	0	0
26/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	348.0000	281.0000	(19.253)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	183.0000	140.0000	(23.497)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	60.0000	41.0000	(31.667)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,368.0000	1,482.0000	8.333	0	0	0
26/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	348.0000	281.0000	(19.253)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	150.0000	113.0000	(24.667)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,085.0000	1,182.0000	8.940	0	0	0
26/11/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,444.0000	1,562.0000	8.172	0	0	0
26/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	1,856.0000	1,991.0000	7.274	0	0	0
26/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	195.0000	150.0000	(23.077)	0	0	0
26/11/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	1,209.0000	1,084.0000	(10.339)	0	0	0
26/11/2008	\$ / R 2009/03/16	10.45	Put	Currency Future	943.0000	821.0000	(12.937)	0	0	0
26/11/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	1,042.0000	925.0000	(11.228)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	757.0000	814.0000	7.530	0	0	0
26/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,368.0000	1,482.0000	8.333	0	0	0
26/11/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	432.0000	466.0000	7.870	0	0	0
26/11/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	497.0000	538.0000	8.249	0	0	0
26/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	131.0000	97.0000	(25.954)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	797.0000	861.0000	8.030	0	0	0
26/11/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	1,075.0000	956.0000	(11.070)	0	0	0
26/11/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	360.0000	388.0000	7.778	0	0	0
26/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,020.0000	1,113.0000	9.118	0	0	0
26/11/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	772.0000	660.0000	(14.508)	0	0	0
26/11/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,388.0000	1,256.0000	(9.510)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	131.0000	97.0000	(25.954)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	425.0000	350.0000	(17.647)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	612.0000	655.0000	7.026	0	0	0
26/11/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	958.0000	1,046.0000	9.186	0	0	0
26/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	841.0000	920.0000	9.394	0	0	0
26/11/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	1,331.0000	1,443.0000	8.415	0	0	0
26/11/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	172.0000	130.0000	(24.419)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	525.0000	429.0000	(18.286)	0	0	0
26/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	839.0000	723.0000	(13.826)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	468.0000	388.0000	(17.094)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,406.0000	1,522.0000	8.250	0	0	0
26/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	740.0000	630.0000	(14.865)	0	0	0
26/11/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	645.0000	692.0000	7.287	0	0	0
26/11/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	385.0000	314.0000	(18.442)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	122.0000	89.0000	(27.049)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	208.0000	160.0000	(23.077)	0	0	0
26/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	662.0000	712.0000	7.553	0	0	0
26/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	1,644.0000	1,772.0000	7.786	0	0	0
26/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	797.0000	861.0000	8.030	0	0	0
26/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,424.0000	1,292.0000	(9.270)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,603.0000	1,729.0000	7.860	0	0	0
26/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	585.0000	482.0000	(17.607)	0	0	0
26/11/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	580.0000	620.0000	6.897	0	0	0
26/11/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,351.0000	1,221.0000	(9.623)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.75	Put	Currency Future	496.0000	408.0000	(17.742)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,152.0000	1,254.0000	8.854	0	0	0
26/11/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	708.0000	600.0000	(15.254)	0	0	0
26/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	347.0000	374.0000	7.781	0	0	0
26/11/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	869.0000	951.0000	9.436	0	0	0
26/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	310.0000	334.0000	7.742	0	0	0
26/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,603.0000	1,729.0000	7.860	0	0	0
26/11/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,351.0000	1,221.0000	(9.623)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,078.0000	2,220.0000	6.833	0	0	0
26/11/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	681.0000	732.0000	7.489	0	0	0
26/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,020.0000	1,113.0000	9.118	0	0	0
26/11/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	908.0000	788.0000	(13.216)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,444.0000	1,562.0000	8.172	0	0	0
26/11/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	374.0000	403.0000	7.754	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,538.0000	1,402.0000	(8.843)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	330.0000	265.0000	(19.697)	0	0	0
26/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,538.0000	1,402.0000	(8.843)	0	0	0
26/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	347.0000	374.0000	7.781	0	0	0
26/11/2008	\$ / R 2009/03/16	10.70	Call	Currency Future	480.0000	519.0000	8.125	0	0	0
26/11/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	989.0000	1,079.0000	9.100	0	0	0
26/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,424.0000	1,292.0000	(9.270)	0	0	0
26/11/2008	\$ / R 2009/03/16	10.70	Put	Currency Future	1,108.0000	987.0000	(10.921)	0	0	0
26/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	1,175.0000	1,051.0000	(10.553)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	366.0000	297.0000	(18.852)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	172.0000	130.0000	(24.419)	0	0	0
26/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	448.0000	484.0000	8.036	0	0	0
26/11/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	374.0000	403.0000	7.754	0	0	0
26/11/2008	\$ / R 2009/03/16	11.20	Call	Currency Future	334.0000	360.0000	7.784	0	0	0
26/11/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,388.0000	1,256.0000	(9.510)	0	0	0
26/11/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	1,075.0000	956.0000	(11.070)	0	0	0
26/11/2008	\$ / R 2009/03/16	11.20	Put	Currency Future	1,462.0000	1,328.0000	(9.166)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	1,052.0000	1,147.0000	9.030	0	0	0
26/11/2008	\$ / R 2009/03/16	11.50	Call	Currency Future	266.0000	286.0000	7.519	0	0	0
26/11/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	497.0000	538.0000	8.249	0	0	0
26/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	310.0000	334.0000	7.742	0	0	0
26/11/2008	\$ / R 2009/03/16	11.70	Call	Currency Future	228.0000	243.0000	6.579	0	0	0
26/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	55.0000	38.0000	(30.909)	0	0	0
26/11/2008	\$ / R 2009/03/16	10.25	Call	Currency Future	628.0000	673.0000	7.166	0	0	0
26/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	448.0000	484.0000	8.036	0	0	0
26/11/2008	\$ / R 2009/03/16	12.00	Put	Currency Future	2,106.0000	1,958.0000	(7.028)	0	0	0
26/11/2008	\$ / R 2009/03/16	12.00	Call	Currency Future	179.0000	190.0000	6.145	0	0	0
26/11/2008	\$ / R 2009/03/16	11.90	Put	Currency Future	2,021.0000	1,875.0000	(7.224)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	928.0000	1,014.0000	9.267	0	0	0
26/11/2008	\$ / R 2009/03/16	11.90	Call	Currency Future	194.0000	207.0000	6.701	0	0	0
26/11/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	1,244.0000	1,118.0000	(10.129)	0	0	0
26/11/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,937.0000	1,792.0000	(7.486)	0	0	0
26/11/2008	\$ / R 2009/03/16	11.50	Put	Currency Future	1,693.0000	1,553.0000	(8.269)	0	0	0
26/11/2008	\$ / R 2009/03/16	11.25	Call	Currency Future	322.0000	347.0000	7.764	0	0	0
26/11/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	615.0000	510.0000	(17.073)	0	0	0
26/11/2008	\$ / R 2009/03/16	11.70	Put	Currency Future	1,855.0000	1,711.0000	(7.763)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	360.0000	388.0000	7.778	0	0	0
26/11/2008	\$ / R 2009/03/16	9.95	Call	Currency Future	738.0000	792.0000	7.317	0	0	0
26/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	210.0000	224.0000	6.667	0	0	0
26/11/2008	\$ / R 2009/03/16	11.25	Put	Currency Future	1,499.0000	1,365.0000	(8.939)	0	0	0
26/11/2008	\$ / R 2009/03/16	11.35	Call	Currency Future	299.0000	321.0000	7.358	0	0	0
26/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	740.0000	630.0000	(14.865)	0	0	0
26/11/2008	\$ / R 2009/03/16	11.35	Put	Currency Future	1,576.0000	1,439.0000	(8.693)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.85	Put	Currency Future	554.0000	455.0000	(17.870)	0	0	0
26/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	1,175.0000	1,051.0000	(10.553)	0	0	0
26/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	662.0000	712.0000	7.553	0	0	0
26/11/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	417.0000	450.0000	7.914	0	0	0
26/11/2008	\$ / R 2009/03/16	9.65	Put	Currency Future	447.0000	369.0000	(17.450)	0	0	0
26/11/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	580.0000	620.0000	6.897	0	0	0
26/11/2008	\$ / R 2009/03/16	9.85	Call	Currency Future	777.0000	837.0000	7.722	0	0	0
26/11/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	908.0000	788.0000	(13.216)	0	0	0
26/11/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	1,244.0000	1,118.0000	(10.129)	0	0	0
26/11/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	405.0000	332.0000	(18.025)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	1,988.0000	2,127.0000	6.992	0	0	0
26/11/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	417.0000	450.0000	7.914	0	0	0
26/11/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,563.0000	1,687.0000	7.933	0	0	0
26/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	65.0000	45.0000	(30.769)	0	0	0
26/11/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	140.0000	104.0000	(25.714)	0	0	0
26/11/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,937.0000	1,792.0000	(7.486)	0	0	0
26/11/2008	\$ / R 2009/03/16	11.85	Put	Currency Future	1,979.0000	1,833.0000	(7.377)	0	0	0
26/11/2008	\$ / R 2009/03/16	11.55	Call	Currency Future	256.0000	275.0000	7.422	0	0	0
26/11/2008	\$ / R 2009/03/16	11.55	Put	Currency Future	1,733.0000	1,592.0000	(8.136)	0	0	0
26/11/2008	\$ / R 2009/03/16	10.25	Put	Currency Future	805.0000	691.0000	(14.161)	0	0	0
26/11/2008	\$ / R 2009/03/16	11.65	Call	Currency Future	237.0000	253.0000	6.751	0	0	0
26/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	1,010.0000	890.0000	(11.881)	0	0	0
26/11/2008	\$ / R 2009/03/16	11.65	Put	Currency Future	1,814.0000	1,671.0000	(7.883)	0	0	0
26/11/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	681.0000	732.0000	7.489	0	0	0
26/11/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	533.0000	572.0000	7.317	0	0	0
26/11/2008	\$ / R 2009/03/16	11.75	Call	Currency Future	219.0000	234.0000	6.849	0	0	0
26/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	1,010.0000	890.0000	(11.881)	0	0	0
26/11/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	708.0000	600.0000	(15.254)	0	0	0
26/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	210.0000	224.0000	6.667	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	533.0000	572.0000	7.317	0	0	0
26/11/2008	\$ / R 2009/03/16	11.85	Call	Currency Future	202.0000	215.0000	6.436	0	0	0
26/11/2008	\$ / R 2009/03/16	11.75	Put	Currency Future	1,896.0000	1,752.0000	(7.595)	0	0	0
26/11/2008	\$ / R 2009/06/12			Currency Future	10.2591	10.4260	1.627	10.4500	10.4000	2,548
26/11/2008	\$ / R 2009/06/12	11.20	Put	Currency Future	1,513.0000	1,395.0000	(7.799)	0	0	0
26/11/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	1,540.0000	1,659.0000	7.727	0	0	0
26/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	287.0000	243.0000	(15.331)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,248.0000	1,140.0000	(8.654)	0	0	0
26/11/2008	\$ / R 2009/06/12	11.65	Put	Currency Future	1,837.0000	1,709.0000	(6.968)	0	0	0
26/11/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	363.0000	311.0000	(14.325)	0	0	0
26/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	200.0000	167.0000	(16.500)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.70	Put	Currency Future	1,185.0000	1,071.0000	(9.620)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	978.0000	875.0000	(10.532)	0	0	0
26/11/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	1,472.0000	1,587.0000	7.813	0	0	0
26/11/2008	\$ / R 2009/06/12	10.70	Call	Currency Future	745.0000	797.0000	6.980	0	0	0
26/11/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	707.0000	766.0000	8.345	0	0	0
26/11/2008	\$ / R 2009/06/12	11.65	Call	Currency Future	447.0000	485.0000	8.501	0	0	0
26/11/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	489.0000	426.0000	(12.883)	0	0	0
26/11/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	529.0000	463.0000	(12.476)	0	0	0
26/11/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	2,110.0000	2,250.0000	6.635	0	0	0
26/11/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,479.0000	1,362.0000	(7.911)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,280.0000	1,170.0000	(8.594)	0	0	0
26/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	211.0000	176.0000	(16.588)	0	0	0
26/11/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	331.0000	283.0000	(14.502)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.25	Call	Currency Future	890.0000	959.0000	7.753	0	0	0
26/11/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	1,248.0000	1,352.0000	8.333	0	0	0
26/11/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	142.0000	116.0000	(18.310)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	837.0000	901.0000	7.646	0	0	0
26/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	689.0000	746.0000	8.273	0	0	0
26/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,188.0000	1,289.0000	8.502	0	0	0
26/11/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	1,909.0000	2,043.0000	7.019	0	0	0
26/11/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	111.0000	89.0000	(19.820)	0	0	0
26/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	169.0000	140.0000	(17.160)	0	0	0
26/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	301.0000	256.0000	(14.950)	0	0	0
26/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	1,870.0000	2,002.0000	7.059	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	160.0000	132.0000	(17.500)	0	0	0
26/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	200.0000	167.0000	(16.500)	0	0	0
26/11/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	2,069.0000	2,208.0000	6.718	0	0	0
26/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	1,646.0000	1,769.0000	7.473	0	0	0
26/11/2008	\$ / R 2009/06/12	10.25	Put	Currency Future	881.0000	783.0000	(11.124)	0	0	0
26/11/2008	\$ / R 2009/06/12	11.20	Call	Currency Future	572.0000	621.0000	8.566	0	0	0
26/11/2008	\$ / R 2009/06/12	9.95	Put	Currency Future	693.0000	608.0000	(12.266)	0	0	0
26/11/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	2,151.0000	2,292.0000	6.555	0	0	0
26/11/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	1,909.0000	2,043.0000	7.019	0	0	0
26/11/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	2,193.0000	2,335.0000	6.475	0	0	0
26/11/2008	\$ / R 2009/06/12	10.50	Put	Currency Future	1,046.0000	938.0000	(10.325)	0	0	0
26/11/2008	\$ / R 2009/06/12	11.70	Call	Currency Future	434.0000	472.0000	8.756	0	0	0
26/11/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	151.0000	124.0000	(17.881)	0	0	0
26/11/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	2,235.0000	2,378.0000	6.398	0	0	0
26/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	211.0000	176.0000	(16.588)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.50	Call	Currency Future	805.0000	864.0000	7.329	0	0	0
26/11/2008	\$ / R 2009/06/12	11.85	Put	Currency Future	1,990.0000	1,858.0000	(6.633)	0	0	0
26/11/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	126.0000	102.0000	(19.048)	0	0	0
26/11/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	134.0000	109.0000	(18.657)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.95	Call	Currency Future	654.0000	709.0000	8.410	0	0	0
26/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,309.0000	1,417.0000	8.251	0	0	0
26/11/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	223.0000	187.0000	(16.143)	0	0	0
26/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	169.0000	140.0000	(17.160)	0	0	0
26/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	571.0000	502.0000	(12.084)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.95	Put	Currency Future	1,345.0000	1,233.0000	(8.327)	0	0	0
26/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	616.0000	543.0000	(11.851)	0	0	0
26/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	287.0000	243.0000	(15.331)	0	0	0
26/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,130.0000	1,228.0000	8.673	0	0	0
26/11/2008	\$ / R 2009/06/12	11.85	Call	Currency Future	399.0000	434.0000	8.772	0	0	0
26/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,075.0000	1,169.0000	8.744	0	0	0
26/11/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	1,575.0000	1,695.0000	7.619	0	0	0
26/11/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,438.0000	1,552.0000	7.928	0	0	0
26/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	1,988.0000	2,124.0000	6.841	0	0	0
26/11/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	189.0000	157.0000	(16.931)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	759.0000	813.0000	7.115	0	0	0
26/11/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	223.0000	187.0000	(16.143)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	1,646.0000	1,769.0000	7.473	0	0	0
26/11/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	588.0000	638.0000	8.503	0	0	0
26/11/2008	\$ / R 2009/06/12	11.70	Put	Currency Future	1,875.0000	1,746.0000	(6.880)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	1,150.0000	1,037.0000	(9.826)	0	0	0
26/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	450.0000	391.0000	(13.111)	0	0	0
26/11/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	1,832.0000	1,963.0000	7.151	0	0	0
26/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,506.0000	1,623.0000	7.769	0	0	0
26/11/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	789.0000	847.0000	7.351	0	0	0
26/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	1,080.0000	971.0000	(10.093)	0	0	0
26/11/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	316.0000	269.0000	(14.873)	0	0	0
26/11/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	1,794.0000	1,923.0000	7.191	0	0	0
26/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	1,080.0000	971.0000	(10.093)	0	0	0
26/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,610.0000	1,732.0000	7.578	0	0	0
26/11/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	1,948.0000	2,083.0000	6.930	0	0	0
26/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	235.0000	197.0000	(16.170)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	837.0000	901.0000	7.646	0	0	0
26/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	179.0000	148.0000	(17.318)	0	0	0
26/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,028.0000	2,166.0000	6.805	0	0	0
26/11/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	1,411.0000	1,296.0000	(8.150)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	978.0000	875.0000	(10.532)	0	0	0
26/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,130.0000	1,228.0000	8.673	0	0	0
26/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	260.0000	219.0000	(15.769)	0	0	0
26/11/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	346.0000	297.0000	(14.162)	0	0	0
26/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	571.0000	502.0000	(12.084)	0	0	0
26/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	1,719.0000	1,845.0000	7.330	0	0	0
26/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	260.0000	219.0000	(15.769)	0	0	0
26/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	379.0000	326.0000	(13.984)	0	0	0
26/11/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,618.0000	1,496.0000	(7.540)	0	0	0
26/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	379.0000	326.0000	(13.984)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	789.0000	847.0000	7.351	0	0	0
26/11/2008	\$ / R 2009/06/12	9.95	Call	Currency Future	1,002.0000	1,084.0000	8.184	0	0	0
26/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	662.0000	586.0000	(11.480)	0	0	0
26/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	1,719.0000	1,845.0000	7.330	0	0	0
26/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,021.0000	1,112.0000	8.913	0	0	0
26/11/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,438.0000	1,552.0000	7.928	0	0	0
26/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	689.0000	746.0000	8.273	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
26/11/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	527.0000	572.0000	8.539	0	0	0
26/11/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	2,320.0000	2,465.0000	6.250	0	0	0
26/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,506.0000	1,623.0000	7.769	0	0	0
26/11/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	620.0000	672.0000	8.387	0	0	0
26/11/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	1,159.0000	1,258.0000	8.542	0	0	0
26/11/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	1,794.0000	1,923.0000	7.191	0	0	0
26/11/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	346.0000	297.0000	(14.162)	0	0	0
26/11/2008	\$ / R 2009/06/12	9.65	Put	Currency Future	550.0000	482.0000	(12.364)	0	0	0
26/11/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	1,832.0000	1,963.0000	7.151	0	0	0
26/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	450.0000	391.0000	(13.111)	0	0	0
26/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	179.0000	148.0000	(17.318)	0	0	0
26/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,373.0000	1,484.0000	8.084	0	0	0
26/11/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	1,102.0000	1,198.0000	8.711	0	0	0
26/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	1,988.0000	2,124.0000	6.841	0	0	0
26/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,028.0000	2,166.0000	6.805	0	0	0
26/11/2008	\$ / R 2009/06/12	9.75	Put	Currency Future	593.0000	522.0000	(11.973)	0	0	0
26/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	616.0000	543.0000	(11.851)	0	0	0
26/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	1,870.0000	2,002.0000	7.059	0	0	0
26/11/2008	\$ / R 2009/06/12	9.85	Call	Currency Future	1,048.0000	1,140.0000	8.779	0	0	0
26/11/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	247.0000	208.0000	(15.789)	0	0	0
26/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	414.0000	358.0000	(13.527)	0	0	0
26/11/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,654.0000	1,531.0000	(7.437)	0	0	0
26/11/2008	\$ / R 2009/06/12	9.85	Put	Currency Future	638.0000	564.0000	(11.599)	0	0	0
26/11/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	1,682.0000	1,807.0000	7.432	0	0	0
26/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,280.0000	1,170.0000	(8.594)	0	0	0
26/11/2008	\$ / R 2009/06/12	11.50	Call	Currency Future	486.0000	527.0000	8.436	0	0	0
26/11/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	1,756.0000	1,884.0000	7.289	0	0	0
26/11/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	273.0000	231.0000	(15.385)	0	0	0
26/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,021.0000	1,112.0000	8.913	0	0	0
26/11/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	513.0000	557.0000	8.577	0	0	0
26/11/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	756.0000	660.0000	(12.698)	0	0	0
26/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	662.0000	586.0000	(11.480)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	945.0000	844.0000	(10.688)	0	0	0
26/11/2008	\$ / R 2009/06/12	11.60	Put	Currency Future	1,800.0000	1,673.0000	(7.056)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	965.0000	1,036.0000	7.358	0	0	0
26/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	235.0000	197.0000	(16.170)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	\$ / R 2009/06/12	10.45	Call	Currency Future	821.0000	883.0000	7.552	0	0	0
26/11/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,583.0000	1,462.0000	(7.644)	0	0	0
26/11/2008	\$ / R 2009/06/12	9.55	Put	Currency Future	508.0000	444.0000	(12.598)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	913.0000	814.0000	(10.843)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.75	Call	Currency Future	726.0000	781.0000	7.576	0	0	0
26/11/2008	\$ / R 2009/06/12	11.50	Put	Currency Future	1,726.0000	1,601.0000	(7.242)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	788.0000	690.0000	(12.437)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.75	Put	Currency Future	1,216.0000	1,105.0000	(9.128)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	854.0000	920.0000	7.728	0	0	0
26/11/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	542.0000	588.0000	8.487	0	0	0
26/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	947.0000	1,016.0000	7.286	0	0	0
26/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	818.0000	721.0000	(11.858)	0	0	0
26/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	301.0000	256.0000	(14.950)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	872.0000	940.0000	7.798	0	0	0
26/11/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	588.0000	638.0000	8.503	0	0	0
26/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	927.0000	997.0000	7.551	0	0	0
26/11/2008	\$ / R 2009/06/12	11.60	Call	Currency Future	459.0000	499.0000	8.715	0	0	0
26/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,610.0000	1,732.0000	7.578	0	0	0
26/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,075.0000	1,169.0000	8.744	0	0	0
26/11/2008	\$ / R 2009/06/12	10.45	Put	Currency Future	1,012.0000	907.0000	(10.375)	0	0	0
26/11/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	472.0000	513.0000	8.686	0	0	0
26/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,309.0000	1,417.0000	8.251	0	0	0
26/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	927.0000	997.0000	7.551	0	0	0
26/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,373.0000	1,484.0000	8.084	0	0	0
26/11/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,312.0000	1,201.0000	(8.460)	0	0	0
26/11/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	513.0000	557.0000	8.577	0	0	0
26/11/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	529.0000	463.0000	(12.476)	0	0	0
26/11/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	604.0000	655.0000	8.444	0	0	0
26/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	759.0000	813.0000	7.115	0	0	0
26/11/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,583.0000	1,462.0000	(7.644)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	984.0000	1,057.0000	7.419	0	0	0
26/11/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,445.0000	1,329.0000	(8.028)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	1,150.0000	1,037.0000	(9.826)	0	0	0
26/11/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,654.0000	1,531.0000	(7.437)	0	0	0
26/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,188.0000	1,289.0000	8.502	0	0	0
26/11/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	542.0000	588.0000	8.487	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	725.0000	631.0000	(12.966)	0	0	0
26/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	414.0000	358.0000	(13.527)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	788.0000	690.0000	(12.437)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	818.0000	721.0000	(11.858)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	947.0000	1,016.0000	7.286	0	0	0
26/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	945.0000	844.0000	(10.688)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	849.0000	753.0000	(11.307)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	908.0000	979.0000	7.819	0	0	0
26/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	854.0000	920.0000	7.728	0	0	0
26/11/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	671.0000	727.0000	8.346	0	0	0
26/11/2008	\$ / R 2009/06/12	9.55	Call	Currency Future	1,218.0000	1,320.0000	8.374	0	0	0
26/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	774.0000	830.0000	7.235	0	0	0
26/11/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	356.0000	387.0000	8.708	0	0	0
26/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	1,115.0000	1,004.0000	(9.955)	0	0	0
26/11/2008	\$ / R 2009/06/12	11.75	Put	Currency Future	1,913.0000	1,783.0000	(6.796)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	965.0000	1,036.0000	7.358	0	0	0
26/11/2008	\$ / R 2009/06/12	12.10	Call	Currency Future	345.0000	376.0000	8.986	0	0	0
26/11/2008	\$ / R 2009/06/12	11.95	Call	Currency Future	377.0000	410.0000	8.753	0	0	0
26/11/2008	\$ / R 2009/06/12	12.00	Put	Currency Future	2,107.0000	1,972.0000	(6.407)	0	0	0
26/11/2008	\$ / R 2009/06/12	11.75	Call	Currency Future	422.0000	459.0000	8.768	0	0	0
26/11/2008	\$ / R 2009/06/12	12.00	Call	Currency Future	366.0000	398.0000	8.743	0	0	0
26/11/2008	\$ / R 2009/06/12	11.95	Put	Currency Future	2,068.0000	1,934.0000	(6.480)	0	0	0
26/11/2008	\$ / R 2009/06/12	11.90	Put	Currency Future	2,028.0000	1,895.0000	(6.558)	0	0	0
26/11/2008	\$ / R 2009/06/12	12.15	Call	Currency Future	335.0000	365.0000	8.955	0	0	0
26/11/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	756.0000	660.0000	(12.698)	0	0	0
26/11/2008	\$ / R 2009/06/12	11.90	Call	Currency Future	388.0000	421.0000	8.505	0	0	0
26/11/2008	\$ / R 2009/06/12	11.00	Put	Currency Future	1,378.0000	1,264.0000	(8.273)	0	0	0
26/11/2008	\$ / R 2009/06/12	12.15	Put	Currency Future	2,226.0000	2,089.0000	(6.155)	0	0	0
26/11/2008	\$ / R 2009/06/12	12.10	Put	Currency Future	2,186.0000	2,050.0000	(6.221)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	1,115.0000	1,004.0000	(9.955)	0	0	0
26/11/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	2,146.0000	2,011.0000	(6.291)	0	0	0
26/11/2008	\$ / R 2009/06/12	11.80	Call	Currency Future	410.0000	446.0000	8.780	0	0	0
26/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	774.0000	830.0000	7.235	0	0	0
26/11/2008	\$ / R 2009/06/12	12.25	Call	Currency Future	316.0000	344.0000	8.861	0	0	0
26/11/2008	\$ / R 2009/06/12	11.80	Put	Currency Future	1,951.0000	1,820.0000	(6.715)	0	0	0
26/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	913.0000	814.0000	(10.843)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	\$ / R	2009/06/12	11.55	Put	Currency Future	1,763.0000	1,637.0000	(7.147)	0	0	0
26/11/2008	\$ / R	2009/06/12	10.30	Call	Currency Future	872.0000	940.0000	7.798	0	0	0
26/11/2008	\$ / R	2009/06/12	11.55	Call	Currency Future	472.0000	513.0000	8.686	0	0	0
26/11/2008	\$ / R	2009/06/12	10.80	Call	Currency Future	707.0000	766.0000	8.345	0	0	0
26/11/2008	\$ / R	2009/06/12	11.45	Call	Currency Future	499.0000	542.0000	8.617	0	0	0
26/11/2008	\$ / R	2009/06/12	10.20	Put	Currency Future	849.0000	753.0000	(11.307)	0	0	0
26/11/2008	\$ / R	2009/06/12	10.90	Call	Currency Future	671.0000	727.0000	8.346	0	0	0
26/11/2008	\$ / R	2009/06/12	12.25	Put	Currency Future	2,307.0000	2,168.0000	(6.025)	0	0	0
26/11/2008	\$ / R	2009/06/12	10.80	Put	Currency Future	1,248.0000	1,140.0000	(8.654)	0	0	0
26/11/2008	\$ / R	2009/06/12	11.45	Put	Currency Future	1,690.0000	1,566.0000	(7.337)	0	0	0
26/11/2008	\$ / R	2009/06/12	10.20	Call	Currency Future	908.0000	979.0000	7.819	0	0	0
26/11/2008	\$ / R	2009/06/12	11.00	Call	Currency Future	637.0000	690.0000	8.320	0	0	0
26/11/2008	\$ / R	2009/06/12	10.90	Put	Currency Future	1,312.0000	1,201.0000	(8.460)	0	0	0
26/11/2008	\$ / R	2009/06/12	11.10	Call	Currency Future	604.0000	655.0000	8.444	0	0	0
26/11/2008	\$ / R	2009/06/12	11.10	Put	Currency Future	1,445.0000	1,329.0000	(8.028)	0	0	0
26/11/2008	\$ / R	2009/06/12	11.15	Put	Currency Future	1,479.0000	1,362.0000	(7.911)	0	0	0
26/11/2008	\$ / R	2009/06/12	11.25	Call	Currency Future	557.0000	604.0000	8.438	0	0	0
26/11/2008	\$ / R	2009/06/12	12.05	Put	Currency Future	2,146.0000	2,011.0000	(6.291)	0	0	0
26/11/2008	\$ / R	2009/06/12	11.25	Put	Currency Future	1,548.0000	1,428.0000	(7.752)	0	0	0
26/11/2008	\$ / R	2009/06/12	12.05	Call	Currency Future	356.0000	387.0000	8.708	0	0	0
26/11/2008	\$ / R	2009/06/12	11.55	Put	Currency Future	1,763.0000	1,637.0000	(7.147)	0	0	0
26/11/2008	\$ / R	2009/06/12	11.05	Call	Currency Future	620.0000	672.0000	8.387	0	0	0
26/11/2008	\$ / R	2009/06/12	11.05	Put	Currency Future	1,411.0000	1,296.0000	(8.150)	0	0	0
26/11/2008	\$ / R	2009/06/12	11.35	Put	Currency Future	1,618.0000	1,496.0000	(7.540)	0	0	0
26/11/2008	\$ / R	2009/06/12	11.35	Call	Currency Future	527.0000	572.0000	8.539	0	0	0
26/11/2008	\$ / R	2009/12/14			Currency Future	10.7534	10.9107	1.463	0.0000	0.0000	0
26/11/2008	\$ / R	2009/12/14	11.20	Call	Currency Future	1,078.0000	1,168.0000	8.349	0	0	0
26/11/2008	\$ / R	2009/12/14	10.80	Call	Currency Future	1,202.0000	1,304.0000	8.486	0	0	0
26/11/2008	\$ / R	2009/12/14	10.80	Put	Currency Future	1,248.0000	1,194.0000	(4.327)	0	0	0
26/11/2008	\$ / R	2009/12/14	12.30	Call	Currency Future	823.0000	882.0000	7.169	0	0	10,100
26/11/2008	\$ / R	2009/12/14	11.20	Put	Currency Future	1,525.0000	1,457.0000	(4.459)	0	0	0
26/11/2008	\$ / R	2009/12/14	9.90	Call	Currency Future	1,541.0000	1,676.0000	8.761	0	0	10,100
26/11/2008	\$ / R	2009/12/14	12.30	Put	Currency Future	2,369.0000	2,272.0000	(4.095)	0	0	0
26/11/2008	\$ / R	2009/12/14	11.60	Call	Currency Future	973.0000	1,050.0000	7.914	0	0	0
26/11/2008	\$ / R	2009/12/14	11.60	Put	Currency Future	1,819.0000	1,740.0000	(4.343)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	\$ / R 2009/12/14	9.90	Put	Currency Future	688.0000	665.0000	(3.343)	0	0	0
26/11/2008	\$ / R 2009/12/14	10.55	Put	Currency Future	1,087.0000	1,038.0000	(4.508)	0	0	0
26/11/2008	\$ / R 2009/12/14	10.55	Call	Currency Future	1,290.0000	1,399.0000	8.450	0	0	9,452
26/11/2008	\$ / R 2009/12/14	11.50	Put	Currency Future	1,744.0000	1,667.0000	(4.415)	0	0	0
26/11/2008	\$ / R 2009/12/14	13.00	Put	Currency Future	2,953.0000	2,841.0000	(3.793)	0	0	0
26/11/2008	\$ / R 2009/12/14	13.00	Call	Currency Future	706.0000	752.0000	6.516	0	0	9,452
26/11/2008	\$ / R 2009/12/14	11.50	Call	Currency Future	997.0000	1,078.0000	8.124	0	0	0
26/11/2008	\$ / R 2009/12/14	13.10	Put	Currency Future	3,038.0000	2,925.0000	(3.720)	0	0	0
26/11/2008	\$ / R 2009/12/14	12.40	Call	Currency Future	804.0000	862.0000	7.214	0	0	0
26/11/2008	\$ / R 2009/12/14	12.40	Put	Currency Future	2,451.0000	2,351.0000	(4.080)	0	0	0
26/11/2008	\$ / R 2009/12/14	12.80	Call	Currency Future	736.0000	786.0000	6.793	0	0	0
26/11/2008	\$ / R 2009/12/14	12.80	Put	Currency Future	2,783.0000	2,675.0000	(3.881)	0	0	0
26/11/2008	\$ / R 2009/12/14	12.00	Call	Currency Future	882.0000	949.0000	7.596	0	0	0
26/11/2008	\$ / R 2009/12/14	10.00	Call	Currency Future	1,500.0000	1,630.0000	8.667	0	0	0
26/11/2008	\$ / R 2009/12/14	12.00	Put	Currency Future	2,129.0000	2,038.0000	(4.274)	0	0	0
26/11/2008	\$ / R 2009/12/14	10.00	Put	Currency Future	746.0000	719.0000	(3.619)	0	0	0
26/11/2008	\$ / R 2009/12/14	13.10	Call	Currency Future	692.0000	735.0000	6.214	0	0	0
26/11/2008	\$ / R 2009/12/14	10.40	Put	Currency Future	994.0000	950.0000	(4.427)	0	0	0
26/11/2008	\$ / R 2009/12/14	10.40	Call	Currency Future	1,348.0000	1,460.0000	8.309	0	0	0
26/11/2008	\$ / R 2009/12/14	10.70	Put	Currency Future	1,183.0000	1,130.0000	(4.480)	0	0	0
26/11/2008	\$ / R 2009/12/14	11.10	Call	Currency Future	1,107.0000	1,200.0000	8.401	0	0	0
26/11/2008	\$ / R 2009/12/14	11.10	Put	Currency Future	1,454.0000	1,390.0000	(4.402)	0	0	0
26/11/2008	\$ / R 2009/12/14	11.90	Call	Currency Future	903.0000	973.0000	7.752	0	0	0
26/11/2008	\$ / R 2009/12/14	11.90	Put	Currency Future	2,050.0000	1,962.0000	(4.293)	0	0	0
26/11/2008	\$ / R 2009/12/14	10.70	Call	Currency Future	1,236.0000	1,341.0000	8.495	0	0	0
26/11/2008	\$ / R 2009/12/14	12.70	Put	Currency Future	2,699.0000	2,593.0000	(3.927)	0	0	0
26/11/2008	\$ / R 2009/12/14	12.70	Call	Currency Future	753.0000	804.0000	6.773	0	0	0
26/11/2008	\$ / R 2009/12/14	10.30	Put	Currency Future	935.0000	893.0000	(4.492)	0	0	0
26/11/2008	\$ / R 2009/12/14	10.30	Call	Currency Future	1,388.0000	1,503.0000	8.285	0	0	0
26/11/2008	\$ / R 2009/12/14	13.20	Call	Currency Future	669.0000	720.0000	7.623	0	0	0
26/11/2008	\$ / R 2009/12/14	13.20	Put	Currency Future	3,116.0000	3,009.0000	(3.434)	0	0	0
26/11/2008	£ / R 2008/12/12			Currency Future	15.0746	15.3479	1.813	15.3800	15.3800	3,112
26/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	501.0000	307.0000	(38.723)	0	0	0
26/11/2008	£ / R 2008/12/12	14.65	Put	Currency Future	248.0000	133.0000	(46.371)	0	0	0
26/11/2008	£ / R 2008/12/12	16.30	Call	Currency Future	113.0000	132.0000	16.814	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	3,328.0000	3,055.0000	(8.203)	0	0	0
26/11/2008	£ / R 2008/12/12	16.65	Call	Currency Future	68.0000	77.0000	13.235	0	0	0
26/11/2008	£ / R 2008/12/12	15.05	Put	Currency Future	442.0000	261.0000	(40.950)	0	0	0
26/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	466.0000	559.0000	19.957	0	0	0
26/11/2008	£ / R 2008/12/12	14.85	Put	Currency Future	334.0000	189.0000	(43.413)	0	0	0
26/11/2008	£ / R 2008/12/12	16.30	Put	Currency Future	1,339.0000	1,084.0000	(19.044)	0	0	0
26/11/2008	£ / R 2008/12/12	18.80	Put	Currency Future	3,727.0000	3,453.0000	(7.352)	0	0	0
26/11/2008	£ / R 2008/12/12	16.65	Put	Currency Future	1,644.0000	1,379.0000	(16.119)	0	0	0
26/11/2008	£ / R 2008/12/12	14.50	Put	Currency Future	198.0000	99.0000	(50.000)	0	0	0
26/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	426.0000	505.0000	18.545	0	0	0
26/11/2008	£ / R 2008/12/12	18.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,637.0000	2,363.0000	(10.391)	0	0	0
26/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	466.0000	559.0000	19.957	0	0	0
26/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	205.0000	245.0000	19.512	0	0	0
26/11/2008	£ / R 2008/12/12	14.85	Call	Currency Future	559.0000	686.0000	22.719	0	0	0
26/11/2008	£ / R 2008/12/12	16.00	Put	Currency Future	1,095.0000	853.0000	(22.100)	0	0	0
26/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
26/11/2008	£ / R 2008/12/12	14.65	Put	Currency Future	248.0000	133.0000	(46.371)	0	0	0
26/11/2008	£ / R 2008/12/12	15.05	Put	Currency Future	442.0000	261.0000	(40.950)	0	0	0
26/11/2008	£ / R 2008/12/12	14.95	Call	Currency Future	510.0000	620.0000	21.569	0	0	0
26/11/2008	£ / R 2008/12/12	16.00	Call	Currency Future	169.0000	201.0000	18.935	0	0	0
26/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/11/2008	£ / R 2008/12/12	18.25	Put	Currency Future	3,180.0000	2,906.0000	(8.616)	0	0	0
26/11/2008	£ / R 2008/12/12	15.85	Put	Currency Future	980.0000	747.0000	(23.776)	0	0	0
26/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	73.0000	83.0000	13.699	0	0	0
26/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,784.0000	2,510.0000	(9.842)	0	0	0
26/11/2008	£ / R 2008/12/12	15.95	Put	Currency Future	1,056.0000	817.0000	(22.633)	0	0	0
26/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	359.0000	205.0000	(42.897)	0	0	0
26/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	836.0000	606.0000	(27.512)	0	0	0
26/11/2008	£ / R 2008/12/12	18.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	471.0000	283.0000	(39.915)	0	0	0
26/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
26/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	672.0000	830.0000	23.512	0	0	0
26/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	672.0000	830.0000	23.512	0	0	0
26/11/2008	£ / R 2008/12/12	15.65	Call	Currency Future	261.0000	304.0000	16.475	0	0	0
26/11/2008	£ / R 2008/12/12	18.70	Put	Currency Future	3,627.0000	3,353.0000	(7.554)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,637.0000	2,363.0000	(10.391)	0	0	0
26/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	705.0000	869.0000	23.262	0	0	0
26/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	665.0000	444.0000	(33.233)	0	0	0
26/11/2008	£ / R 2008/12/12	18.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	192.0000	230.0000	19.792	0	0	0
26/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	339.0000	392.0000	15.634	0	0	0
26/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	192.0000	230.0000	19.792	0	0	0
26/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/11/2008	£ / R 2008/12/12	16.10	Call	Currency Future	148.0000	175.0000	18.243	0	0	0
26/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	534.0000	653.0000	22.285	0	0	0
26/11/2008	£ / R 2008/12/12	16.50	Call	Currency Future	85.0000	97.0000	14.118	0	0	0
26/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	218.0000	261.0000	19.725	0	0	0
26/11/2008	£ / R 2008/12/12	18.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	1,174.0000	928.0000	(20.954)	0	0	0
26/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	214.0000	110.0000	(48.598)	0	0	0
26/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	214.0000	110.0000	(48.598)	0	0	0
26/11/2008	£ / R 2008/12/12	14.95	Put	Currency Future	386.0000	222.0000	(42.487)	0	0	0
26/11/2008	£ / R 2008/12/12	18.60	Put	Currency Future	3,527.0000	3,254.0000	(7.740)	0	0	0
26/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	310.0000	173.0000	(44.194)	0	0	0
26/11/2008	£ / R 2008/12/12	18.20	Put	Currency Future	3,130.0000	2,856.0000	(8.754)	0	0	0
26/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	446.0000	531.0000	19.058	0	0	0
26/11/2008	£ / R 2008/12/12	15.95	Call	Currency Future	180.0000	215.0000	19.444	0	0	0
26/11/2008	£ / R 2008/12/12	14.40	Call	Currency Future	843.0000	1,029.0000	22.064	0	0	0
26/11/2008	£ / R 2008/12/12	15.45	Call	Currency Future	324.0000	372.0000	14.815	0	0	0
26/11/2008	£ / R 2008/12/12	14.45	Put	Currency Future	183.0000	90.0000	(50.820)	0	0	0
26/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	277.0000	319.0000	15.162	0	0	0
26/11/2008	£ / R 2008/12/12	18.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/11/2008	£ / R 2008/12/12	15.20	Call	Currency Future	407.0000	479.0000	17.690	0	0	0
26/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	130.0000	152.0000	16.923	0	0	0
26/11/2008	£ / R 2008/12/12	15.60	Put	Currency Future	802.0000	571.0000	(28.803)	0	0	0
26/11/2008	£ / R 2008/12/12	14.40	Put	Currency Future	169.0000	81.0000	(52.071)	0	0	0
26/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	371.0000	433.0000	16.712	0	0	0
26/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	230.0000	121.0000	(47.391)	0	0	0
26/11/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,424.0000	1,166.0000	(18.118)	0	0	0
26/11/2008	£ / R 2008/12/12	15.60	Put	Currency Future	802.0000	571.0000	(28.803)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	3,229.0000	2,955.0000	(8.486)	0	0	0
26/11/2008	£ / R 2008/12/12	15.20	Put	Currency Future	532.0000	332.0000	(37.594)	0	0	0
26/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
26/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	230.0000	121.0000	(47.391)	0	0	0
26/11/2008	£ / R 2008/12/12	14.50	Call	Currency Future	772.0000	947.0000	22.668	0	0	0
26/11/2008	£ / R 2008/12/12	16.50	Put	Currency Future	1,510.0000	1,249.0000	(17.285)	0	0	0
26/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	738.0000	908.0000	23.035	0	0	0
26/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	943.0000	713.0000	(24.390)	0	0	0
26/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,599.0000	1,335.0000	(16.510)	0	0	0
26/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	585.0000	721.0000	23.248	0	0	0
26/11/2008	£ / R 2008/12/12	17.65	Put	Currency Future	2,588.0000	2,315.0000	(10.549)	0	0	0
26/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	1,018.0000	782.0000	(23.183)	0	0	0
26/11/2008	£ / R 2008/12/12	16.45	Call	Currency Future	91.0000	105.0000	15.385	0	0	0
26/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	1,018.0000	782.0000	(23.183)	0	0	0
26/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,255.0000	1,004.0000	(20.000)	0	0	0
26/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/11/2008	£ / R 2008/12/12	15.45	Put	Currency Future	700.0000	474.0000	(32.286)	0	0	0
26/11/2008	£ / R 2008/12/12	14.35	Call	Currency Future	880.0000	1,071.0000	21.705	0	0	0
26/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	293.0000	336.0000	14.676	0	0	0
26/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	705.0000	869.0000	23.262	0	0	0
26/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,982.0000	2,708.0000	(9.188)	0	0	0
26/11/2008	£ / R 2008/12/12	18.10	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/11/2008	£ / R 2008/12/12	14.45	Call	Currency Future	807.0000	988.0000	22.429	0	0	0
26/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	738.0000	908.0000	23.035	0	0	0
26/11/2008	£ / R 2008/12/12	14.35	Put	Currency Future	155.0000	73.0000	(52.903)	0	0	0
26/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	192.0000	230.0000	19.792	0	0	0
26/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	597.0000	385.0000	(35.511)	0	0	0
26/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	1,018.0000	782.0000	(23.183)	0	0	0
26/11/2008	£ / R 2008/12/12	18.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	277.0000	319.0000	15.162	0	0	0
26/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	597.0000	385.0000	(35.511)	0	0	0
26/11/2008	£ / R 2008/12/12	16.40	Call	Currency Future	98.0000	114.0000	16.327	0	0	0
26/11/2008	£ / R 2008/12/12	18.15	Put	Currency Future	3,080.0000	2,806.0000	(8.896)	0	0	0
26/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	768.0000	538.0000	(29.948)	0	0	0
26/11/2008	£ / R 2008/12/12	17.80	Call	Currency Future	10.0000	9.0000	(10.000)	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
26/11/2008	£ / R 2008/12/12	15.50	Call	Currency Future	310.0000	353.0000	13.871	0	0	0
26/11/2008	£ / R 2008/12/12	16.15	Call	Currency Future	139.0000	164.0000	17.986	0	0	0
26/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	371.0000	433.0000	16.712	0	0	0
26/11/2008	£ / R 2008/12/12	16.90	Call	Currency Future	46.0000	51.0000	10.870	0	0	0
26/11/2008	£ / R 2008/12/12	18.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/11/2008	£ / R 2008/12/12	17.20	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
26/11/2008	£ / R 2008/12/12	15.50	Put	Currency Future	736.0000	506.0000	(31.250)	0	0	0
26/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	943.0000	713.0000	(24.390)	0	0	0
26/11/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,872.0000	1,603.0000	(14.370)	0	0	0
26/11/2008	£ / R 2008/12/12	18.50	Put	Currency Future	3,428.0000	3,154.0000	(7.993)	0	0	0
26/11/2008	£ / R 2008/12/12	17.20	Put	Currency Future	2,154.0000	1,882.0000	(12.628)	0	0	0
26/11/2008	£ / R 2008/12/12	15.35	Put	Currency Future	630.0000	414.0000	(34.286)	0	0	0
26/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	3,031.0000	2,757.0000	(9.040)	0	0	0
26/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	446.0000	531.0000	19.058	0	0	0
26/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
26/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,982.0000	2,708.0000	(9.188)	0	0	0
26/11/2008	£ / R 2008/12/12	17.60	Put	Currency Future	2,540.0000	2,266.0000	(10.787)	0	0	0
26/11/2008	£ / R 2008/12/12	16.15	Put	Currency Future	1,214.0000	966.0000	(20.428)	0	0	0
26/11/2008	£ / R 2008/12/12	17.65	Call	Currency Future	13.0000	13.0000	-	0	0	0
26/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,255.0000	1,004.0000	(20.000)	0	0	0
26/11/2008	£ / R 2008/12/12	14.75	Put	Currency Future	288.0000	159.0000	(44.792)	0	0	0
26/11/2008	£ / R 2008/12/12	17.75	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
26/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	3,229.0000	2,955.0000	(8.486)	0	0	0
26/11/2008	£ / R 2008/12/12	16.40	Call	Currency Future	98.0000	114.0000	16.327	0	0	0
26/11/2008	£ / R 2008/12/12	18.35	Put	Currency Future	3,279.0000	3,005.0000	(8.356)	0	0	0
26/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	359.0000	205.0000	(42.897)	0	0	0
26/11/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,554.0000	1,292.0000	(16.860)	0	0	0
26/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
26/11/2008	£ / R 2008/12/12	17.60	Call	Currency Future	14.0000	14.0000	-	0	0	0
26/11/2008	£ / R 2008/12/12	15.35	Call	Currency Future	355.0000	412.0000	16.056	0	0	0
26/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	130.0000	152.0000	16.923	0	0	0
26/11/2008	£ / R 2008/12/12	18.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/11/2008	£ / R 2008/12/12	17.50	Put	Currency Future	2,442.0000	2,169.0000	(11.179)	0	0	0
26/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/11/2008	£ / R 2008/12/12	17.50	Call	Currency Future	17.0000	17.0000	-	0	0	0
26/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	534.0000	653.0000	22.285	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	79.0000	90.0000	13.924	0	0	0
26/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	3,328.0000	3,055.0000	(8.203)	0	0	0
26/11/2008	£ / R 2008/12/12	17.80	Put	Currency Future	2,735.0000	2,461.0000	(10.018)	0	0	0
26/11/2008	£ / R 2008/12/12	17.30	Put	Currency Future	2,249.0000	1,977.0000	(12.094)	0	0	0
26/11/2008	£ / R 2008/12/12	16.45	Put	Currency Future	1,467.0000	1,207.0000	(17.723)	0	0	0
26/11/2008	£ / R 2008/12/12	17.90	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
26/11/2008	£ / R 2008/12/12	17.40	Call	Currency Future	20.0000	20.0000	-	0	0	0
26/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	585.0000	721.0000	23.248	0	0	0
26/11/2008	£ / R 2008/12/12	15.65	Call	Currency Future	261.0000	304.0000	16.475	0	0	0
26/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	471.0000	283.0000	(39.915)	0	0	0
26/11/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,834.0000	2,560.0000	(9.668)	0	0	0
26/11/2008	£ / R 2008/12/12	17.40	Put	Currency Future	2,346.0000	2,073.0000	(11.637)	0	0	0
26/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	836.0000	606.0000	(27.512)	0	0	0
26/11/2008	£ / R 2008/12/12	18.00	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
26/11/2008	£ / R 2008/12/12	17.75	Put	Currency Future	2,686.0000	2,412.0000	(10.201)	0	0	0
26/11/2008	£ / R 2008/12/12	18.00	Put	Currency Future	2,932.0000	2,658.0000	(9.345)	0	0	0
26/11/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,424.0000	1,166.0000	(18.118)	0	0	0
26/11/2008	£ / R 2008/12/12	15.00	Put	Currency Future	413.0000	240.0000	(41.889)	0	0	0
26/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	218.0000	261.0000	19.725	0	0	0
26/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
26/11/2008	£ / R 2008/12/12	18.20	Put	Currency Future	3,130.0000	2,856.0000	(8.754)	0	0	0
26/11/2008	£ / R 2008/12/12	15.00	Call	Currency Future	488.0000	588.0000	20.492	0	0	0
26/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,784.0000	2,510.0000	(9.842)	0	0	0
26/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,599.0000	1,335.0000	(16.510)	0	0	0
26/11/2008	£ / R 2008/12/12	17.10	Put	Currency Future	2,059.0000	1,788.0000	(13.162)	0	0	0
26/11/2008	£ / R 2008/12/12	17.25	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
26/11/2008	£ / R 2008/12/12	14.75	Call	Currency Future	612.0000	757.0000	23.693	0	0	0
26/11/2008	£ / R 2008/12/12	18.45	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/11/2008	£ / R 2008/12/12	15.85	Put	Currency Future	980.0000	747.0000	(23.776)	0	0	0
26/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	310.0000	173.0000	(44.194)	0	0	0
26/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	205.0000	245.0000	19.512	0	0	0
26/11/2008	£ / R 2008/12/12	16.05	Call	Currency Future	159.0000	188.0000	18.239	0	0	0
26/11/2008	£ / R 2008/12/12	18.35	Put	Currency Future	3,279.0000	3,005.0000	(8.356)	0	0	0
26/11/2008	£ / R 2008/12/12	15.75	Put	Currency Future	907.0000	677.0000	(25.358)	0	0	0
26/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/11/2008	£ / R 2008/12/12	16.75	Put	Currency Future	1,734.0000	1,467.0000	(15.398)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	£ / R 2008/12/12	16.05	Call	Currency Future	159.0000	188.0000	18.239	0	0	0
26/11/2008	£ / R 2008/12/12	18.45	Put	Currency Future	3,378.0000	3,104.0000	(8.111)	0	0	0
26/11/2008	£ / R 2008/12/12	16.85	Call	Currency Future	50.0000	55.0000	10.000	0	0	0
26/11/2008	£ / R 2008/12/12	18.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/11/2008	£ / R 2008/12/12	15.75	Call	Currency Future	231.0000	275.0000	19.048	0	0	0
26/11/2008	£ / R 2008/12/12	15.70	Put	Currency Future	871.0000	641.0000	(26.406)	0	0	0
26/11/2008	£ / R 2008/12/12	18.55	Put	Currency Future	3,478.0000	3,204.0000	(7.878)	0	0	0
26/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	665.0000	444.0000	(33.233)	0	0	0
26/11/2008	£ / R 2008/12/12	16.85	Put	Currency Future	1,826.0000	1,557.0000	(14.732)	0	0	0
26/11/2008	£ / R 2008/12/12	16.05	Put	Currency Future	1,134.0000	890.0000	(21.517)	0	0	0
26/11/2008	£ / R 2008/12/12	18.55	Put	Currency Future	3,478.0000	3,204.0000	(7.878)	0	0	0
26/11/2008	£ / R 2008/12/12	17.95	Put	Currency Future	2,883.0000	2,609.0000	(9.504)	0	0	0
26/11/2008	£ / R 2008/12/12	15.25	Call	Currency Future	389.0000	456.0000	17.224	0	0	0
26/11/2008	£ / R 2008/12/12	16.25	Call	Currency Future	121.0000	142.0000	17.355	0	0	0
26/11/2008	£ / R 2008/12/12	15.70	Call	Currency Future	246.0000	289.0000	17.480	0	0	0
26/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/11/2008	£ / R 2008/12/12	18.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/11/2008	£ / R 2008/12/12	16.75	Call	Currency Future	59.0000	65.0000	10.169	0	0	0
26/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	426.0000	505.0000	18.545	0	0	0
26/11/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,554.0000	1,292.0000	(16.860)	0	0	0
26/11/2008	£ / R 2008/12/12	17.95	Call	Currency Future	7.0000	7.0000	-	0	0	0
26/11/2008	£ / R 2008/12/12	18.65	Put	Currency Future	3,577.0000	3,303.0000	(7.660)	0	0	0
26/11/2008	£ / R 2008/12/12	16.05	Put	Currency Future	1,134.0000	890.0000	(21.517)	0	0	0
26/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	79.0000	90.0000	13.924	0	0	0
26/11/2008	£ / R 2008/12/12	18.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/11/2008	£ / R 2008/12/12	16.35	Call	Currency Future	105.0000	122.0000	16.190	0	0	0
26/11/2008	£ / R 2008/12/12	16.25	Put	Currency Future	1,297.0000	1,044.0000	(19.507)	0	0	0
26/11/2008	£ / R 2008/12/12	15.25	Put	Currency Future	564.0000	358.0000	(36.525)	0	0	0
26/11/2008	£ / R 2008/12/12	16.35	Put	Currency Future	1,381.0000	1,124.0000	(18.610)	0	0	0
26/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	501.0000	307.0000	(38.723)	0	0	0
26/11/2008	£ / R 2008/12/12	16.95	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
26/11/2008	£ / R 2008/12/12	16.10	Call	Currency Future	148.0000	175.0000	18.243	0	0	0
26/11/2008	£ / R 2008/12/12	16.95	Put	Currency Future	1,918.0000	1,649.0000	(14.025)	0	0	0
26/11/2008	£ / R 2008/12/12	17.25	Put	Currency Future	2,201.0000	1,929.0000	(12.358)	0	0	0
26/11/2008	£ / R 2008/12/12	17.45	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
26/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	1,174.0000	928.0000	(20.954)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	£ / R 2008/12/12	17.35	Put	Currency Future	2,297.0000	2,025.0000	(11.842)	0	0	0
26/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	339.0000	392.0000	15.634	0	0	0
26/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	768.0000	538.0000	(29.948)	0	0	0
26/11/2008	£ / R 2008/12/12	17.45	Put	Currency Future	2,394.0000	2,121.0000	(11.404)	0	0	0
26/11/2008	£ / R 2008/12/12	17.05	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
26/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	293.0000	336.0000	14.676	0	0	0
26/11/2008	£ / R 2008/12/12	14.70	Put	Currency Future	266.0000	145.0000	(45.489)	0	0	0
26/11/2008	£ / R 2008/12/12	14.70	Call	Currency Future	641.0000	793.0000	23.713	0	0	0
26/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	3,031.0000	2,757.0000	(9.040)	0	0	0
26/11/2008	£ / R 2008/12/12	17.05	Put	Currency Future	2,012.0000	1,741.0000	(13.469)	0	0	0
26/11/2008	£ / R 2008/12/12	18.10	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/11/2008	£ / R 2008/12/12	17.40	Call	Currency Future	20.0000	20.0000	-	0	0	0
26/11/2008	£ / R 2008/12/12	17.40	Put	Currency Future	2,346.0000	2,073.0000	(11.637)	0	0	0
26/11/2008	£ / R 2008/12/12	17.55	Call	Currency Future	15.0000	15.0000	-	0	0	0
26/11/2008	£ / R 2008/12/12	17.60	Call	Currency Future	14.0000	14.0000	-	0	0	0
26/11/2008	£ / R 2008/12/12	17.35	Call	Currency Future	22.0000	22.0000	-	0	0	0
26/11/2008	£ / R 2008/12/12	17.90	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
26/11/2008	£ / R 2008/12/12	16.70	Call	Currency Future	63.0000	71.0000	12.698	0	0	0
26/11/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,834.0000	2,560.0000	(9.668)	0	0	0
26/11/2008	£ / R 2008/12/12	17.60	Put	Currency Future	2,540.0000	2,266.0000	(10.787)	0	0	0
26/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	73.0000	83.0000	13.699	0	0	0
26/11/2008	£ / R 2008/12/12	17.30	Put	Currency Future	2,249.0000	1,977.0000	(12.094)	0	0	0
26/11/2008	£ / R 2008/12/12	17.55	Put	Currency Future	2,491.0000	2,217.0000	(11.000)	0	0	0
26/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
26/11/2008	£ / R 2008/12/12	17.20	Put	Currency Future	2,154.0000	1,882.0000	(12.628)	0	0	0
26/11/2008	£ / R 2008/12/12	17.10	Put	Currency Future	2,059.0000	1,788.0000	(13.162)	0	0	0
26/11/2008	£ / R 2008/12/12	15.75	Put	Currency Future	907.0000	677.0000	(25.358)	0	0	0
26/11/2008	£ / R 2008/12/12	15.75	Call	Currency Future	231.0000	275.0000	19.048	0	0	0
26/11/2008	£ / R 2008/12/12	16.70	Call	Currency Future	63.0000	71.0000	12.698	0	0	0
26/11/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,689.0000	1,423.0000	(15.749)	0	0	0
26/11/2008	£ / R 2008/12/12	16.80	Call	Currency Future	54.0000	60.0000	11.111	0	0	0
26/11/2008	£ / R 2008/12/12	17.20	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
26/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
26/11/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,780.0000	1,512.0000	(15.056)	0	0	0
26/11/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,872.0000	1,603.0000	(14.370)	0	0	0
26/11/2008	£ / R 2008/12/12	16.90	Call	Currency Future	46.0000	51.0000	10.870	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,780.0000	1,512.0000	(15.056)	0	0	0
26/11/2008	£ / R 2008/12/12	17.00	Call	Currency Future	39.0000	43.0000	10.256	0	0	0
26/11/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,689.0000	1,423.0000	(15.749)	0	0	0
26/11/2008	£ / R 2008/12/12	16.80	Call	Currency Future	54.0000	60.0000	11.111	0	0	0
26/11/2008	£ / R 2008/12/12	17.00	Put	Currency Future	1,965.0000	1,695.0000	(13.740)	0	0	0
26/11/2008	£ / R 2009/03/16			Currency Future	15.4109	15.7071	1.922	0.0000	0.0000	7,489
26/11/2008	£ / R 2009/03/16	18.65	Put	Currency Future	3,393.0000	3,111.0000	(8.311)	0	0	0
26/11/2008	£ / R 2009/03/16	16.65	Put	Currency Future	1,758.0000	1,523.0000	(13.367)	0	0	0
26/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	940.0000	725.0000	(22.872)	0	0	0
26/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	773.0000	845.0000	9.314	0	0	0
26/11/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,223.0000	1,373.0000	12.265	0	0	0
26/11/2008	£ / R 2009/03/16	18.65	Call	Currency Future	154.0000	168.0000	9.091	0	0	0
26/11/2008	£ / R 2009/03/16	16.10	Call	Currency Future	697.0000	780.0000	11.908	0	0	0
26/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,262.0000	1,037.0000	(17.829)	0	0	0
26/11/2008	£ / R 2009/03/16	14.60	Call	Currency Future	1,343.0000	1,504.0000	11.988	0	0	0
26/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	662.0000	740.0000	11.782	0	0	0
26/11/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,386.0000	1,173.0000	(15.368)	0	0	0
26/11/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,166.0000	1,309.0000	12.264	0	0	0
26/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	951.0000	1,032.0000	8.517	0	0	0
26/11/2008	£ / R 2009/03/16	17.95	Call	Currency Future	242.0000	266.0000	9.917	0	0	0
26/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,202.0000	973.0000	(19.052)	0	0	0
26/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	991.0000	1,075.0000	8.476	0	0	0
26/11/2008	£ / R 2009/03/16	16.75	Call	Currency Future	491.0000	548.0000	11.609	0	0	0
26/11/2008	£ / R 2009/03/16	14.70	Put	Currency Future	571.0000	430.0000	(24.694)	0	0	0
26/11/2008	£ / R 2009/03/16	15.35	Call	Currency Future	971.0000	1,053.0000	8.445	0	0	0
26/11/2008	£ / R 2009/03/16	15.55	Call	Currency Future	896.0000	973.0000	8.594	0	0	0
26/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	880.0000	668.0000	(24.091)	0	0	0
26/11/2008	£ / R 2009/03/16	15.65	Put	Currency Future	1,100.0000	878.0000	(20.182)	0	0	0
26/11/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,166.0000	1,309.0000	12.264	0	0	0
26/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,517.0000	1,295.0000	(14.634)	0	0	0
26/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	628.0000	702.0000	11.783	0	0	0
26/11/2008	£ / R 2009/03/16	15.20	Put	Currency Future	818.0000	624.0000	(23.716)	0	0	0
26/11/2008	£ / R 2009/03/16	15.35	Put	Currency Future	910.0000	696.0000	(23.516)	0	0	0
26/11/2008	£ / R 2009/03/16	14.60	Put	Currency Future	532.0000	397.0000	(25.376)	0	0	0
26/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,517.0000	1,295.0000	(14.634)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	£ / R 2009/03/16	15.05	Put	Currency Future	729.0000	561.0000	(23.045)	0	0	0
26/11/2008	£ / R 2009/03/16	14.90	Put	Currency Future	655.0000	502.0000	(23.359)	0	0	0
26/11/2008	£ / R 2009/03/16	16.55	Call	Currency Future	549.0000	613.0000	11.658	0	0	0
26/11/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,451.0000	1,233.0000	(15.024)	0	0	0
26/11/2008	£ / R 2009/03/16	15.15	Put	Currency Future	787.0000	603.0000	(23.380)	0	0	0
26/11/2008	£ / R 2009/03/16	14.70	Call	Currency Future	1,282.0000	1,437.0000	12.090	0	0	0
26/11/2008	£ / R 2009/03/16	16.55	Put	Currency Future	1,688.0000	1,456.0000	(13.744)	0	0	0
26/11/2008	£ / R 2009/03/16	15.80	Call	Currency Future	812.0000	880.0000	8.374	0	0	0
26/11/2008	£ / R 2009/03/16	16.75	Put	Currency Future	1,830.0000	1,591.0000	(13.060)	0	0	0
26/11/2008	£ / R 2009/03/16	14.80	Put	Currency Future	613.0000	465.0000	(24.144)	0	0	0
26/11/2008	£ / R 2009/03/16	16.65	Call	Currency Future	519.0000	580.0000	11.753	0	0	0
26/11/2008	£ / R 2009/03/16	17.95	Put	Currency Future	2,781.0000	2,509.0000	(9.781)	0	0	0
26/11/2008	£ / R 2009/03/16	15.35	Call	Currency Future	971.0000	1,053.0000	8.445	0	0	0
26/11/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,223.0000	1,373.0000	12.265	0	0	0
26/11/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,355.0000	1,138.0000	(16.015)	0	0	0
26/11/2008	£ / R 2009/03/16	16.45	Put	Currency Future	1,618.0000	1,390.0000	(14.091)	0	0	0
26/11/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,090.0000	1,218.0000	11.743	0	0	0
26/11/2008	£ / R 2009/03/16	15.80	Call	Currency Future	812.0000	880.0000	8.374	0	0	0
26/11/2008	£ / R 2009/03/16	15.20	Call	Currency Future	1,028.0000	1,131.0000	10.019	0	0	0
26/11/2008	£ / R 2009/03/16	16.95	Put	Currency Future	1,978.0000	1,732.0000	(12.437)	0	0	0
26/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,048.0000	1,160.0000	10.687	0	0	0
26/11/2008	£ / R 2009/03/16	16.15	Put	Currency Future	1,418.0000	1,202.0000	(15.233)	0	0	0
26/11/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,068.0000	1,189.0000	11.330	0	0	0
26/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	628.0000	702.0000	11.783	0	0	0
26/11/2008	£ / R 2009/03/16	16.45	Call	Currency Future	579.0000	647.0000	11.744	0	0	0
26/11/2008	£ / R 2009/03/16	16.70	Call	Currency Future	505.0000	564.0000	11.683	0	0	0
26/11/2008	£ / R 2009/03/16	16.05	Call	Currency Future	716.0000	795.0000	11.034	0	0	0
26/11/2008	£ / R 2009/03/16	16.25	Put	Currency Future	1,484.0000	1,263.0000	(14.892)	0	0	0
26/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	662.0000	740.0000	11.782	0	0	0
26/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,202.0000	973.0000	(19.052)	0	0	0
26/11/2008	£ / R 2009/03/16	16.60	Call	Currency Future	534.0000	596.0000	11.610	0	0	0
26/11/2008	£ / R 2009/03/16	18.45	Put	Currency Future	3,215.0000	2,935.0000	(8.709)	0	0	0
26/11/2008	£ / R 2009/03/16	15.65	Call	Currency Future	861.0000	935.0000	8.595	0	0	0
26/11/2008	£ / R 2009/03/16	16.15	Call	Currency Future	679.0000	760.0000	11.929	0	0	0
26/11/2008	£ / R 2009/03/16	14.90	Put	Currency Future	655.0000	502.0000	(23.359)	0	0	0
26/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	991.0000	1,075.0000	8.476	0	0	0



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26/11/2008	£ / R 2009/03/16	16.25	Call	Currency Future	645.0000	721.0000	11.783	0	0	0
26/11/2008	£ / R 2009/03/16	18.45	Call	Currency Future	176.0000	192.0000	9.091	0	0	0
26/11/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,451.0000	1,233.0000	(15.024)	0	0	0
26/11/2008	£ / R 2009/03/16	15.10	Put	Currency Future	758.0000	582.0000	(23.219)	0	0	0
26/11/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,550.0000	1,326.0000	(14.452)	0	0	0
26/11/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,323.0000	1,104.0000	(16.553)	0	0	0
26/11/2008	£ / R 2009/03/16	16.35	Call	Currency Future	611.0000	683.0000	11.784	0	0	0
26/11/2008	£ / R 2009/03/16	15.50	Call	Currency Future	914.0000	992.0000	8.534	0	0	0
26/11/2008	£ / R 2009/03/16	18.50	Call	Currency Future	170.0000	186.0000	9.412	0	0	0
26/11/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,723.0000	1,489.0000	(13.581)	0	0	0
26/11/2008	£ / R 2009/03/16	15.70	Put	Currency Future	1,134.0000	910.0000	(19.753)	0	0	0
26/11/2008	£ / R 2009/03/16	15.50	Put	Currency Future	1,003.0000	785.0000	(21.735)	0	0	0
26/11/2008	£ / R 2009/03/16	15.65	Call	Currency Future	861.0000	935.0000	8.595	0	0	0
26/11/2008	£ / R 2009/03/16	18.50	Put	Currency Future	3,259.0000	2,979.0000	(8.592)	0	0	0
26/11/2008	£ / R 2009/03/16	17.75	Put	Currency Future	2,613.0000	2,345.0000	(10.256)	0	0	0
26/11/2008	£ / R 2009/03/16	16.70	Put	Currency Future	1,794.0000	1,557.0000	(13.211)	0	0	0
26/11/2008	£ / R 2009/03/16	16.00	Call	Currency Future	734.0000	811.0000	10.490	0	0	0
26/11/2008	£ / R 2009/03/16	17.20	Put	Currency Future	2,169.0000	1,915.0000	(11.710)	0	0	0
26/11/2008	£ / R 2009/03/16	17.85	Call	Currency Future	257.0000	284.0000	10.506	0	0	0
26/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	880.0000	668.0000	(24.091)	0	0	0
26/11/2008	£ / R 2009/03/16	15.25	Put	Currency Future	848.0000	646.0000	(23.821)	0	0	0
26/11/2008	£ / R 2009/03/16	17.50	Put	Currency Future	2,407.0000	2,146.0000	(10.843)	0	0	0
26/11/2008	£ / R 2009/03/16	18.35	Call	Currency Future	188.0000	205.0000	9.043	0	0	0
26/11/2008	£ / R 2009/03/16	17.75	Call	Currency Future	273.0000	302.0000	10.623	0	0	0
26/11/2008	£ / R 2009/03/16	15.70	Call	Currency Future	845.0000	917.0000	8.521	0	0	0
26/11/2008	£ / R 2009/03/16	15.85	Call	Currency Future	792.0000	862.0000	8.838	0	0	0
26/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,696.0000	2,427.0000	(9.978)	0	0	0
26/11/2008	£ / R 2009/03/16	16.95	Call	Currency Future	439.0000	489.0000	11.390	0	0	0
26/11/2008	£ / R 2009/03/16	15.85	Put	Currency Future	1,231.0000	1,005.0000	(18.359)	0	0	0
26/11/2008	£ / R 2009/03/16	14.80	Put	Currency Future	613.0000	465.0000	(24.144)	0	0	0
26/11/2008	£ / R 2009/03/16	15.75	Call	Currency Future	828.0000	898.0000	8.454	0	0	0
26/11/2008	£ / R 2009/03/16	15.95	Put	Currency Future	1,292.0000	1,071.0000	(17.105)	0	0	0
26/11/2008	£ / R 2009/03/16	15.65	Put	Currency Future	1,100.0000	878.0000	(20.182)	0	0	0
26/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	213.0000	234.0000	9.859	0	0	0
26/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	773.0000	845.0000	9.314	0	0	0
26/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	465.0000	518.0000	11.398	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	£ / R 2009/03/16	15.75	Put	Currency Future	1,167.0000	941.0000	(19.366)	0	0	0
26/11/2008	£ / R 2009/03/16	17.50	Call	Currency Future	318.0000	353.0000	11.006	0	0	0
26/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,952.0000	2,677.0000	(9.316)	0	0	0
26/11/2008	£ / R 2009/03/16	18.30	Put	Currency Future	3,083.0000	2,805.0000	(9.017)	0	0	0
26/11/2008	£ / R 2009/03/16	18.25	Call	Currency Future	200.0000	219.0000	9.500	0	0	0
26/11/2008	£ / R 2009/03/16	17.55	Call	Currency Future	309.0000	342.0000	10.680	0	0	0
26/11/2008	£ / R 2009/03/16	14.65	Put	Currency Future	552.0000	414.0000	(25.000)	0	0	0
26/11/2008	£ / R 2009/03/16	18.80	Put	Currency Future	3,529.0000	3,244.0000	(8.076)	0	0	0
26/11/2008	£ / R 2009/03/16	17.55	Put	Currency Future	2,448.0000	2,185.0000	(10.743)	0	0	0
26/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,262.0000	1,037.0000	(17.829)	0	0	0
26/11/2008	£ / R 2009/03/16	16.50	Call	Currency Future	564.0000	630.0000	11.702	0	0	0
26/11/2008	£ / R 2009/03/16	18.40	Call	Currency Future	182.0000	199.0000	9.341	0	0	0
26/11/2008	£ / R 2009/03/16	14.65	Call	Currency Future	1,313.0000	1,471.0000	12.034	0	0	0
26/11/2008	£ / R 2009/03/16	16.50	Put	Currency Future	1,653.0000	1,423.0000	(13.914)	0	0	0
26/11/2008	£ / R 2009/03/16	18.40	Put	Currency Future	3,171.0000	2,892.0000	(8.798)	0	0	0
26/11/2008	£ / R 2009/03/16	14.75	Put	Currency Future	592.0000	448.0000	(24.324)	0	0	0
26/11/2008	£ / R 2009/03/16	15.60	Call	Currency Future	878.0000	954.0000	8.656	0	0	0
26/11/2008	£ / R 2009/03/16	16.00	Call	Currency Future	734.0000	811.0000	10.490	0	0	0
26/11/2008	£ / R 2009/03/16	15.95	Call	Currency Future	753.0000	828.0000	9.960	0	0	0
26/11/2008	£ / R 2009/03/16	18.60	Call	Currency Future	159.0000	174.0000	9.434	0	0	0
26/11/2008	£ / R 2009/03/16	14.85	Call	Currency Future	1,195.0000	1,341.0000	12.218	0	0	0
26/11/2008	£ / R 2009/03/16	15.60	Put	Currency Future	1,067.0000	847.0000	(20.619)	0	0	0
26/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,867.0000	1,626.0000	(12.908)	0	0	0
26/11/2008	£ / R 2009/03/16	18.60	Put	Currency Future	3,349.0000	3,067.0000	(8.420)	0	0	0
26/11/2008	£ / R 2009/03/16	14.75	Call	Currency Future	1,253.0000	1,405.0000	12.131	0	0	0
26/11/2008	£ / R 2009/03/16	15.10	Put	Currency Future	758.0000	582.0000	(23.219)	0	0	0
26/11/2008	£ / R 2009/03/16	16.80	Call	Currency Future	478.0000	533.0000	11.506	0	0	0
26/11/2008	£ / R 2009/03/16	18.90	Call	Currency Future	131.0000	141.0000	7.634	0	0	0
26/11/2008	£ / R 2009/03/16	14.95	Call	Currency Future	1,139.0000	1,279.0000	12.291	0	0	0
26/11/2008	£ / R 2009/03/16	16.35	Call	Currency Future	611.0000	683.0000	11.784	0	0	0
26/11/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,068.0000	1,189.0000	11.330	0	0	0
26/11/2008	£ / R 2009/03/16	18.70	Put	Currency Future	3,438.0000	3,155.0000	(8.232)	0	0	0
26/11/2008	£ / R 2009/03/16	14.85	Put	Currency Future	634.0000	484.0000	(23.659)	0	0	0
26/11/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,550.0000	1,326.0000	(14.452)	0	0	0
26/11/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,090.0000	1,218.0000	11.743	0	0	0
26/11/2008	£ / R 2009/03/16	18.70	Call	Currency Future	149.0000	162.0000	8.725	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	£ / R 2009/03/16	15.55	Put	Currency Future	1,035.0000	816.0000	(21.159)	0	0	0
26/11/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,530.0000	2,265.0000	(10.474)	0	0	0
26/11/2008	£ / R 2009/03/16	15.25	Call	Currency Future	1,009.0000	1,103.0000	9.316	0	0	0
26/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,904.0000	1,661.0000	(12.763)	0	0	0
26/11/2008	£ / R 2009/03/16	18.80	Call	Currency Future	140.0000	152.0000	8.571	0	0	0
26/11/2008	£ / R 2009/03/16	17.65	Call	Currency Future	291.0000	322.0000	10.653	0	0	0
26/11/2008	£ / R 2009/03/16	14.95	Put	Currency Future	678.0000	521.0000	(23.156)	0	0	0
26/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	452.0000	503.0000	11.283	0	0	0
26/11/2008	£ / R 2009/03/16	18.05	Call	Currency Future	227.0000	250.0000	10.132	0	0	0
26/11/2008	£ / R 2009/03/16	18.35	Put	Currency Future	3,127.0000	2,848.0000	(8.922)	0	0	0
26/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	951.0000	1,032.0000	8.517	0	0	0
26/11/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,723.0000	1,489.0000	(13.581)	0	0	0
26/11/2008	£ / R 2009/03/16	17.40	Call	Currency Future	338.0000	375.0000	10.947	0	0	0
26/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	940.0000	725.0000	(22.872)	0	0	0
26/11/2008	£ / R 2009/03/16	18.30	Call	Currency Future	194.0000	212.0000	9.278	0	0	0
26/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,941.0000	1,696.0000	(12.622)	0	0	0
26/11/2008	£ / R 2009/03/16	18.05	Put	Currency Future	2,866.0000	2,593.0000	(9.525)	0	0	0
26/11/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,323.0000	1,104.0000	(16.553)	0	0	0
26/11/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,584.0000	1,358.0000	(14.268)	0	0	0
26/11/2008	£ / R 2009/03/16	17.30	Put	Currency Future	2,248.0000	1,991.0000	(11.432)	0	0	0
26/11/2008	£ / R 2009/03/16	17.20	Call	Currency Future	380.0000	423.0000	11.316	0	0	0
26/11/2008	£ / R 2009/03/16	18.25	Put	Currency Future	3,039.0000	2,762.0000	(9.115)	0	0	0
26/11/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,386.0000	1,173.0000	(15.368)	0	0	0
26/11/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,665.0000	3,380.0000	(7.776)	0	0	0
26/11/2008	£ / R 2009/03/16	15.00	Call	Currency Future	1,111.0000	1,248.0000	12.331	0	0	0
26/11/2008	£ / R 2009/03/16	16.10	Call	Currency Future	697.0000	780.0000	11.908	0	0	0
26/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	126.0000	137.0000	8.730	0	0	0
26/11/2008	£ / R 2009/03/16	16.60	Call	Currency Future	534.0000	596.0000	11.610	0	0	0
26/11/2008	£ / R 2009/03/16	19.05	Call	Currency Future	118.0000	127.0000	7.627	0	0	0
26/11/2008	£ / R 2009/03/16	15.05	Put	Currency Future	729.0000	561.0000	(23.045)	0	0	0
26/11/2008	£ / R 2009/03/16	16.05	Call	Currency Future	716.0000	795.0000	11.034	0	0	0
26/11/2008	£ / R 2009/03/16	19.15	Call	Currency Future	110.0000	119.0000	8.182	0	0	0
26/11/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,757.0000	3,470.0000	(7.639)	0	0	0
26/11/2008	£ / R 2009/03/16	19.15	Put	Currency Future	3,849.0000	3,562.0000	(7.456)	0	0	0
26/11/2008	£ / R 2009/03/16	15.00	Put	Currency Future	700.0000	541.0000	(22.714)	0	0	0
26/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	595.0000	665.0000	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
26/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,574.0000	3,289.0000	(7.974)	0	0	0
26/11/2008	£ / R 2009/03/16	15.35	Put	Currency Future	910.0000	696.0000	(23.516)	0	0	0
26/11/2008	£ / R 2009/03/16	18.45	Put	Currency Future	3,215.0000	2,935.0000	(8.709)	0	0	0
26/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	135.0000	146.0000	8.148	0	0	0
26/11/2008	£ / R 2009/03/16	18.10	Call	Currency Future	220.0000	242.0000	10.000	0	0	0
26/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,048.0000	1,160.0000	10.687	0	0	0
26/11/2008	£ / R 2009/03/16	18.55	Call	Currency Future	165.0000	180.0000	9.091	0	0	0
26/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	135.0000	146.0000	8.148	0	0	0
26/11/2008	£ / R 2009/03/16	18.55	Put	Currency Future	3,304.0000	3,023.0000	(8.505)	0	0	0
26/11/2008	£ / R 2009/03/16	15.45	Put	Currency Future	971.0000	755.0000	(22.245)	0	0	0
26/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,574.0000	3,289.0000	(7.974)	0	0	0
26/11/2008	£ / R 2009/03/16	18.20	Call	Currency Future	206.0000	227.0000	10.194	0	0	0
26/11/2008	£ / R 2009/03/16	18.45	Call	Currency Future	176.0000	192.0000	9.091	0	0	0
26/11/2008	£ / R 2009/03/16	18.65	Call	Currency Future	154.0000	168.0000	9.091	0	0	0
26/11/2008	£ / R 2009/03/16	15.45	Call	Currency Future	932.0000	1,012.0000	8.584	0	0	0
26/11/2008	£ / R 2009/03/16	18.75	Call	Currency Future	144.0000	157.0000	9.028	0	0	0
26/11/2008	£ / R 2009/03/16	18.10	Put	Currency Future	2,909.0000	2,635.0000	(9.419)	0	0	0
26/11/2008	£ / R 2009/03/16	19.25	Call	Currency Future	103.0000	111.0000	7.767	0	0	0
26/11/2008	£ / R 2009/03/16	18.75	Put	Currency Future	3,483.0000	3,200.0000	(8.125)	0	0	0
26/11/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,355.0000	1,138.0000	(16.015)	0	0	0
26/11/2008	£ / R 2009/03/16	18.20	Put	Currency Future	2,996.0000	2,719.0000	(9.246)	0	0	0
26/11/2008	£ / R 2009/03/16	18.65	Put	Currency Future	3,393.0000	3,111.0000	(8.311)	0	0	0
26/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	595.0000	665.0000	11.765	0	0	0
26/11/2008	£ / R 2009/03/16	18.55	Call	Currency Future	165.0000	180.0000	9.091	0	0	0
26/11/2008	£ / R 2009/03/16	15.15	Put	Currency Future	787.0000	603.0000	(23.380)	0	0	0
26/11/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,757.0000	3,470.0000	(7.639)	0	0	0
26/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,904.0000	1,661.0000	(12.763)	0	0	0
26/11/2008	£ / R 2009/03/16	17.85	Call	Currency Future	257.0000	284.0000	10.506	0	0	0
26/11/2008	£ / R 2009/03/16	19.05	Call	Currency Future	118.0000	127.0000	7.627	0	0	0
26/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,696.0000	2,427.0000	(9.978)	0	0	0
26/11/2008	£ / R 2009/03/16	19.25	Put	Currency Future	3,942.0000	3,654.0000	(7.306)	0	0	0
26/11/2008	£ / R 2009/03/16	15.60	Call	Currency Future	878.0000	954.0000	8.656	0	0	0
26/11/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,584.0000	1,358.0000	(14.268)	0	0	0
26/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	213.0000	234.0000	9.859	0	0	0
26/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	126.0000	137.0000	8.730	0	0	0
26/11/2008	£ / R 2009/03/16	17.35	Call	Currency Future	348.0000	386.0000	10.920	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
26/11/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,665.0000	3,380.0000	(7.776)	0	0	0
26/11/2008	£ / R 2009/03/16	17.35	Put	Currency Future	2,287.0000	2,029.0000	(11.281)	0	0	0
26/11/2008	£ / R 2009/03/16	18.35	Call	Currency Future	188.0000	205.0000	9.043	0	0	0
26/11/2008	£ / R 2009/03/16	18.55	Put	Currency Future	3,304.0000	3,023.0000	(8.505)	0	0	0
26/11/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,530.0000	2,265.0000	(10.474)	0	0	0
26/11/2008	£ / R 2009/03/16	15.60	Put	Currency Future	1,067.0000	847.0000	(20.619)	0	0	0
26/11/2008	£ / R 2009/03/16	17.25	Put	Currency Future	2,208.0000	1,953.0000	(11.549)	0	0	0
26/11/2008	£ / R 2009/03/16	17.65	Call	Currency Future	291.0000	322.0000	10.653	0	0	0
26/11/2008	£ / R 2009/03/16	17.15	Put	Currency Future	2,130.0000	1,878.0000	(11.831)	0	0	0
26/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	773.0000	845.0000	9.314	0	0	0
26/11/2008	£ / R 2009/03/16	17.25	Call	Currency Future	369.0000	410.0000	11.111	0	0	0
26/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,262.0000	1,037.0000	(17.829)	0	0	0
26/11/2008	£ / R 2009/03/16	18.35	Put	Currency Future	3,127.0000	2,848.0000	(8.922)	0	0	0
26/11/2008	£ / R 2009/03/16	17.05	Put	Currency Future	2,054.0000	1,804.0000	(12.171)	0	0	0
26/11/2008	£ / R 2009/03/16	17.15	Call	Currency Future	391.0000	435.0000	11.253	0	0	0
26/11/2008	£ / R 2009/03/16	17.05	Call	Currency Future	415.0000	462.0000	11.325	0	0	0
26/11/2008	£ / R 2009/03/16	17.90	Call	Currency Future	249.0000	275.0000	10.442	0	0	0
26/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	465.0000	518.0000	11.398	0	0	0
26/11/2008	£ / R 2009/03/16	17.80	Put	Currency Future	2,654.0000	2,386.0000	(10.098)	0	0	0
26/11/2008	£ / R 2009/03/16	18.90	Put	Currency Future	3,620.0000	3,334.0000	(7.901)	0	0	0
26/11/2008	£ / R 2009/03/16	17.80	Call	Currency Future	265.0000	293.0000	10.566	0	0	0
26/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,952.0000	2,677.0000	(9.316)	0	0	0
26/11/2008	£ / R 2009/03/16	17.90	Put	Currency Future	2,738.0000	2,468.0000	(9.861)	0	0	0
26/11/2008	£ / R 2009/03/16	18.00	Call	Currency Future	234.0000	258.0000	10.256	0	0	0
26/11/2008	£ / R 2009/03/16	18.00	Put	Currency Future	2,823.0000	2,551.0000	(9.635)	0	0	0
26/11/2008	£ / R 2009/03/16	17.40	Put	Currency Future	2,327.0000	2,068.0000	(11.130)	0	0	0
26/11/2008	£ / R 2009/03/16	17.70	Put	Currency Future	2,571.0000	2,305.0000	(10.346)	0	0	0
26/11/2008	£ / R 2009/03/16	17.30	Call	Currency Future	358.0000	398.0000	11.173	0	0	0
26/11/2008	£ / R 2009/03/16	17.10	Call	Currency Future	403.0000	448.0000	11.166	0	0	0
26/11/2008	£ / R 2009/03/16	17.10	Put	Currency Future	2,092.0000	1,841.0000	(11.998)	0	0	0
26/11/2008	£ / R 2009/03/16	16.80	Call	Currency Future	478.0000	533.0000	11.506	0	0	0
26/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,867.0000	1,626.0000	(12.908)	0	0	0
26/11/2008	£ / R 2009/03/16	17.60	Call	Currency Future	300.0000	332.0000	10.667	0	0	0
26/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	452.0000	503.0000	11.283	0	0	0
26/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,941.0000	1,696.0000	(12.622)	0	0	0
26/11/2008	£ / R 2009/03/16	17.00	Put	Currency Future	2,016.0000	1,768.0000	(12.302)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	£ / R 2009/03/16	17.10	Call	Currency Future	403.0000	448.0000	11.166	0	0	0
26/11/2008	£ / R 2009/03/16	17.10	Put	Currency Future	2,092.0000	1,841.0000	(11.998)	0	0	0
26/11/2008	£ / R 2009/03/16	17.00	Call	Currency Future	427.0000	475.0000	11.241	0	0	0
26/11/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,489.0000	2,225.0000	(10.607)	0	0	0
26/11/2008	£ / R 2009/03/16	17.60	Call	Currency Future	300.0000	332.0000	10.667	0	0	0
26/11/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,489.0000	2,225.0000	(10.607)	0	0	0
26/11/2008	£ / R 2009/03/16	17.70	Call	Currency Future	282.0000	312.0000	10.638	0	0	0
26/11/2008	£ / R 2009/03/16	15.85	Call	Currency Future	792.0000	862.0000	8.838	0	0	0
26/11/2008	£ / R 2009/03/16	15.75	Put	Currency Future	1,167.0000	941.0000	(19.366)	0	0	0
26/11/2008	£ / R 2009/03/16	15.75	Call	Currency Future	828.0000	898.0000	8.454	0	0	0
26/11/2008	£ / R 2009/03/16	16.55	Put	Currency Future	1,688.0000	1,456.0000	(13.744)	0	0	0
26/11/2008	£ / R 2009/03/16	15.85	Put	Currency Future	1,231.0000	1,005.0000	(18.359)	0	0	0
26/11/2008	£ / R 2009/03/16	16.55	Call	Currency Future	549.0000	613.0000	11.658	0	0	0
26/11/2008	£ / R 2009/06/12			Currency Future	15.7031	16.0095	1.951	0.0000	0.0000	7
26/11/2008	£ / R 2009/06/12	16.50	Put	Currency Future	1,730.0000	1,535.0000	(11.272)	0	0	0
26/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,159.0000	961.0000	(17.084)	0	0	0
26/11/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,794.0000	1,595.0000	(11.093)	0	0	0
26/11/2008	£ / R 2009/06/12	16.85	Call	Currency Future	812.0000	911.0000	12.192	0	0	0
26/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	749.0000	841.0000	12.283	0	0	0
26/11/2008	£ / R 2009/06/12	16.50	Call	Currency Future	933.0000	1,044.0000	11.897	0	0	0
26/11/2008	£ / R 2009/06/12	16.60	Call	Currency Future	897.0000	1,005.0000	12.040	0	0	0
26/11/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,959.0000	1,752.0000	(10.567)	0	0	0
26/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,047.0000	1,151.0000	9.933	0	0	0
26/11/2008	£ / R 2009/06/12	19.15	Put	Currency Future	3,746.0000	3,479.0000	(7.128)	0	0	0
26/11/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,262.0000	1,371.0000	8.637	0	0	0
26/11/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,826.0000	1,626.0000	(10.953)	0	0	0
26/11/2008	£ / R 2009/06/12	16.65	Call	Currency Future	879.0000	985.0000	12.059	0	0	0
26/11/2008	£ / R 2009/06/12	18.35	Put	Currency Future	3,077.0000	2,827.0000	(8.125)	0	0	0
26/11/2008	£ / R 2009/06/12	15.05	Call	Currency Future	1,510.0000	1,678.0000	11.126	0	0	0
26/11/2008	£ / R 2009/06/12	17.15	Put	Currency Future	2,166.0000	1,948.0000	(10.065)	0	0	0
26/11/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,088.0000	1,185.0000	8.915	0	0	0
26/11/2008	£ / R 2009/06/12	16.55	Call	Currency Future	915.0000	1,024.0000	11.913	0	0	0
26/11/2008	£ / R 2009/06/12	17.15	Call	Currency Future	719.0000	808.0000	12.378	0	0	0
26/11/2008	£ / R 2009/06/12	15.70	Call	Currency Future	1,225.0000	1,333.0000	8.816	0	0	0
26/11/2008	£ / R 2009/06/12	15.45	Put	Currency Future	1,067.0000	891.0000	(16.495)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,485.0000	1,276.0000	(14.074)	0	0	0
26/11/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,667.0000	1,475.0000	(11.518)	0	0	0
26/11/2008	£ / R 2009/06/12	15.45	Call	Currency Future	1,320.0000	1,450.0000	9.848	0	0	0
26/11/2008	£ / R 2009/06/12	17.25	Put	Currency Future	2,237.0000	2,016.0000	(9.879)	0	0	0
26/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,129.0000	937.0000	(17.006)	0	0	0
26/11/2008	£ / R 2009/06/12	15.70	Put	Currency Future	1,221.0000	1,023.0000	(16.216)	0	0	0
26/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	970.0000	1,085.0000	11.856	0	0	0
26/11/2008	£ / R 2009/06/12	15.15	Call	Currency Future	1,455.0000	1,619.0000	11.271	0	0	0
26/11/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,417.0000	1,212.0000	(14.467)	0	0	0
26/11/2008	£ / R 2009/06/12	17.25	Call	Currency Future	690.0000	776.0000	12.464	0	0	0
26/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,153.0000	1,260.0000	9.280	0	0	0
26/11/2008	£ / R 2009/06/12	19.00	Put	Currency Future	3,617.0000	3,354.0000	(7.271)	0	0	0
26/11/2008	£ / R 2009/06/12	16.55	Put	Currency Future	1,761.0000	1,565.0000	(11.130)	0	0	0
26/11/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,120.0000	1,222.0000	9.107	0	0	0
26/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,350.0000	1,150.0000	(14.815)	0	0	0
26/11/2008	£ / R 2009/06/12	17.05	Put	Currency Future	2,096.0000	1,882.0000	(10.210)	0	0	0
26/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,544.0000	1,341.0000	(13.148)	0	0	0
26/11/2008	£ / R 2009/06/12	16.05	Call	Currency Future	1,104.0000	1,204.0000	9.058	0	0	0
26/11/2008	£ / R 2009/06/12	19.15	Call	Currency Future	299.0000	339.0000	13.378	0	0	0
26/11/2008	£ / R 2009/06/12	19.00	Call	Currency Future	320.0000	363.0000	13.438	0	0	0
26/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	970.0000	1,085.0000	11.856	0	0	0
26/11/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,088.0000	1,185.0000	8.915	0	0	0
26/11/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,008.0000	1,117.0000	10.813	0	0	0
26/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,285.0000	1,088.0000	(15.331)	0	0	0
26/11/2008	£ / R 2009/06/12	18.50	Call	Currency Future	402.0000	455.0000	13.184	0	0	0
26/11/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,008.0000	1,117.0000	10.813	0	0	0
26/11/2008	£ / R 2009/06/12	15.05	Call	Currency Future	1,510.0000	1,678.0000	11.126	0	0	0
26/11/2008	£ / R 2009/06/12	15.05	Put	Currency Future	857.0000	718.0000	(16.219)	0	0	0
26/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,485.0000	1,276.0000	(14.074)	0	0	0
26/11/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,605.0000	1,407.0000	(12.336)	0	0	0
26/11/2008	£ / R 2009/06/12	18.60	Call	Currency Future	384.0000	435.0000	13.281	0	0	0
26/11/2008	£ / R 2009/06/12	15.05	Put	Currency Future	857.0000	718.0000	(16.219)	0	0	0
26/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,188.0000	1,297.0000	9.175	0	0	0
26/11/2008	£ / R 2009/06/12	16.05	Put	Currency Future	1,451.0000	1,244.0000	(14.266)	0	0	0
26/11/2008	£ / R 2009/06/12	15.00	Put	Currency Future	834.0000	698.0000	(16.307)	0	0	0
26/11/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,794.0000	1,595.0000	(11.093)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	£ / R 2009/06/12	18.50	Put	Currency Future	3,199.0000	2,946.0000	(7.909)	0	0	0
26/11/2008	£ / R 2009/06/12	18.75	Call	Currency Future	359.0000	407.0000	13.370	0	0	0
26/11/2008	£ / R 2009/06/12	15.15	Call	Currency Future	1,455.0000	1,619.0000	11.271	0	0	0
26/11/2008	£ / R 2009/06/12	15.95	Call	Currency Future	1,136.0000	1,241.0000	9.243	0	0	0
26/11/2008	£ / R 2009/06/12	17.65	Put	Currency Future	2,530.0000	2,298.0000	(9.170)	0	0	0
26/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,047.0000	1,151.0000	9.933	0	0	0
26/11/2008	£ / R 2009/06/12	17.10	Put	Currency Future	2,130.0000	1,915.0000	(10.094)	0	0	0
26/11/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,667.0000	1,475.0000	(11.518)	0	0	0
26/11/2008	£ / R 2009/06/12	14.95	Put	Currency Future	813.0000	679.0000	(16.482)	0	0	0
26/11/2008	£ / R 2009/06/12	15.15	Put	Currency Future	902.0000	759.0000	(15.854)	0	0	0
26/11/2008	£ / R 2009/06/12	15.95	Put	Currency Future	1,383.0000	1,181.0000	(14.606)	0	0	0
26/11/2008	£ / R 2009/06/12	17.80	Call	Currency Future	547.0000	617.0000	12.797	0	0	0
26/11/2008	£ / R 2009/06/12	17.45	Put	Currency Future	2,381.0000	2,155.0000	(9.492)	0	0	0
26/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,544.0000	1,341.0000	(13.148)	0	0	0
26/11/2008	£ / R 2009/06/12	17.10	Call	Currency Future	734.0000	824.0000	12.262	0	0	0
26/11/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,925.0000	1,720.0000	(10.649)	0	0	0
26/11/2008	£ / R 2009/06/12	18.60	Put	Currency Future	3,281.0000	3,026.0000	(7.772)	0	0	0
26/11/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,605.0000	1,407.0000	(12.336)	0	0	0
26/11/2008	£ / R 2009/06/12	18.75	Put	Currency Future	3,406.0000	3,147.0000	(7.604)	0	0	0
26/11/2008	£ / R 2009/06/12	14.95	Call	Currency Future	1,566.0000	1,738.0000	10.983	0	0	0
26/11/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,282.0000	1,397.0000	8.970	0	0	0
26/11/2008	£ / R 2009/06/12	17.80	Put	Currency Future	2,644.0000	2,408.0000	(8.926)	0	0	0
26/11/2008	£ / R 2009/06/12	17.55	Call	Currency Future	608.0000	685.0000	12.664	0	0	0
26/11/2008	£ / R 2009/06/12	16.60	Call	Currency Future	897.0000	1,005.0000	12.040	0	0	0
26/11/2008	£ / R 2009/06/12	18.70	Put	Currency Future	3,364.0000	3,107.0000	(7.640)	0	0	0
26/11/2008	£ / R 2009/06/12	18.25	Call	Currency Future	450.0000	508.0000	12.889	0	0	0
26/11/2008	£ / R 2009/06/12	14.85	Put	Currency Future	770.0000	641.0000	(16.753)	0	0	0
26/11/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,455.0000	2,226.0000	(9.328)	0	0	0
26/11/2008	£ / R 2009/06/12	15.00	Call	Currency Future	1,537.0000	1,708.0000	11.126	0	0	0
26/11/2008	£ / R 2009/06/12	18.70	Call	Currency Future	367.0000	416.0000	13.351	0	0	0
26/11/2008	£ / R 2009/06/12	15.85	Call	Currency Future	1,171.0000	1,278.0000	9.137	0	0	0
26/11/2008	£ / R 2009/06/12	17.65	Call	Currency Future	583.0000	657.0000	12.693	0	0	0
26/11/2008	£ / R 2009/06/12	16.80	Call	Currency Future	828.0000	929.0000	12.198	0	0	0
26/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,532.0000	3,271.0000	(7.390)	0	0	0
26/11/2008	£ / R 2009/06/12	15.75	Call	Currency Future	1,206.0000	1,315.0000	9.038	0	0	0
26/11/2008	£ / R 2009/06/12	18.25	Put	Currency Future	2,996.0000	2,749.0000	(8.244)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	£ / R 2009/06/12	15.85	Put	Currency Future	1,318.0000	1,119.0000	(15.099)	0	0	0
26/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,350.0000	1,150.0000	(14.815)	0	0	0
26/11/2008	£ / R 2009/06/12	17.00	Put	Currency Future	2,061.0000	1,849.0000	(10.286)	0	0	0
26/11/2008	£ / R 2009/06/12	19.35	Call	Currency Future	272.0000	309.0000	13.603	0	0	0
26/11/2008	£ / R 2009/06/12	19.20	Call	Currency Future	292.0000	331.0000	13.356	0	0	0
26/11/2008	£ / R 2009/06/12	15.75	Put	Currency Future	1,253.0000	1,055.0000	(15.802)	0	0	0
26/11/2008	£ / R 2009/06/12	14.85	Call	Currency Future	1,623.0000	1,800.0000	10.906	0	0	0
26/11/2008	£ / R 2009/06/12	17.50	Call	Currency Future	621.0000	700.0000	12.721	0	0	0
26/11/2008	£ / R 2009/06/12	17.00	Call	Currency Future	764.0000	858.0000	12.304	0	0	0
26/11/2008	£ / R 2009/06/12	19.35	Put	Currency Future	3,919.0000	3,649.0000	(6.890)	0	0	0
26/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	335.0000	380.0000	13.433	0	0	0
26/11/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,282.0000	1,397.0000	8.970	0	0	0
26/11/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,993.0000	1,784.0000	(10.487)	0	0	0
26/11/2008	£ / R 2009/06/12	19.45	Call	Currency Future	260.0000	295.0000	13.462	0	0	0
26/11/2008	£ / R 2009/06/12	19.10	Put	Currency Future	3,703.0000	3,437.0000	(7.183)	0	0	0
26/11/2008	£ / R 2009/06/12	18.35	Call	Currency Future	430.0000	486.0000	13.023	0	0	0
26/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,129.0000	937.0000	(17.006)	0	0	0
26/11/2008	£ / R 2009/06/12	16.70	Call	Currency Future	862.0000	966.0000	12.065	0	0	0
26/11/2008	£ / R 2009/06/12	19.25	Put	Currency Future	3,832.0000	3,564.0000	(6.994)	0	0	0
26/11/2008	£ / R 2009/06/12	19.10	Call	Currency Future	306.0000	347.0000	13.399	0	0	0
26/11/2008	£ / R 2009/06/12	15.15	Put	Currency Future	902.0000	759.0000	(15.854)	0	0	0
26/11/2008	£ / R 2009/06/12	17.50	Put	Currency Future	2,418.0000	2,190.0000	(9.429)	0	0	0
26/11/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,859.0000	1,657.0000	(10.866)	0	0	0
26/11/2008	£ / R 2009/06/12	19.55	Call	Currency Future	248.0000	281.0000	13.306	0	0	0
26/11/2008	£ / R 2009/06/12	19.20	Put	Currency Future	3,789.0000	3,522.0000	(7.047)	0	0	0
26/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,190.0000	992.0000	(16.639)	0	0	0
26/11/2008	£ / R 2009/06/12	15.50	Put	Currency Future	1,099.0000	914.0000	(16.833)	0	0	0
26/11/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,417.0000	1,213.0000	(14.397)	0	0	0
26/11/2008	£ / R 2009/06/12	16.90	Call	Currency Future	796.0000	893.0000	12.186	0	0	0
26/11/2008	£ / R 2009/06/12	19.25	Call	Currency Future	285.0000	324.0000	13.684	0	0	0
26/11/2008	£ / R 2009/06/12	15.35	Put	Currency Future	1,004.0000	846.0000	(15.737)	0	0	0
26/11/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,243.0000	1,352.0000	8.769	0	0	0
26/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	1,652.0000	1,831.0000	10.835	0	0	0
26/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,153.0000	1,260.0000	9.280	0	0	0
26/11/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,120.0000	1,222.0000	9.107	0	0	0
26/11/2008	£ / R 2009/06/12	19.45	Put	Currency Future	4,007.0000	3,735.0000	(6.788)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,925.0000	1,720.0000	(10.649)	0	0	0
26/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	749.0000	622.0000	(16.956)	0	0	0
26/11/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,309.0000	2,085.0000	(9.701)	0	0	0
26/11/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,594.0000	1,769.0000	10.979	0	0	0
26/11/2008	£ / R 2009/06/12	17.45	Call	Currency Future	635.0000	715.0000	12.598	0	0	0
26/11/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,660.0000	3,395.0000	(7.240)	0	0	0
26/11/2008	£ / R 2009/06/12	15.20	Call	Currency Future	1,428.0000	1,590.0000	11.345	0	0	0
26/11/2008	£ / R 2009/06/12	14.90	Put	Currency Future	791.0000	659.0000	(16.688)	0	0	0
26/11/2008	£ / R 2009/06/12	17.90	Call	Currency Future	524.0000	591.0000	12.786	0	0	0
26/11/2008	£ / R 2009/06/12	18.40	Call	Currency Future	421.0000	476.0000	13.064	0	0	0
26/11/2008	£ / R 2009/06/12	19.40	Put	Currency Future	3,963.0000	3,692.0000	(6.838)	0	0	0
26/11/2008	£ / R 2009/06/12	15.20	Put	Currency Future	925.0000	780.0000	(15.676)	0	0	0
26/11/2008	£ / R 2009/06/12	15.50	Call	Currency Future	1,302.0000	1,423.0000	9.293	0	0	0
26/11/2008	£ / R 2009/06/12	17.35	Call	Currency Future	662.0000	745.0000	12.538	0	0	0
26/11/2008	£ / R 2009/06/12	18.40	Put	Currency Future	3,117.0000	2,866.0000	(8.053)	0	0	0
26/11/2008	£ / R 2009/06/12	19.40	Call	Currency Future	266.0000	302.0000	13.534	0	0	0
26/11/2008	£ / R 2009/06/12	16.25	Call	Currency Future	1,027.0000	1,134.0000	10.419	0	0	0
26/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	1,036.0000	868.0000	(16.216)	0	0	0
26/11/2008	£ / R 2009/06/12	19.55	Put	Currency Future	4,095.0000	3,822.0000	(6.667)	0	0	0
26/11/2008	£ / R 2009/06/12	15.35	Call	Currency Future	1,357.0000	1,505.0000	10.906	0	0	0
26/11/2008	£ / R 2009/06/12	16.25	Put	Currency Future	1,574.0000	1,374.0000	(12.706)	0	0	0
26/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	1,652.0000	1,831.0000	10.835	0	0	0
26/11/2008	£ / R 2009/06/12	16.95	Call	Currency Future	780.0000	876.0000	12.308	0	0	0
26/11/2008	£ / R 2009/06/12	19.30	Put	Currency Future	3,876.0000	3,607.0000	(6.940)	0	0	0
26/11/2008	£ / R 2009/06/12	18.80	Put	Currency Future	3,448.0000	3,188.0000	(7.541)	0	0	0
26/11/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,993.0000	1,784.0000	(10.487)	0	0	0
26/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,532.0000	3,271.0000	(7.390)	0	0	0
26/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	973.0000	823.0000	(15.416)	0	0	0
26/11/2008	£ / R 2009/06/12	17.55	Call	Currency Future	608.0000	685.0000	12.664	0	0	0
26/11/2008	£ / R 2009/06/12	18.80	Call	Currency Future	351.0000	398.0000	13.390	0	0	0
26/11/2008	£ / R 2009/06/12	16.90	Call	Currency Future	796.0000	893.0000	12.186	0	0	0
26/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	335.0000	380.0000	13.433	0	0	0
26/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,159.0000	961.0000	(17.084)	0	0	0
26/11/2008	£ / R 2009/06/12	16.80	Call	Currency Future	828.0000	929.0000	12.198	0	0	0
26/11/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,339.0000	1,478.0000	10.381	0	0	0
26/11/2008	£ / R 2009/06/12	19.30	Call	Currency Future	279.0000	316.0000	13.262	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,376.0000	1,533.0000	11.410	0	0	0
26/11/2008	£ / R 2009/06/12	19.05	Call	Currency Future	313.0000	355.0000	13.419	0	0	0
26/11/2008	£ / R 2009/06/12	16.45	Put	Currency Future	1,698.0000	1,505.0000	(11.366)	0	0	0
26/11/2008	£ / R 2009/06/12	15.10	Call	Currency Future	1,482.0000	1,648.0000	11.201	0	0	0
26/11/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,309.0000	2,085.0000	(9.701)	0	0	0
26/11/2008	£ / R 2009/06/12	19.05	Call	Currency Future	313.0000	355.0000	13.419	0	0	0
26/11/2008	£ / R 2009/06/12	16.95	Put	Currency Future	2,027.0000	1,816.0000	(10.409)	0	0	0
26/11/2008	£ / R 2009/06/12	18.85	Put	Currency Future	3,490.0000	3,229.0000	(7.479)	0	0	0
26/11/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,262.0000	1,371.0000	8.637	0	0	0
26/11/2008	£ / R 2009/06/12	16.35	Call	Currency Future	989.0000	1,101.0000	11.325	0	0	0
26/11/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,594.0000	1,769.0000	10.979	0	0	0
26/11/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,959.0000	1,752.0000	(10.567)	0	0	0
26/11/2008	£ / R 2009/06/12	18.55	Call	Currency Future	393.0000	445.0000	13.232	0	0	0
26/11/2008	£ / R 2009/06/12	16.15	Call	Currency Future	1,067.0000	1,168.0000	9.466	0	0	0
26/11/2008	£ / R 2009/06/12	18.85	Call	Currency Future	343.0000	389.0000	13.411	0	0	0
26/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	749.0000	622.0000	(16.956)	0	0	0
26/11/2008	£ / R 2009/06/12	17.05	Put	Currency Future	2,096.0000	1,882.0000	(10.210)	0	0	0
26/11/2008	£ / R 2009/06/12	18.55	Put	Currency Future	3,240.0000	2,986.0000	(7.840)	0	0	0
26/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,350.0000	1,150.0000	(14.815)	0	0	0
26/11/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,660.0000	3,395.0000	(7.240)	0	0	0
26/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,153.0000	1,260.0000	9.280	0	0	0
26/11/2008	£ / R 2009/06/12	18.65	Call	Currency Future	376.0000	426.0000	13.298	0	0	0
26/11/2008	£ / R 2009/06/12	16.15	Put	Currency Future	1,514.0000	1,308.0000	(13.606)	0	0	0
26/11/2008	£ / R 2009/06/12	18.85	Call	Currency Future	343.0000	389.0000	13.411	0	0	0
26/11/2008	£ / R 2009/06/12	15.25	Call	Currency Future	1,402.0000	1,561.0000	11.341	0	0	0
26/11/2008	£ / R 2009/06/12	18.85	Put	Currency Future	3,490.0000	3,229.0000	(7.479)	0	0	0
26/11/2008	£ / R 2009/06/12	16.70	Call	Currency Future	862.0000	966.0000	12.065	0	0	0
26/11/2008	£ / R 2009/06/12	15.25	Put	Currency Future	949.0000	802.0000	(15.490)	0	0	0
26/11/2008	£ / R 2009/06/12	18.65	Put	Currency Future	3,323.0000	3,066.0000	(7.734)	0	0	0
26/11/2008	£ / R 2009/06/12	18.95	Call	Currency Future	328.0000	371.0000	13.110	0	0	0
26/11/2008	£ / R 2009/06/12	18.45	Call	Currency Future	411.0000	465.0000	13.139	0	0	0
26/11/2008	£ / R 2009/06/12	17.35	Call	Currency Future	662.0000	745.0000	12.538	0	0	0
26/11/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,636.0000	1,441.0000	(11.919)	0	0	0
26/11/2008	£ / R 2009/06/12	16.75	Call	Currency Future	845.0000	948.0000	12.189	0	0	0
26/11/2008	£ / R 2009/06/12	16.75	Put	Currency Future	1,892.0000	1,688.0000	(10.782)	0	0	0
26/11/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,859.0000	1,657.0000	(10.866)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,190.0000	992.0000	(16.639)	0	0	0
26/11/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,243.0000	1,352.0000	8.769	0	0	0
26/11/2008	£ / R 2009/06/12	18.65	Put	Currency Future	3,323.0000	3,066.0000	(7.734)	0	0	0
26/11/2008	£ / R 2009/06/12	18.95	Put	Currency Future	3,575.0000	3,312.0000	(7.357)	0	0	0
26/11/2008	£ / R 2009/06/12	16.45	Call	Currency Future	951.0000	1,064.0000	11.882	0	0	0
26/11/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,760.0000	2,519.0000	(8.732)	0	0	0
26/11/2008	£ / R 2009/06/12	18.45	Put	Currency Future	3,158.0000	2,906.0000	(7.980)	0	0	0
26/11/2008	£ / R 2009/06/12	17.85	Call	Currency Future	535.0000	604.0000	12.897	0	0	0
26/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,188.0000	1,297.0000	9.175	0	0	0
26/11/2008	£ / R 2009/06/12	17.95	Call	Currency Future	513.0000	579.0000	12.865	0	0	0
26/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,285.0000	1,088.0000	(15.331)	0	0	0
26/11/2008	£ / R 2009/06/12	14.90	Put	Currency Future	791.0000	659.0000	(16.688)	0	0	0
26/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	973.0000	823.0000	(15.416)	0	0	0
26/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	749.0000	841.0000	12.283	0	0	0
26/11/2008	£ / R 2009/06/12	17.40	Call	Currency Future	648.0000	730.0000	12.654	0	0	0
26/11/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,376.0000	1,533.0000	11.410	0	0	0
26/11/2008	£ / R 2009/06/12	17.60	Call	Currency Future	596.0000	671.0000	12.584	0	0	0
26/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	1,036.0000	868.0000	(16.216)	0	0	0
26/11/2008	£ / R 2009/06/12	16.15	Put	Currency Future	1,514.0000	1,308.0000	(13.606)	0	0	0
26/11/2008	£ / R 2009/06/12	18.00	Put	Currency Future	2,798.0000	2,557.0000	(8.613)	0	0	0
26/11/2008	£ / R 2009/06/12	16.35	Call	Currency Future	989.0000	1,101.0000	11.325	0	0	0
26/11/2008	£ / R 2009/06/12	18.10	Call	Currency Future	480.0000	542.0000	12.917	0	0	0
26/11/2008	£ / R 2009/06/12	16.15	Call	Currency Future	1,067.0000	1,168.0000	9.466	0	0	0
26/11/2008	£ / R 2009/06/12	18.10	Put	Currency Future	2,877.0000	2,633.0000	(8.481)	0	0	0
26/11/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,339.0000	1,478.0000	10.381	0	0	0
26/11/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,636.0000	1,441.0000	(11.919)	0	0	0
26/11/2008	£ / R 2009/06/12	18.00	Call	Currency Future	502.0000	566.0000	12.749	0	0	0
26/11/2008	£ / R 2009/06/12	15.10	Put	Currency Future	879.0000	739.0000	(15.927)	0	0	0
26/11/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,721.0000	2,482.0000	(8.784)	0	0	0
26/11/2008	£ / R 2009/06/12	17.90	Call	Currency Future	524.0000	591.0000	12.786	0	0	0
26/11/2008	£ / R 2009/06/12	17.60	Put	Currency Future	2,493.0000	2,262.0000	(9.266)	0	0	0
26/11/2008	£ / R 2009/06/12	17.70	Call	Currency Future	571.0000	644.0000	12.785	0	0	0
26/11/2008	£ / R 2009/06/12	17.70	Put	Currency Future	2,568.0000	2,334.0000	(9.112)	0	0	0
26/11/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,345.0000	2,120.0000	(9.595)	0	0	0
26/11/2008	£ / R 2009/06/12	16.85	Call	Currency Future	812.0000	911.0000	12.192	0	0	0
26/11/2008	£ / R 2009/06/12	17.15	Call	Currency Future	719.0000	808.0000	12.378	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	£ / R	2009/06/12	18.20	Call	Currency Future	460.0000	519.0000	12.826	0	0	0
26/11/2008	£ / R	2009/06/12	17.95	Put	Currency Future	2,760.0000	2,519.0000	(8.732)	0	0	0
26/11/2008	£ / R	2009/06/12	17.55	Put	Currency Future	2,455.0000	2,226.0000	(9.328)	0	0	0
26/11/2008	£ / R	2009/06/12	17.95	Call	Currency Future	513.0000	579.0000	12.865	0	0	0
26/11/2008	£ / R	2009/06/12	17.15	Put	Currency Future	2,166.0000	1,948.0000	(10.065)	0	0	0
26/11/2008	£ / R	2009/06/12	18.15	Put	Currency Future	2,917.0000	2,671.0000	(8.433)	0	0	0
26/11/2008	£ / R	2009/06/12	17.40	Put	Currency Future	2,345.0000	2,120.0000	(9.595)	0	0	0
26/11/2008	£ / R	2009/06/12	18.15	Call	Currency Future	470.0000	531.0000	12.979	0	0	0
26/11/2008	£ / R	2009/06/12	16.65	Put	Currency Future	1,826.0000	1,626.0000	(10.953)	0	0	0
26/11/2008	£ / R	2009/06/12	18.05	Put	Currency Future	2,838.0000	2,595.0000	(8.562)	0	0	0
26/11/2008	£ / R	2009/06/12	16.65	Call	Currency Future	879.0000	985.0000	12.059	0	0	0
26/11/2008	£ / R	2009/06/12	18.05	Call	Currency Future	491.0000	554.0000	12.831	0	0	0
26/11/2008	£ / R	2009/06/12	17.40	Call	Currency Future	648.0000	730.0000	12.654	0	0	0
26/11/2008	£ / R	2009/06/12	18.45	Put	Currency Future	3,158.0000	2,906.0000	(7.980)	0	0	0
26/11/2008	£ / R	2009/06/12	17.90	Put	Currency Future	2,721.0000	2,482.0000	(8.784)	0	0	0
26/11/2008	£ / R	2009/06/12	18.45	Call	Currency Future	411.0000	465.0000	13.139	0	0	0
26/11/2008	£ / R	2009/06/12	17.30	Call	Currency Future	676.0000	760.0000	12.426	0	0	0
26/11/2008	£ / R	2009/06/12	18.65	Call	Currency Future	376.0000	426.0000	13.298	0	0	0
26/11/2008	£ / R	2009/06/12	17.85	Put	Currency Future	2,682.0000	2,445.0000	(8.837)	0	0	0
26/11/2008	£ / R	2009/06/12	18.20	Put	Currency Future	2,956.0000	2,710.0000	(8.322)	0	0	0
26/11/2008	£ / R	2009/06/12	18.15	Put	Currency Future	2,917.0000	2,671.0000	(8.433)	0	0	0
26/11/2008	£ / R	2009/06/12	18.15	Call	Currency Future	470.0000	531.0000	12.979	0	0	0
26/11/2008	£ / R	2009/06/12	17.30	Put	Currency Future	2,272.0000	2,051.0000	(9.727)	0	0	0
26/11/2008	£ / R	2009/06/12	17.10	Put	Currency Future	2,130.0000	1,915.0000	(10.094)	0	0	0
26/11/2008	£ / R	2009/06/12	17.10	Call	Currency Future	734.0000	824.0000	12.262	0	0	0
26/11/2008	£ / R	2009/06/12	17.20	Put	Currency Future	2,201.0000	1,982.0000	(9.950)	0	0	0
26/11/2008	£ / R	2009/06/12	17.20	Call	Currency Future	704.0000	792.0000	12.500	0	0	0
26/11/2008	€ / R	2008/12/12			Currency Future	12.8344	12.9644	1.013	13.0800	12.8700	34,288
26/11/2008	€ / R	2008/12/12	13.30	Call	Currency Future	232.0000	216.0000	(6.897)	0	0	0
26/11/2008	€ / R	2008/12/12	13.85	Call	Currency Future	132.0000	116.0000	(12.121)	0	0	0
26/11/2008	€ / R	2008/12/12	15.40	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
26/11/2008	€ / R	2008/12/12	13.80	Put	Currency Future	1,105.0000	959.0000	(13.213)	0	0	0
26/11/2008	€ / R	2008/12/12	14.30	Call	Currency Future	84.0000	67.0000	(20.238)	0	0	0
26/11/2008	€ / R	2008/12/12	9.50	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
26/11/2008	€ / R	2008/12/12	13.40	Call	Currency Future	210.0000	192.0000	(8.571)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	€ / R 2008/12/12	15.40	Put	Currency Future	2,587.0000	2,455.0000	(5.102)	0	0	0
26/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	139.0000	124.0000	(10.791)	0	0	0
26/11/2008	€ / R 2008/12/12	10.30	Call	Currency Future	2,543.0000	2,666.0000	4.837	0	0	0
26/11/2008	€ / R 2008/12/12	9.80	Put	Currency Future	5.0000	0.0000	(100.000)	0	0	0
26/11/2008	€ / R 2008/12/12	13.30	Put	Currency Future	698.0000	551.0000	(21.060)	0	0	0
26/11/2008	€ / R 2008/12/12	14.60	Call	Currency Future	58.0000	48.0000	(17.241)	0	0	0
26/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	820.0000	909.0000	10.854	0	0	0
26/11/2008	€ / R 2008/12/12	13.60	Call	Currency Future	172.0000	153.0000	(11.047)	0	0	0
26/11/2008	€ / R 2008/12/12	11.10	Call	Currency Future	1,757.0000	1,877.0000	6.830	0	0	0
26/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	392.0000	405.0000	3.316	0	0	0
26/11/2008	€ / R 2008/12/12	10.60	Put	Currency Future	12.0000	7.0000	(41.667)	0	0	0
26/11/2008	€ / R 2008/12/12	14.00	Put	Currency Future	1,279.0000	1,132.0000	(11.493)	0	0	0
26/11/2008	€ / R 2008/12/12	13.60	Put	Currency Future	938.0000	789.0000	(15.885)	0	0	0
26/11/2008	€ / R 2008/12/12	15.10	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
26/11/2008	€ / R 2008/12/12	12.80	Put	Currency Future	358.0000	240.0000	(32.961)	0	0	0
26/11/2008	€ / R 2008/12/12	16.20	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
26/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	86.0000	45.0000	(47.674)	0	0	0
26/11/2008	€ / R 2008/12/12	14.10	Call	Currency Future	102.0000	86.0000	(15.686)	0	0	0
26/11/2008	€ / R 2008/12/12	15.10	Put	Currency Future	2,294.0000	2,163.0000	(5.711)	0	0	0
26/11/2008	€ / R 2008/12/12	16.55	Put	Currency Future	3,723.0000	3,592.0000	(3.519)	0	0	0
26/11/2008	€ / R 2008/12/12	13.75	Put	Currency Future	1,062.0000	916.0000	(13.748)	0	0	0
26/11/2008	€ / R 2008/12/12	12.70	Call	Currency Future	439.0000	460.0000	4.784	0	0	0
26/11/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,823.0000	1,683.0000	(7.680)	0	0	0
26/11/2008	€ / R 2008/12/12	13.90	Put	Currency Future	1,191.0000	1,045.0000	(12.259)	0	0	0
26/11/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,368.0000	1,221.0000	(10.746)	0	0	0
26/11/2008	€ / R 2008/12/12	15.90	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
26/11/2008	€ / R 2008/12/12	16.55	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
26/11/2008	€ / R 2008/12/12	16.20	Put	Currency Future	3,378.0000	3,246.0000	(3.908)	0	0	0
26/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	51.0000	31.0000	(39.216)	0	0	0
26/11/2008	€ / R 2008/12/12	13.90	Call	Currency Future	125.0000	109.0000	(12.800)	0	0	0
26/11/2008	€ / R 2008/12/12	14.45	Put	Currency Future	1,686.0000	1,542.0000	(8.541)	0	0	0
26/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	8.0000	1.0000	(87.500)	0	0	0
26/11/2008	€ / R 2008/12/12	9.80	Call	Currency Future	3,039.0000	3,164.0000	4.113	0	0	0
26/11/2008	€ / R 2008/12/12	15.75	Put	Currency Future	2,934.0000	2,800.0000	(4.567)	0	0	0
26/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	392.0000	405.0000	3.316	0	0	0
26/11/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,085.0000	1,195.0000	10.138	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	€ / R 2008/12/12	14.00	Call	Currency Future	113.0000	97.0000	(14.159)	0	0	0
26/11/2008	€ / R 2008/12/12	14.35	Call	Currency Future	80.0000	64.0000	(20.000)	0	0	0
26/11/2008	€ / R 2008/12/12	11.10	Put	Currency Future	23.0000	13.0000	(43.478)	0	0	0
26/11/2008	€ / R 2008/12/12	14.95	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
26/11/2008	€ / R 2008/12/12	13.75	Call	Currency Future	147.0000	130.0000	(11.565)	0	0	0
26/11/2008	€ / R 2008/12/12	13.05	Call	Currency Future	301.0000	291.0000	(3.322)	0	0	0
26/11/2008	€ / R 2008/12/12	17.00	Put	Currency Future	4,169.0000	4,039.0000	(3.118)	0	0	0
26/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	32.0000	20.0000	(37.500)	0	0	0
26/11/2008	€ / R 2008/12/12	13.70	Put	Currency Future	1,020.0000	873.0000	(14.412)	0	0	0
26/11/2008	€ / R 2008/12/12	14.35	Put	Currency Future	1,595.0000	1,449.0000	(9.154)	0	0	0
26/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,549.0000	1,403.0000	(9.425)	0	0	0
26/11/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,823.0000	1,683.0000	(7.680)	0	0	0
26/11/2008	€ / R 2008/12/12	14.95	Put	Currency Future	2,151.0000	2,018.0000	(6.183)	0	0	0
26/11/2008	€ / R 2008/12/12	13.55	Put	Currency Future	896.0000	748.0000	(16.518)	0	0	0
26/11/2008	€ / R 2008/12/12	13.05	Put	Currency Future	517.0000	376.0000	(27.273)	0	0	0
26/11/2008	€ / R 2008/12/12	11.90	Put	Currency Future	57.0000	35.0000	(38.596)	0	0	0
26/11/2008	€ / R 2008/12/12	14.45	Call	Currency Future	71.0000	57.0000	(19.718)	0	0	0
26/11/2008	€ / R 2008/12/12	16.00	Put	Currency Future	3,182.0000	3,048.0000	(4.211)	0	0	0
26/11/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,246.0000	2,371.0000	5.565	0	0	0
26/11/2008	€ / R 2008/12/12	15.75	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
26/11/2008	€ / R 2008/12/12	13.55	Call	Currency Future	181.0000	162.0000	(10.497)	0	0	0
26/11/2008	€ / R 2008/12/12	12.80	Put	Currency Future	358.0000	240.0000	(32.961)	0	0	0
26/11/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,563.0000	1,682.0000	7.614	0	0	0
26/11/2008	€ / R 2008/12/12	14.25	Call	Currency Future	88.0000	71.0000	(19.318)	0	0	0
26/11/2008	€ / R 2008/12/12	16.00	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
26/11/2008	€ / R 2008/12/12	10.60	Put	Currency Future	12.0000	7.0000	(41.667)	0	0	0
26/11/2008	€ / R 2008/12/12	12.70	Put	Currency Future	305.0000	196.0000	(35.738)	0	0	0
26/11/2008	€ / R 2008/12/12	11.75	Put	Currency Future	48.0000	29.0000	(39.583)	0	0	0
26/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	29.0000	17.0000	(41.379)	0	0	0
26/11/2008	€ / R 2008/12/12	13.70	Call	Currency Future	155.0000	138.0000	(10.968)	0	0	0
26/11/2008	€ / R 2008/12/12	14.25	Put	Currency Future	1,503.0000	1,357.0000	(9.714)	0	0	0
26/11/2008	€ / R 2008/12/12	9.60	Call	Currency Future	3,238.0000	3,364.0000	3.891	0	0	0
26/11/2008	€ / R 2008/12/12	14.60	Call	Currency Future	58.0000	48.0000	(17.241)	0	0	0
26/11/2008	€ / R 2008/12/12	11.75	Call	Currency Future	1,132.0000	1,243.0000	9.806	0	0	0
26/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,466.0000	1,584.0000	8.049	0	0	0
26/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	84.0000	67.0000	(20.238)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	€ / R 2008/12/12	12.75	Call	Currency Future	415.0000	432.0000	4.096	0	0	0
26/11/2008	€ / R 2008/12/12	17.00	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/11/2008	€ / R 2008/12/12	14.40	Call	Currency Future	76.0000	60.0000	(21.053)	0	0	0
26/11/2008	€ / R 2008/12/12	9.60	Put	Currency Future	4.0000	0.0000	(100.000)	0	0	0
26/11/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,246.0000	2,371.0000	5.565	0	0	0
26/11/2008	€ / R 2008/12/12	13.00	Put	Currency Future	483.0000	345.0000	(28.571)	0	0	0
26/11/2008	€ / R 2008/12/12	11.90	Call	Currency Future	992.0000	1,099.0000	10.786	0	0	0
26/11/2008	€ / R 2008/12/12	10.40	Call	Currency Future	2,444.0000	2,567.0000	5.033	0	0	0
26/11/2008	€ / R 2008/12/12	17.40	Put	Currency Future	4,568.0000	4,437.0000	(2.868)	0	0	0
26/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,549.0000	1,403.0000	(9.425)	0	0	0
26/11/2008	€ / R 2008/12/12	11.20	Call	Currency Future	1,660.0000	1,779.0000	7.169	0	0	0
26/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	775.0000	628.0000	(18.968)	0	0	0
26/11/2008	€ / R 2008/12/12	13.45	Put	Currency Future	815.0000	667.0000	(18.160)	0	0	0
26/11/2008	€ / R 2008/12/12	15.80	Put	Currency Future	2,984.0000	2,850.0000	(4.491)	0	0	0
26/11/2008	€ / R 2008/12/12	12.05	Call	Currency Future	859.0000	956.0000	11.292	0	0	0
26/11/2008	€ / R 2008/12/12	15.20	Put	Currency Future	2,390.0000	2,260.0000	(5.439)	0	0	0
26/11/2008	€ / R 2008/12/12	13.45	Call	Currency Future	200.0000	181.0000	(9.500)	0	0	0
26/11/2008	€ / R 2008/12/12	16.60	Put	Currency Future	3,773.0000	3,641.0000	(3.499)	0	0	0
26/11/2008	€ / R 2008/12/12	14.50	Call	Currency Future	66.0000	53.0000	(19.697)	0	0	0
26/11/2008	€ / R 2008/12/12	15.20	Call	Currency Future	24.0000	24.0000	-	0	0	0
26/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	609.0000	658.0000	8.046	0	0	0
26/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	675.0000	735.0000	8.889	0	0	0
26/11/2008	€ / R 2008/12/12	14.40	Put	Currency Future	1,641.0000	1,495.0000	(8.897)	0	0	0
26/11/2008	€ / R 2008/12/12	11.20	Put	Currency Future	26.0000	15.0000	(42.308)	0	0	0
26/11/2008	€ / R 2008/12/12	13.00	Call	Currency Future	317.0000	309.0000	(2.524)	0	0	0
26/11/2008	€ / R 2008/12/12	12.20	Put	Currency Future	111.0000	51.0000	(54.054)	0	0	0
26/11/2008	€ / R 2008/12/12	14.50	Put	Currency Future	1,732.0000	1,589.0000	(8.256)	0	0	0
26/11/2008	€ / R 2008/12/12	10.40	Put	Currency Future	9.0000	2.0000	(77.778)	0	0	0
26/11/2008	€ / R 2008/12/12	16.70	Put	Currency Future	3,872.0000	3,740.0000	(3.409)	0	0	0
26/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	141.0000	70.0000	(50.355)	0	0	0
26/11/2008	€ / R 2008/12/12	15.95	Put	Currency Future	3,133.0000	2,998.0000	(4.309)	0	0	0
26/11/2008	€ / R 2008/12/12	10.95	Put	Currency Future	19.0000	11.0000	(42.105)	0	0	0
26/11/2008	€ / R 2008/12/12	15.95	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
26/11/2008	€ / R 2008/12/12	13.05	Put	Currency Future	517.0000	376.0000	(27.273)	0	0	0
26/11/2008	€ / R 2008/12/12	12.75	Put	Currency Future	331.0000	217.0000	(34.441)	0	0	0
26/11/2008	€ / R 2008/12/12	15.15	Put	Currency Future	2,342.0000	2,211.0000	(5.594)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	€ / R 2008/12/12	11.70	Call	Currency Future	1,179.0000	1,292.0000	9.584	0	0	0
26/11/2008	€ / R 2008/12/12	15.15	Call	Currency Future	26.0000	26.0000	-	0	0	0
26/11/2008	€ / R 2008/12/12	13.05	Call	Currency Future	301.0000	291.0000	(3.322)	0	0	0
26/11/2008	€ / R 2008/12/12	11.00	Call	Currency Future	1,854.0000	1,976.0000	6.580	0	0	0
26/11/2008	€ / R 2008/12/12	11.70	Put	Currency Future	45.0000	27.0000	(40.000)	0	0	0
26/11/2008	€ / R 2008/12/12	15.90	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
26/11/2008	€ / R 2008/12/12	16.60	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
26/11/2008	€ / R 2008/12/12	12.15	Put	Currency Future	98.0000	48.0000	(51.020)	0	0	0
26/11/2008	€ / R 2008/12/12	15.90	Put	Currency Future	3,083.0000	2,949.0000	(4.346)	0	0	0
26/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	8.0000	1.0000	(87.500)	0	0	0
26/11/2008	€ / R 2008/12/12	13.10	Call	Currency Future	286.0000	274.0000	(4.196)	0	0	0
26/11/2008	€ / R 2008/12/12	14.05	Put	Currency Future	1,323.0000	1,177.0000	(11.036)	0	0	0
26/11/2008	€ / R 2008/12/12	15.80	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
26/11/2008	€ / R 2008/12/12	12.05	Put	Currency Future	75.0000	42.0000	(44.000)	0	0	0
26/11/2008	€ / R 2008/12/12	16.70	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/11/2008	€ / R 2008/12/12	10.30	Call	Currency Future	2,543.0000	2,666.0000	4.837	0	0	0
26/11/2008	€ / R 2008/12/12	14.05	Call	Currency Future	107.0000	91.0000	(14.953)	0	0	0
26/11/2008	€ / R 2008/12/12	12.65	Put	Currency Future	280.0000	175.0000	(37.500)	0	0	0
26/11/2008	€ / R 2008/12/12	15.00	Put	Currency Future	2,198.0000	2,066.0000	(6.005)	0	0	0
26/11/2008	€ / R 2008/12/12	15.90	Put	Currency Future	3,083.0000	2,949.0000	(4.346)	0	0	0
26/11/2008	€ / R 2008/12/12	13.10	Put	Currency Future	551.0000	409.0000	(25.771)	0	0	0
26/11/2008	€ / R 2008/12/12	13.95	Put	Currency Future	1,235.0000	1,088.0000	(11.903)	0	0	0
26/11/2008	€ / R 2008/12/12	15.00	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
26/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	86.0000	45.0000	(47.674)	0	0	0
26/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	775.0000	628.0000	(18.968)	0	0	0
26/11/2008	€ / R 2008/12/12	9.55	Call	Currency Future	3,288.0000	3,414.0000	3.832	0	0	0
26/11/2008	€ / R 2008/12/12	13.20	Put	Currency Future	623.0000	478.0000	(23.274)	0	0	0
26/11/2008	€ / R 2008/12/12	12.65	Call	Currency Future	465.0000	490.0000	5.376	0	0	0
26/11/2008	€ / R 2008/12/12	17.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/11/2008	€ / R 2008/12/12	12.45	Put	Currency Future	193.0000	108.0000	(44.041)	0	0	0
26/11/2008	€ / R 2008/12/12	10.35	Call	Currency Future	2,493.0000	2,616.0000	4.934	0	0	0
26/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	820.0000	909.0000	10.854	0	0	0
26/11/2008	€ / R 2008/12/12	11.00	Put	Currency Future	20.0000	11.0000	(45.000)	0	0	0
26/11/2008	€ / R 2008/12/12	12.15	Call	Currency Future	782.0000	862.0000	10.230	0	0	0
26/11/2008	€ / R 2008/12/12	12.45	Call	Currency Future	578.0000	622.0000	7.612	0	0	0
26/11/2008	€ / R 2008/12/12	11.15	Put	Currency Future	24.0000	14.0000	(41.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	€ / R 2008/12/12	12.90	Call	Currency Future	353.0000	354.0000	0.283	0	0	0
26/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,274.0000	1,389.0000	9.027	0	0	0
26/11/2008	€ / R 2008/12/12	10.85	Call	Currency Future	2,001.0000	2,124.0000	6.147	0	0	0
26/11/2008	€ / R 2008/12/12	13.40	Call	Currency Future	210.0000	192.0000	(8.571)	0	0	0
26/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	157.0000	81.0000	(48.408)	0	0	0
26/11/2008	€ / R 2008/12/12	9.85	Call	Currency Future	2,989.0000	3,114.0000	4.182	0	0	0
26/11/2008	€ / R 2008/12/12	11.15	Call	Currency Future	1,708.0000	1,828.0000	7.026	0	0	0
26/11/2008	€ / R 2008/12/12	12.90	Put	Currency Future	418.0000	290.0000	(30.622)	0	0	0
26/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	675.0000	735.0000	8.889	0	0	0
26/11/2008	€ / R 2008/12/12	10.05	Put	Currency Future	6.0000	0.0000	(100.000)	0	0	0
26/11/2008	€ / R 2008/12/12	9.85	Put	Currency Future	5.0000	0.0000	(100.000)	0	0	0
26/11/2008	€ / R 2008/12/12	10.35	Put	Currency Future	9.0000	2.0000	(77.778)	0	0	0
26/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	141.0000	70.0000	(50.355)	0	0	0
26/11/2008	€ / R 2008/12/12	12.20	Call	Currency Future	745.0000	815.0000	9.396	0	0	0
26/11/2008	€ / R 2008/12/12	16.25	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
26/11/2008	€ / R 2008/12/12	9.55	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
26/11/2008	€ / R 2008/12/12	12.50	Call	Currency Future	548.0000	587.0000	7.117	0	0	0
26/11/2008	€ / R 2008/12/12	10.05	Call	Currency Future	2,791.0000	2,915.0000	4.443	0	0	0
26/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	641.0000	696.0000	8.580	0	0	0
26/11/2008	€ / R 2008/12/12	16.25	Put	Currency Future	3,427.0000	3,295.0000	(3.852)	0	0	0
26/11/2008	€ / R 2008/12/12	13.25	Put	Currency Future	660.0000	514.0000	(22.121)	0	0	0
26/11/2008	€ / R 2008/12/12	12.50	Put	Currency Future	213.0000	123.0000	(42.254)	0	0	0
26/11/2008	€ / R 2008/12/12	13.95	Call	Currency Future	119.0000	103.0000	(13.445)	0	0	0
26/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	175.0000	94.0000	(46.286)	0	0	0
26/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,148.0000	1,002.0000	(12.718)	0	0	0
26/11/2008	€ / R 2008/12/12	10.85	Put	Currency Future	16.0000	9.0000	(43.750)	0	0	0
26/11/2008	€ / R 2008/12/12	15.45	Put	Currency Future	2,637.0000	2,505.0000	(5.006)	0	0	0
26/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	40.0000	25.0000	(37.500)	0	0	0
26/11/2008	€ / R 2008/12/12	15.45	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
26/11/2008	€ / R 2008/12/12	14.85	Call	Currency Future	41.0000	36.0000	(12.195)	0	0	0
26/11/2008	€ / R 2008/12/12	14.65	Put	Currency Future	1,869.0000	1,730.0000	(7.437)	0	0	0
26/11/2008	€ / R 2008/12/12	14.65	Call	Currency Future	54.0000	45.0000	(16.667)	0	0	0
26/11/2008	€ / R 2008/12/12	15.85	Put	Currency Future	3,033.0000	2,899.0000	(4.418)	0	0	0
26/11/2008	€ / R 2008/12/12	15.65	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
26/11/2008	€ / R 2008/12/12	10.65	Call	Currency Future	2,197.0000	2,322.0000	5.690	0	0	0
26/11/2008	€ / R 2008/12/12	13.20	Call	Currency Future	257.0000	243.0000	(5.447)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	€ / R 2008/12/12	10.65	Put	Currency Future	13.0000	7.0000	(46.154)	0	0	0
26/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,148.0000	1,002.0000	(12.718)	0	0	0
26/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	132.0000	116.0000	(12.121)	0	0	0
26/11/2008	€ / R 2008/12/12	9.50	Call	Currency Future	3,337.0000	3,464.0000	3.806	0	0	0
26/11/2008	€ / R 2008/12/12	13.25	Call	Currency Future	245.0000	229.0000	(6.531)	0	0	0
26/11/2008	€ / R 2008/12/12	15.85	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
26/11/2008	€ / R 2008/12/12	15.05	Put	Currency Future	2,246.0000	2,114.0000	(5.877)	0	0	0
26/11/2008	€ / R 2008/12/12	14.55	Call	Currency Future	62.0000	50.0000	(19.355)	0	0	0
26/11/2008	€ / R 2008/12/12	10.15	Call	Currency Future	2,691.0000	2,815.0000	4.608	0	0	0
26/11/2008	€ / R 2008/12/12	15.05	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
26/11/2008	€ / R 2008/12/12	13.50	Put	Currency Future	855.0000	707.0000	(17.310)	0	0	0
26/11/2008	€ / R 2008/12/12	12.55	Put	Currency Future	235.0000	139.0000	(40.851)	0	0	0
26/11/2008	€ / R 2008/12/12	11.05	Put	Currency Future	21.0000	12.0000	(42.857)	0	0	0
26/11/2008	€ / R 2008/12/12	14.85	Put	Currency Future	2,056.0000	1,921.0000	(6.566)	0	0	0
26/11/2008	€ / R 2008/12/12	12.55	Call	Currency Future	519.0000	553.0000	6.551	0	0	0
26/11/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,085.0000	1,195.0000	10.138	0	0	0
26/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	157.0000	81.0000	(48.408)	0	0	0
26/11/2008	€ / R 2008/12/12	12.25	Call	Currency Future	710.0000	774.0000	9.014	0	0	0
26/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	641.0000	696.0000	8.580	0	0	0
26/11/2008	€ / R 2008/12/12	13.50	Call	Currency Future	190.0000	171.0000	(10.000)	0	0	0
26/11/2008	€ / R 2008/12/12	16.45	Put	Currency Future	3,624.0000	3,493.0000	(3.615)	0	0	0
26/11/2008	€ / R 2008/12/12	12.25	Put	Currency Future	125.0000	60.0000	(52.000)	0	0	0
26/11/2008	€ / R 2008/12/12	16.45	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
26/11/2008	€ / R 2008/12/12	15.65	Put	Currency Future	2,835.0000	2,702.0000	(4.691)	0	0	0
26/11/2008	€ / R 2008/12/12	9.45	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
26/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	51.0000	31.0000	(39.216)	0	0	0
26/11/2008	€ / R 2008/12/12	11.05	Call	Currency Future	1,806.0000	1,927.0000	6.700	0	0	0
26/11/2008	€ / R 2008/12/12	10.25	Put	Currency Future	8.0000	1.0000	(87.500)	0	0	0
26/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	139.0000	124.0000	(10.791)	0	0	0
26/11/2008	€ / R 2008/12/12	10.25	Call	Currency Future	2,592.0000	2,715.0000	4.745	0	0	0
26/11/2008	€ / R 2008/12/12	11.90	Put	Currency Future	57.0000	35.0000	(38.596)	0	0	0
26/11/2008	€ / R 2008/12/12	13.80	Put	Currency Future	1,105.0000	959.0000	(13.213)	0	0	0
26/11/2008	€ / R 2008/12/12	9.45	Call	Currency Future	3,387.0000	3,514.0000	3.750	0	0	0
26/11/2008	€ / R 2008/12/12	9.90	Call	Currency Future	2,940.0000	3,064.0000	4.218	0	0	0
26/11/2008	€ / R 2008/12/12	9.90	Put	Currency Future	5.0000	0.0000	(100.000)	0	0	0
26/11/2008	€ / R 2008/12/12	14.15	Put	Currency Future	1,413.0000	1,266.0000	(10.403)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	€ / R 2008/12/12	11.50	Put	Currency Future	36.0000	22.0000	(38.889)	0	0	0
26/11/2008	€ / R 2008/12/12	11.85	Put	Currency Future	54.0000	33.0000	(38.889)	0	0	0
26/11/2008	€ / R 2008/12/12	14.20	Put	Currency Future	1,458.0000	1,311.0000	(10.082)	0	0	0
26/11/2008	€ / R 2008/12/12	14.15	Call	Currency Future	97.0000	81.0000	(16.495)	0	0	0
26/11/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,038.0000	1,147.0000	10.501	0	0	0
26/11/2008	€ / R 2008/12/12	14.20	Call	Currency Future	92.0000	76.0000	(17.391)	0	0	0
26/11/2008	€ / R 2008/12/12	12.60	Call	Currency Future	491.0000	521.0000	6.110	0	0	0
26/11/2008	€ / R 2008/12/12	11.50	Call	Currency Future	1,370.0000	1,487.0000	8.540	0	0	0
26/11/2008	€ / R 2008/12/12	12.60	Put	Currency Future	257.0000	157.0000	(38.911)	0	0	0
26/11/2008	€ / R 2008/12/12	14.55	Put	Currency Future	1,777.0000	1,636.0000	(7.935)	0	0	0
26/11/2008	€ / R 2008/12/12	11.90	Call	Currency Future	992.0000	1,099.0000	10.786	0	0	0
26/11/2008	€ / R 2008/12/12	10.80	Call	Currency Future	2,050.0000	2,173.0000	6.000	0	0	0
26/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	609.0000	658.0000	8.046	0	0	0
26/11/2008	€ / R 2008/12/12	10.00	Put	Currency Future	6.0000	0.0000	(100.000)	0	0	0
26/11/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,368.0000	1,221.0000	(10.746)	0	0	0
26/11/2008	€ / R 2008/12/12	10.00	Call	Currency Future	2,840.0000	2,965.0000	4.401	0	0	0
26/11/2008	€ / R 2008/12/12	14.10	Call	Currency Future	102.0000	86.0000	(15.686)	0	0	0
26/11/2008	€ / R 2008/12/12	13.65	Call	Currency Future	163.0000	145.0000	(11.043)	0	0	0
26/11/2008	€ / R 2008/12/12	13.65	Put	Currency Future	979.0000	831.0000	(15.117)	0	0	0
26/11/2008	€ / R 2008/12/12	14.70	Call	Currency Future	50.0000	42.0000	(16.000)	0	0	0
26/11/2008	€ / R 2008/12/12	10.70	Put	Currency Future	14.0000	8.0000	(42.857)	0	0	0
26/11/2008	€ / R 2008/12/12	10.70	Call	Currency Future	2,148.0000	2,272.0000	5.773	0	0	0
26/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	175.0000	94.0000	(46.286)	0	0	0
26/11/2008	€ / R 2008/12/12	14.70	Put	Currency Future	1,916.0000	1,778.0000	(7.203)	0	0	0
26/11/2008	€ / R 2008/12/12	10.80	Put	Currency Future	15.0000	9.0000	(40.000)	0	0	0
26/11/2008	€ / R 2008/12/12	15.50	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
26/11/2008	€ / R 2008/12/12	16.30	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
26/11/2008	€ / R 2008/12/12	16.30	Put	Currency Future	3,477.0000	3,345.0000	(3.796)	0	0	0
26/11/2008	€ / R 2008/12/12	15.50	Put	Currency Future	2,686.0000	2,554.0000	(4.914)	0	0	0
26/11/2008	€ / R 2008/12/12	14.80	Call	Currency Future	44.0000	38.0000	(13.636)	0	0	0
26/11/2008	€ / R 2008/12/12	17.70	Put	Currency Future	4,867.0000	4,736.0000	(2.692)	0	0	0
26/11/2008	€ / R 2008/12/12	15.60	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
26/11/2008	€ / R 2008/12/12	16.90	Put	Currency Future	4,070.0000	3,939.0000	(3.219)	0	0	0
26/11/2008	€ / R 2008/12/12	9.70	Call	Currency Future	3,138.0000	3,264.0000	4.015	0	0	0
26/11/2008	€ / R 2008/12/12	10.15	Put	Currency Future	7.0000	0.0000	(100.000)	0	0	0
26/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,515.0000	1,633.0000	7.789	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	30.0000	19.0000	(36.667)	0	0	0
26/11/2008	€ / R 2008/12/12	9.70	Put	Currency Future	4.0000	0.0000	(100.000)	0	0	0
26/11/2008	€ / R 2008/12/12	10.50	Call	Currency Future	2,345.0000	2,468.0000	5.245	0	0	0
26/11/2008	€ / R 2008/12/12	10.50	Put	Currency Future	11.0000	4.0000	(63.636)	0	0	0
26/11/2008	€ / R 2008/12/12	15.35	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
26/11/2008	€ / R 2008/12/12	17.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/11/2008	€ / R 2008/12/12	15.35	Put	Currency Future	2,538.0000	2,406.0000	(5.201)	0	0	0
26/11/2008	€ / R 2008/12/12	16.15	Put	Currency Future	3,329.0000	3,197.0000	(3.965)	0	0	0
26/11/2008	€ / R 2008/12/12	16.40	Put	Currency Future	3,575.0000	3,443.0000	(3.692)	0	0	0
26/11/2008	€ / R 2008/12/12	16.10	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
26/11/2008	€ / R 2008/12/12	16.40	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
26/11/2008	€ / R 2008/12/12	16.10	Put	Currency Future	3,280.0000	3,147.0000	(4.055)	0	0	0
26/11/2008	€ / R 2008/12/12	15.60	Put	Currency Future	2,785.0000	2,652.0000	(4.776)	0	0	0
26/11/2008	€ / R 2008/12/12	16.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/11/2008	€ / R 2008/12/12	15.30	Put	Currency Future	2,489.0000	2,358.0000	(5.263)	0	0	0
26/11/2008	€ / R 2008/12/12	14.80	Put	Currency Future	2,009.0000	1,873.0000	(6.770)	0	0	0
26/11/2008	€ / R 2008/12/12	15.30	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
26/11/2008	€ / R 2008/12/12	17.75	Put	Currency Future	4,917.0000	4,786.0000	(2.664)	0	0	0
26/11/2008	€ / R 2008/12/12	16.95	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/11/2008	€ / R 2008/12/12	16.95	Put	Currency Future	4,120.0000	3,989.0000	(3.180)	0	0	0
26/11/2008	€ / R 2008/12/12	17.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/11/2008	€ / R 2008/12/12	16.15	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
26/11/2008	€ / R 2008/12/12	10.95	Call	Currency Future	1,903.0000	2,025.0000	6.411	0	0	0
26/11/2008	€ / R 2008/12/12	12.60	Call	Currency Future	491.0000	521.0000	6.110	0	0	0
26/11/2008	€ / R 2008/12/12	12.60	Put	Currency Future	257.0000	157.0000	(38.911)	0	0	0
26/11/2008	€ / R 2008/12/12	12.95	Put	Currency Future	450.0000	317.0000	(29.556)	0	0	0
26/11/2008	€ / R 2008/12/12	12.55	Call	Currency Future	519.0000	553.0000	6.551	0	0	0
26/11/2008	€ / R 2008/12/12	12.95	Call	Currency Future	335.0000	331.0000	(1.194)	0	0	0
26/11/2008	€ / R 2008/12/12	12.55	Put	Currency Future	235.0000	139.0000	(40.851)	0	0	0
26/11/2008	€ / R 2008/12/12	12.00	Put	Currency Future	65.0000	39.0000	(40.000)	0	0	0
26/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,515.0000	1,633.0000	7.789	0	0	0
26/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	30.0000	19.0000	(36.667)	0	0	0
26/11/2008	€ / R 2008/12/12	11.45	Call	Currency Future	1,418.0000	1,535.0000	8.251	0	0	0
26/11/2008	€ / R 2008/12/12	11.45	Put	Currency Future	34.0000	21.0000	(38.235)	0	0	0
26/11/2008	€ / R 2008/12/12	12.00	Call	Currency Future	899.0000	1,004.0000	11.680	0	0	0
26/11/2008	€ / R 2008/12/12	11.85	Put	Currency Future	54.0000	33.0000	(38.889)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,038.0000	1,147.0000	10.501	0	0	0
26/11/2008	€ / R 2008/12/12	11.95	Call	Currency Future	945.0000	1,051.0000	11.217	0	0	0
26/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	40.0000	25.0000	(37.500)	0	0	0
26/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	32.0000	20.0000	(37.500)	0	0	0
26/11/2008	€ / R 2008/12/12	11.65	Call	Currency Future	1,227.0000	1,340.0000	9.209	0	0	0
26/11/2008	€ / R 2008/12/12	11.65	Put	Currency Future	42.0000	26.0000	(38.095)	0	0	0
26/11/2008	€ / R 2008/12/12	11.55	Call	Currency Future	1,322.0000	1,438.0000	8.775	0	0	0
26/11/2008	€ / R 2008/12/12	11.55	Put	Currency Future	38.0000	23.0000	(39.474)	0	0	0
26/11/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,563.0000	1,682.0000	7.614	0	0	0
26/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,274.0000	1,389.0000	9.027	0	0	0
26/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,466.0000	1,584.0000	8.049	0	0	0
26/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	29.0000	17.0000	(41.379)	0	0	0
26/11/2008	€ / R 2008/12/12	11.95	Put	Currency Future	61.0000	37.0000	(39.344)	0	0	0
26/11/2008	€ / R 2008/12/12	12.85	Put	Currency Future	387.0000	264.0000	(31.783)	0	0	0
26/11/2008	€ / R 2008/12/12	13.15	Put	Currency Future	587.0000	443.0000	(24.532)	0	0	0
26/11/2008	€ / R 2008/12/12	13.15	Call	Currency Future	271.0000	258.0000	(4.797)	0	0	0
26/11/2008	€ / R 2008/12/12	12.85	Call	Currency Future	372.0000	379.0000	1.882	0	0	0
26/11/2008	€ / R 2008/12/12	13.35	Put	Currency Future	736.0000	589.0000	(19.973)	0	0	0
26/11/2008	€ / R 2008/12/12	13.35	Call	Currency Future	221.0000	204.0000	(7.692)	0	0	0
26/11/2008	€ / R 2009/03/16			Currency Future	13.1057	13.2533	1.126	0.0000	0.0000	4,768
26/11/2008	€ / R 2009/03/16	11.20	Put	Currency Future	125.0000	77.0000	(38.400)	0	0	0
26/11/2008	€ / R 2009/03/16	12.95	Put	Currency Future	782.0000	617.0000	(21.100)	0	0	0
26/11/2008	€ / R 2009/03/16	16.80	Call	Currency Future	207.0000	191.0000	(7.729)	0	0	0
26/11/2008	€ / R 2009/03/16	14.70	Call	Currency Future	465.0000	432.0000	(7.097)	0	0	0
26/11/2008	€ / R 2009/03/16	16.00	Call	Currency Future	294.0000	267.0000	(9.184)	0	0	0
26/11/2008	€ / R 2009/03/16	13.35	Call	Currency Future	790.0000	763.0000	(3.418)	0	0	0
26/11/2008	€ / R 2009/03/16	12.00	Call	Currency Future	1,435.0000	1,475.0000	2.787	0	0	0
26/11/2008	€ / R 2009/03/16	16.80	Put	Currency Future	3,901.0000	3,737.0000	(4.204)	0	0	0
26/11/2008	€ / R 2009/03/16	10.70	Call	Currency Future	2,463.0000	2,598.0000	5.481	0	0	0
26/11/2008	€ / R 2009/03/16	10.45	Call	Currency Future	2,705.0000	2,843.0000	5.102	0	0	0
26/11/2008	€ / R 2009/03/16	12.95	Call	Currency Future	938.0000	920.0000	(1.919)	0	0	0
26/11/2008	€ / R 2009/03/16	16.20	Put	Currency Future	3,370.0000	3,195.0000	(5.193)	0	0	0
26/11/2008	€ / R 2009/03/16	13.90	Put	Currency Future	1,424.0000	1,244.0000	(12.640)	0	0	0
26/11/2008	€ / R 2009/03/16	10.90	Put	Currency Future	80.0000	49.0000	(38.750)	0	0	0
26/11/2008	€ / R 2009/03/16	10.45	Put	Currency Future	49.0000	39.0000	(20.408)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	€ / R 2009/03/16	14.70	Put	Currency Future	2,060.0000	1,878.0000	(8.835)	0	0	0
26/11/2008	€ / R 2009/03/16	14.10	Call	Currency Future	582.0000	548.0000	(5.842)	0	0	0
26/11/2008	€ / R 2009/03/16	11.25	Call	Currency Future	1,990.0000	2,086.0000	4.824	0	0	0
26/11/2008	€ / R 2009/03/16	13.35	Put	Currency Future	1,034.0000	860.0000	(16.828)	0	0	0
26/11/2008	€ / R 2009/03/16	15.60	Put	Currency Future	2,832.0000	2,655.0000	(6.250)	0	0	0
26/11/2008	€ / R 2009/03/16	9.90	Put	Currency Future	36.0000	24.0000	(33.333)	0	0	0
26/11/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,576.0000	1,395.0000	(11.485)	0	0	0
26/11/2008	€ / R 2009/03/16	15.50	Call	Currency Future	350.0000	319.0000	(8.857)	0	0	0
26/11/2008	€ / R 2009/03/16	10.90	Call	Currency Future	2,285.0000	2,403.0000	5.164	0	0	0
26/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	571.0000	537.0000	(5.954)	0	0	0
26/11/2008	€ / R 2009/03/16	16.30	Put	Currency Future	3,461.0000	3,287.0000	(5.027)	0	0	0
26/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,000.0000	988.0000	(1.200)	0	0	0
26/11/2008	€ / R 2009/03/16	11.35	Call	Currency Future	1,910.0000	1,998.0000	4.607	0	0	0
26/11/2008	€ / R 2009/03/16	12.00	Put	Currency Future	329.0000	222.0000	(32.523)	0	0	0
26/11/2008	€ / R 2009/03/16	16.30	Call	Currency Future	267.0000	240.0000	(10.112)	0	0	0
26/11/2008	€ / R 2009/03/16	10.10	Put	Currency Future	41.0000	33.0000	(19.512)	0	0	0
26/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	463.0000	332.0000	(28.294)	0	0	0
26/11/2008	€ / R 2009/03/16	15.50	Put	Currency Future	2,744.0000	2,566.0000	(6.487)	0	0	0
26/11/2008	€ / R 2009/03/16	16.15	Call	Currency Future	280.0000	253.0000	(9.643)	0	0	0
26/11/2008	€ / R 2009/03/16	16.95	Put	Currency Future	4,035.0000	3,872.0000	(4.040)	0	0	0
26/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	695.0000	535.0000	(23.022)	0	0	0
26/11/2008	€ / R 2009/03/16	15.35	Put	Currency Future	2,613.0000	2,434.0000	(6.850)	0	0	0
26/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,218.0000	1,236.0000	1.478	0	0	0
26/11/2008	€ / R 2009/03/16	11.25	Put	Currency Future	134.0000	83.0000	(38.060)	0	0	0
26/11/2008	€ / R 2009/03/16	13.70	Call	Currency Future	683.0000	651.0000	(4.685)	0	0	0
26/11/2008	€ / R 2009/03/16	15.35	Call	Currency Future	368.0000	337.0000	(8.424)	0	0	0
26/11/2008	€ / R 2009/03/16	15.75	Call	Currency Future	321.0000	292.0000	(9.034)	0	0	0
26/11/2008	€ / R 2009/03/16	16.05	Call	Currency Future	289.0000	262.0000	(9.343)	0	0	0
26/11/2008	€ / R 2009/03/16	13.70	Put	Currency Future	1,277.0000	1,098.0000	(14.017)	0	0	0
26/11/2008	€ / R 2009/03/16	13.75	Put	Currency Future	1,313.0000	1,134.0000	(13.633)	0	0	0
26/11/2008	€ / R 2009/03/16	16.20	Call	Currency Future	275.0000	249.0000	(9.455)	0	0	0
26/11/2008	€ / R 2009/03/16	10.70	Put	Currency Future	57.0000	45.0000	(21.053)	0	0	0
26/11/2008	€ / R 2009/03/16	14.95	Put	Currency Future	2,269.0000	2,090.0000	(7.889)	0	0	0
26/11/2008	€ / R 2009/03/16	10.10	Call	Currency Future	3,046.0000	3,186.0000	4.596	0	0	0
26/11/2008	€ / R 2009/03/16	16.05	Put	Currency Future	3,234.0000	3,059.0000	(5.411)	0	0	0
26/11/2008	€ / R 2009/03/16	14.30	Call	Currency Future	539.0000	505.0000	(6.308)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	€ / R 2009/03/16	13.75	Call	Currency Future	669.0000	637.0000	(4.783)	0	0	0
26/11/2008	€ / R 2009/03/16	13.90	Call	Currency Future	630.0000	597.0000	(5.238)	0	0	0
26/11/2008	€ / R 2009/03/16	14.95	Call	Currency Future	424.0000	393.0000	(7.311)	0	0	0
26/11/2008	€ / R 2009/03/16	16.10	Put	Currency Future	3,279.0000	3,104.0000	(5.337)	0	0	0
26/11/2008	€ / R 2009/03/16	16.85	Call	Currency Future	201.0000	186.0000	(7.463)	0	0	0
26/11/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,171.0000	993.0000	(15.201)	0	0	0
26/11/2008	€ / R 2009/03/16	10.95	Put	Currency Future	86.0000	53.0000	(38.372)	0	0	0
26/11/2008	€ / R 2009/03/16	9.70	Put	Currency Future	27.0000	17.0000	(37.037)	0	0	0
26/11/2008	€ / R 2009/03/16	11.20	Call	Currency Future	2,031.0000	2,130.0000	4.874	0	0	0
26/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,615.0000	1,434.0000	(11.207)	0	0	0
26/11/2008	€ / R 2009/03/16	15.60	Call	Currency Future	338.0000	308.0000	(8.876)	0	0	0
26/11/2008	€ / R 2009/03/16	9.90	Call	Currency Future	3,242.0000	3,377.0000	4.164	0	0	0
26/11/2008	€ / R 2009/03/16	10.95	Call	Currency Future	2,242.0000	2,357.0000	5.129	0	0	0
26/11/2008	€ / R 2009/03/16	15.30	Put	Currency Future	2,569.0000	2,390.0000	(6.968)	0	0	0
26/11/2008	€ / R 2009/03/16	15.20	Call	Currency Future	388.0000	357.0000	(7.990)	0	0	0
26/11/2008	€ / R 2009/03/16	13.55	Call	Currency Future	726.0000	697.0000	(3.994)	0	0	0
26/11/2008	€ / R 2009/03/16	11.35	Put	Currency Future	154.0000	95.0000	(38.312)	0	0	0
26/11/2008	€ / R 2009/03/16	15.00	Put	Currency Future	2,311.0000	2,132.0000	(7.746)	0	0	0
26/11/2008	€ / R 2009/03/16	15.75	Put	Currency Future	2,965.0000	2,789.0000	(5.936)	0	0	0
26/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,559.0000	2,696.0000	5.354	0	0	0
26/11/2008	€ / R 2009/03/16	15.20	Put	Currency Future	2,482.0000	2,304.0000	(7.172)	0	0	0
26/11/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,733.0000	1,552.0000	(10.444)	0	0	0
26/11/2008	€ / R 2009/03/16	12.90	Put	Currency Future	752.0000	589.0000	(21.676)	0	0	0
26/11/2008	€ / R 2009/03/16	17.75	Call	Currency Future	125.0000	112.0000	(10.400)	0	0	0
26/11/2008	€ / R 2009/03/16	9.80	Put	Currency Future	31.0000	20.0000	(35.484)	0	0	0
26/11/2008	€ / R 2009/03/16	10.40	Put	Currency Future	48.0000	38.0000	(20.833)	0	0	0
26/11/2008	€ / R 2009/03/16	12.90	Call	Currency Future	958.0000	942.0000	(1.670)	0	0	0
26/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	382.0000	266.0000	(30.366)	0	0	0
26/11/2008	€ / R 2009/03/16	15.00	Call	Currency Future	417.0000	385.0000	(7.674)	0	0	0
26/11/2008	€ / R 2009/03/16	17.75	Put	Currency Future	4,770.0000	4,608.0000	(3.396)	0	0	0
26/11/2008	€ / R 2009/03/16	9.80	Call	Currency Future	3,337.0000	3,474.0000	4.105	0	0	0
26/11/2008	€ / R 2009/03/16	16.00	Put	Currency Future	3,189.0000	3,014.0000	(5.488)	0	0	0
26/11/2008	€ / R 2009/03/16	11.45	Call	Currency Future	1,831.0000	1,912.0000	4.424	0	0	0
26/11/2008	€ / R 2009/03/16	13.05	Call	Currency Future	898.0000	877.0000	(2.339)	0	0	0
26/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	440.0000	315.0000	(28.409)	0	0	0
26/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,068.0000	1,062.0000	(0.562)	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
26/11/2008	€ / R 2009/03/16	16.55	Call	Currency Future	235.0000	219.0000	(6.809)	0	0	0
26/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	54.0000	42.0000	(22.222)	0	0	0
26/11/2008	€ / R 2009/03/16	10.40	Call	Currency Future	2,754.0000	2,892.0000	5.011	0	0	0
26/11/2008	€ / R 2009/03/16	15.25	Put	Currency Future	2,526.0000	2,347.0000	(7.086)	0	0	0
26/11/2008	€ / R 2009/03/16	13.05	Put	Currency Future	843.0000	674.0000	(20.047)	0	0	0
26/11/2008	€ / R 2009/03/16	16.55	Put	Currency Future	3,679.0000	3,515.0000	(4.458)	0	0	0
26/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	482.0000	448.0000	(7.054)	0	0	0
26/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,092.0000	1,088.0000	(0.366)	0	0	0
26/11/2008	€ / R 2009/03/16	17.35	Call	Currency Future	155.0000	140.0000	(9.677)	0	0	0
26/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,977.0000	1,795.0000	(9.206)	0	0	0
26/11/2008	€ / R 2009/03/16	16.85	Put	Currency Future	3,946.0000	3,782.0000	(4.156)	0	0	0
26/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	586.0000	435.0000	(25.768)	0	0	0
26/11/2008	€ / R 2009/03/16	12.45	Put	Currency Future	510.0000	369.0000	(27.647)	0	0	0
26/11/2008	€ / R 2009/03/16	11.45	Put	Currency Future	176.0000	109.0000	(38.068)	0	0	0
26/11/2008	€ / R 2009/03/16	10.65	Call	Currency Future	2,511.0000	2,647.0000	5.416	0	0	0
26/11/2008	€ / R 2009/03/16	12.85	Put	Currency Future	723.0000	562.0000	(22.268)	0	0	0
26/11/2008	€ / R 2009/03/16	11.90	Put	Currency Future	296.0000	196.0000	(33.784)	0	0	0
26/11/2008	€ / R 2009/03/16	10.15	Put	Currency Future	42.0000	34.0000	(19.048)	0	0	0
26/11/2008	€ / R 2009/03/16	9.85	Put	Currency Future	34.0000	22.0000	(35.294)	0	0	0
26/11/2008	€ / R 2009/03/16	14.65	Call	Currency Future	474.0000	440.0000	(7.173)	0	0	0
26/11/2008	€ / R 2009/03/16	11.90	Call	Currency Future	1,502.0000	1,549.0000	3.129	0	0	0
26/11/2008	€ / R 2009/03/16	9.85	Call	Currency Future	3,289.0000	3,425.0000	4.135	0	0	0
26/11/2008	€ / R 2009/03/16	14.65	Put	Currency Future	2,018.0000	1,837.0000	(8.969)	0	0	0
26/11/2008	€ / R 2009/03/16	12.45	Call	Currency Future	1,166.0000	1,173.0000	0.600	0	0	0
26/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	266.0000	171.0000	(35.714)	0	0	0
26/11/2008	€ / R 2009/03/16	15.40	Put	Currency Future	2,657.0000	2,478.0000	(6.737)	0	0	0
26/11/2008	€ / R 2009/03/16	15.25	Call	Currency Future	381.0000	350.0000	(8.136)	0	0	0
26/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,572.0000	1,625.0000	3.372	0	0	0
26/11/2008	€ / R 2009/03/16	17.00	Call	Currency Future	186.0000	171.0000	(8.065)	0	0	0
26/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	463.0000	332.0000	(28.294)	0	0	0
26/11/2008	€ / R 2009/03/16	16.45	Put	Currency Future	3,591.0000	3,425.0000	(4.623)	0	0	0
26/11/2008	€ / R 2009/03/16	12.40	Put	Currency Future	486.0000	351.0000	(27.778)	0	0	0
26/11/2008	€ / R 2009/03/16	17.00	Put	Currency Future	4,081.0000	3,917.0000	(4.019)	0	0	0
26/11/2008	€ / R 2009/03/16	13.40	Call	Currency Future	774.0000	746.0000	(3.618)	0	0	0
26/11/2008	€ / R 2009/03/16	12.85	Call	Currency Future	979.0000	965.0000	(1.430)	0	0	0
26/11/2008	€ / R 2009/03/16	16.15	Put	Currency Future	3,324.0000	3,150.0000	(5.235)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,192.0000	1,204.0000	1.007	0	0	0
26/11/2008	€ / R 2009/03/16	15.40	Call	Currency Future	362.0000	331.0000	(8.564)	0	0	0
26/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,680.0000	1,744.0000	3.810	0	0	0
26/11/2008	€ / R 2009/03/16	15.85	Put	Currency Future	3,054.0000	2,878.0000	(5.763)	0	0	0
26/11/2008	€ / R 2009/03/16	17.35	Put	Currency Future	4,399.0000	4,237.0000	(3.683)	0	0	0
26/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	224.0000	140.0000	(37.500)	0	0	0
26/11/2008	€ / R 2009/03/16	16.45	Call	Currency Future	247.0000	229.0000	(7.287)	0	0	0
26/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,977.0000	1,795.0000	(9.206)	0	0	0
26/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,537.0000	1,587.0000	3.253	0	0	0
26/11/2008	€ / R 2009/03/16	13.30	Call	Currency Future	807.0000	781.0000	(3.222)	0	0	0
26/11/2008	€ / R 2009/03/16	11.40	Put	Currency Future	165.0000	102.0000	(38.182)	0	0	0
26/11/2008	€ / R 2009/03/16	13.40	Put	Currency Future	1,068.0000	892.0000	(16.479)	0	0	0
26/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	281.0000	183.0000	(34.875)	0	0	0
26/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,338.0000	1,369.0000	2.317	0	0	0
26/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,559.0000	2,696.0000	5.354	0	0	0
26/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,218.0000	1,236.0000	1.478	0	0	0
26/11/2008	€ / R 2009/03/16	13.30	Put	Currency Future	1,001.0000	827.0000	(17.383)	0	0	0
26/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,116.0000	1,115.0000	(0.090)	0	0	0
26/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	54.0000	42.0000	(22.222)	0	0	0
26/11/2008	€ / R 2009/03/16	10.65	Put	Currency Future	55.0000	43.0000	(21.818)	0	0	0
26/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,245.0000	1,268.0000	1.847	0	0	0
26/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	560.0000	411.0000	(26.607)	0	0	0
26/11/2008	€ / R 2009/03/16	11.40	Call	Currency Future	1,870.0000	1,955.0000	4.545	0	0	0
26/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	482.0000	448.0000	(7.054)	0	0	0
26/11/2008	€ / R 2009/03/16	13.20	Call	Currency Future	842.0000	818.0000	(2.850)	0	0	0
26/11/2008	€ / R 2009/03/16	16.95	Call	Currency Future	191.0000	176.0000	(7.853)	0	0	0
26/11/2008	€ / R 2009/03/16	12.25	Call	Currency Future	1,276.0000	1,301.0000	1.959	0	0	0
26/11/2008	€ / R 2009/03/16	14.80	Put	Currency Future	2,143.0000	1,962.0000	(8.446)	0	0	0
26/11/2008	€ / R 2009/03/16	12.25	Put	Currency Future	420.0000	298.0000	(29.048)	0	0	0
26/11/2008	€ / R 2009/03/16	16.10	Call	Currency Future	285.0000	258.0000	(9.474)	0	0	0
26/11/2008	€ / R 2009/03/16	16.40	Put	Currency Future	3,548.0000	3,379.0000	(4.763)	0	0	0
26/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	612.0000	459.0000	(25.000)	0	0	0
26/11/2008	€ / R 2009/03/16	10.15	Call	Currency Future	2,997.0000	3,137.0000	4.671	0	0	0
26/11/2008	€ / R 2009/03/16	13.85	Call	Currency Future	642.0000	610.0000	(4.984)	0	0	0
26/11/2008	€ / R 2009/03/16	15.45	Call	Currency Future	356.0000	325.0000	(8.708)	0	0	0
26/11/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,171.0000	993.0000	(15.201)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	€ / R 2009/03/16	15.85	Call	Currency Future	310.0000	282.0000	(9.032)	0	0	0
26/11/2008	€ / R 2009/03/16	16.40	Call	Currency Future	253.0000	232.0000	(8.300)	0	0	0
26/11/2008	€ / R 2009/03/16	10.50	Call	Currency Future	2,656.0000	2,794.0000	5.196	0	0	0
26/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,092.0000	1,088.0000	(0.366)	0	0	0
26/11/2008	€ / R 2009/03/16	13.10	Call	Currency Future	879.0000	857.0000	(2.503)	0	0	0
26/11/2008	€ / R 2009/03/16	9.70	Call	Currency Future	3,432.0000	3,570.0000	4.021	0	0	0
26/11/2008	€ / R 2009/03/16	13.50	Put	Currency Future	1,136.0000	959.0000	(15.581)	0	0	0
26/11/2008	€ / R 2009/03/16	15.95	Call	Currency Future	299.0000	272.0000	(9.030)	0	0	0
26/11/2008	€ / R 2009/03/16	13.20	Put	Currency Future	937.0000	765.0000	(18.356)	0	0	0
26/11/2008	€ / R 2009/03/16	10.50	Put	Currency Future	51.0000	40.0000	(21.569)	0	0	0
26/11/2008	€ / R 2009/03/16	13.10	Put	Currency Future	874.0000	704.0000	(19.451)	0	0	0
26/11/2008	€ / R 2009/03/16	16.75	Put	Currency Future	3,856.0000	3,693.0000	(4.227)	0	0	0
26/11/2008	€ / R 2009/03/16	11.30	Call	Currency Future	1,950.0000	2,042.0000	4.718	0	0	0
26/11/2008	€ / R 2009/03/16	16.75	Call	Currency Future	212.0000	196.0000	(7.547)	0	0	0
26/11/2008	€ / R 2009/03/16	11.30	Put	Currency Future	144.0000	89.0000	(38.194)	0	0	0
26/11/2008	€ / R 2009/03/16	14.45	Call	Currency Future	510.0000	475.0000	(6.863)	0	0	0
26/11/2008	€ / R 2009/03/16	15.95	Put	Currency Future	3,144.0000	2,968.0000	(5.598)	0	0	0
26/11/2008	€ / R 2009/03/16	15.30	Call	Currency Future	375.0000	344.0000	(8.267)	0	0	0
26/11/2008	€ / R 2009/03/16	13.55	Call	Currency Future	726.0000	697.0000	(3.994)	0	0	0
26/11/2008	€ / R 2009/03/16	14.80	Call	Currency Future	448.0000	416.0000	(7.143)	0	0	0
26/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,116.0000	1,115.0000	(0.090)	0	0	0
26/11/2008	€ / R 2009/03/16	14.50	Put	Currency Future	1,895.0000	1,713.0000	(9.604)	0	0	0
26/11/2008	€ / R 2009/03/16	13.50	Call	Currency Future	742.0000	712.0000	(4.043)	0	0	0
26/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	560.0000	411.0000	(26.607)	0	0	0
26/11/2008	€ / R 2009/03/16	14.50	Call	Currency Future	500.0000	466.0000	(6.800)	0	0	0
26/11/2008	€ / R 2009/03/16	14.45	Put	Currency Future	1,854.0000	1,672.0000	(9.817)	0	0	0
26/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,068.0000	1,062.0000	(0.562)	0	0	0
26/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	612.0000	459.0000	(25.000)	0	0	0
26/11/2008	€ / R 2009/03/16	12.75	Call	Currency Future	1,022.0000	1,012.0000	(0.978)	0	0	0
26/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	346.0000	236.0000	(31.792)	0	0	0
26/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,338.0000	1,369.0000	2.317	0	0	0
26/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	571.0000	537.0000	(5.954)	0	0	0
26/11/2008	€ / R 2009/03/16	16.25	Put	Currency Future	3,415.0000	3,241.0000	(5.095)	0	0	0
26/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,615.0000	1,434.0000	(11.207)	0	0	0
26/11/2008	€ / R 2009/03/16	15.15	Put	Currency Future	2,439.0000	2,260.0000	(7.339)	0	0	0
26/11/2008	€ / R 2009/03/16	16.25	Call	Currency Future	271.0000	245.0000	(9.594)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	€ / R 2009/03/16	14.35	Put	Currency Future	1,773.0000	1,591.0000	(10.265)	0	0	0
26/11/2008	€ / R 2009/03/16	15.45	Put	Currency Future	2,700.0000	2,522.0000	(6.593)	0	0	0
26/11/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,387.0000	1,207.0000	(12.978)	0	0	0
26/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	382.0000	266.0000	(30.366)	0	0	0
26/11/2008	€ / R 2009/03/16	13.80	Call	Currency Future	656.0000	623.0000	(5.030)	0	0	0
26/11/2008	€ / R 2009/03/16	15.15	Call	Currency Future	395.0000	364.0000	(7.848)	0	0	0
26/11/2008	€ / R 2009/03/16	13.80	Put	Currency Future	1,350.0000	1,170.0000	(13.333)	0	0	0
26/11/2008	€ / R 2009/03/16	10.35	Call	Currency Future	2,802.0000	2,941.0000	4.961	0	0	0
26/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,402.0000	1,439.0000	2.639	0	0	0
26/11/2008	€ / R 2009/03/16	11.15	Call	Currency Future	2,072.0000	2,175.0000	4.971	0	0	0
26/11/2008	€ / R 2009/03/16	10.35	Put	Currency Future	47.0000	37.0000	(21.277)	0	0	0
26/11/2008	€ / R 2009/03/16	14.35	Call	Currency Future	529.0000	495.0000	(6.427)	0	0	0
26/11/2008	€ / R 2009/03/16	12.75	Put	Currency Future	667.0000	509.0000	(23.688)	0	0	0
26/11/2008	€ / R 2009/03/16	14.90	Put	Currency Future	2,226.0000	2,047.0000	(8.041)	0	0	0
26/11/2008	€ / R 2009/03/16	11.15	Put	Currency Future	117.0000	72.0000	(38.462)	0	0	0
26/11/2008	€ / R 2009/03/16	12.40	Put	Currency Future	486.0000	351.0000	(27.778)	0	0	0
26/11/2008	€ / R 2009/03/16	12.50	Put	Currency Future	535.0000	389.0000	(27.290)	0	0	0
26/11/2008	€ / R 2009/03/16	14.90	Call	Currency Future	432.0000	401.0000	(7.176)	0	0	0
26/11/2008	€ / R 2009/03/16	10.80	Put	Currency Future	67.0000	47.0000	(29.851)	0	0	0
26/11/2008	€ / R 2009/03/16	16.60	Call	Currency Future	229.0000	213.0000	(6.987)	0	0	0
26/11/2008	€ / R 2009/03/16	15.80	Put	Currency Future	3,009.0000	2,833.0000	(5.849)	0	0	0
26/11/2008	€ / R 2009/03/16	14.05	Call	Currency Future	593.0000	560.0000	(5.565)	0	0	0
26/11/2008	€ / R 2009/03/16	14.55	Call	Currency Future	491.0000	457.0000	(6.925)	0	0	0
26/11/2008	€ / R 2009/03/16	15.80	Call	Currency Future	315.0000	287.0000	(8.889)	0	0	0
26/11/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,369.0000	1,404.0000	2.557	0	0	0
26/11/2008	€ / R 2009/03/16	14.55	Put	Currency Future	1,935.0000	1,754.0000	(9.354)	0	0	0
26/11/2008	€ / R 2009/03/16	16.60	Put	Currency Future	3,723.0000	3,560.0000	(4.378)	0	0	0
26/11/2008	€ / R 2009/03/16	12.10	Put	Currency Future	364.0000	251.0000	(31.044)	0	0	0
26/11/2008	€ / R 2009/03/16	14.05	Put	Currency Future	1,538.0000	1,357.0000	(11.769)	0	0	0
26/11/2008	€ / R 2009/03/16	14.00	Put	Currency Future	1,499.0000	1,319.0000	(12.008)	0	0	0
26/11/2008	€ / R 2009/03/16	12.10	Put	Currency Future	364.0000	251.0000	(31.044)	0	0	0
26/11/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,369.0000	1,404.0000	2.557	0	0	0
26/11/2008	€ / R 2009/03/16	14.20	Put	Currency Future	1,654.0000	1,473.0000	(10.943)	0	0	0
26/11/2008	€ / R 2009/03/16	12.85	Call	Currency Future	979.0000	965.0000	(1.430)	0	0	0
26/11/2008	€ / R 2009/03/16	14.20	Call	Currency Future	560.0000	526.0000	(6.071)	0	0	0
26/11/2008	€ / R 2009/03/16	12.85	Put	Currency Future	723.0000	562.0000	(22.268)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	€ / R 2009/03/16	11.00	Put	Currency Future	93.0000	57.0000	(38.710)	0	0	0
26/11/2008	€ / R 2009/03/16	11.00	Call	Currency Future	2,199.0000	2,311.0000	5.093	0	0	0
26/11/2008	€ / R 2009/03/16	12.20	Call	Currency Future	1,306.0000	1,335.0000	2.221	0	0	200
26/11/2008	€ / R 2009/03/16	12.50	Call	Currency Future	1,140.0000	1,142.0000	0.175	0	0	0
26/11/2008	€ / R 2009/03/16	14.40	Call	Currency Future	519.0000	485.0000	(6.551)	0	0	0
26/11/2008	€ / R 2009/03/16	16.50	Put	Currency Future	3,635.0000	3,472.0000	(4.484)	0	0	0
26/11/2008	€ / R 2009/03/16	14.40	Put	Currency Future	1,813.0000	1,632.0000	(9.983)	0	0	0
26/11/2008	€ / R 2009/03/16	15.70	Put	Currency Future	2,921.0000	2,744.0000	(6.060)	0	0	0
26/11/2008	€ / R 2009/03/16	17.30	Call	Currency Future	159.0000	144.0000	(9.434)	0	0	0
26/11/2008	€ / R 2009/03/16	12.20	Put	Currency Future	401.0000	282.0000	(29.676)	0	0	0
26/11/2008	€ / R 2009/03/16	16.50	Call	Currency Future	241.0000	225.0000	(6.639)	0	0	0
26/11/2008	€ / R 2009/03/16	13.25	Put	Currency Future	969.0000	796.0000	(17.853)	0	0	0
26/11/2008	€ / R 2009/03/16	17.30	Put	Currency Future	4,353.0000	4,191.0000	(3.722)	0	0	0
26/11/2008	€ / R 2009/03/16	18.10	Put	Currency Future	5,098.0000	4,938.0000	(3.138)	0	0	0
26/11/2008	€ / R 2009/03/16	10.20	Put	Currency Future	43.0000	35.0000	(18.605)	0	0	0
26/11/2008	€ / R 2009/03/16	12.70	Put	Currency Future	639.0000	484.0000	(24.257)	0	0	0
26/11/2008	€ / R 2009/03/16	15.70	Call	Currency Future	326.0000	298.0000	(8.589)	0	0	0
26/11/2008	€ / R 2009/03/16	10.20	Call	Currency Future	2,949.0000	3,088.0000	4.713	0	0	0
26/11/2008	€ / R 2009/03/16	12.70	Call	Currency Future	1,045.0000	1,037.0000	(0.766)	0	0	0
26/11/2008	€ / R 2009/03/16	14.00	Call	Currency Future	605.0000	572.0000	(5.455)	0	0	0
26/11/2008	€ / R 2009/03/16	13.25	Call	Currency Future	824.0000	799.0000	(3.034)	0	0	0
26/11/2008	€ / R 2009/03/16	18.10	Call	Currency Future	104.0000	91.0000	(12.500)	0	0	0
26/11/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,192.0000	1,204.0000	1.007	0	0	0
26/11/2008	€ / R 2009/03/16	16.70	Put	Currency Future	3,812.0000	3,648.0000	(4.302)	0	0	0
26/11/2008	€ / R 2009/03/16	10.80	Call	Currency Future	2,373.0000	2,500.0000	5.352	0	0	0
26/11/2008	€ / R 2009/03/16	10.00	Put	Currency Future	38.0000	28.0000	(26.316)	0	0	0
26/11/2008	€ / R 2009/03/16	10.00	Call	Currency Future	3,144.0000	3,282.0000	4.389	0	0	0
26/11/2008	€ / R 2009/03/16	16.70	Call	Currency Future	218.0000	202.0000	(7.339)	0	0	0
26/11/2008	€ / R 2009/03/16	15.90	Put	Currency Future	3,099.0000	2,923.0000	(5.679)	0	0	0
26/11/2008	€ / R 2009/03/16	15.90	Call	Currency Future	304.0000	277.0000	(8.882)	0	0	0
26/11/2008	€ / R 2009/03/16	15.10	Put	Currency Future	2,396.0000	2,217.0000	(7.471)	0	0	0
26/11/2008	€ / R 2009/03/16	10.30	Call	Currency Future	2,851.0000	2,990.0000	4.875	0	0	0
26/11/2008	€ / R 2009/03/16	10.30	Put	Currency Future	45.0000	37.0000	(17.778)	0	0	0
26/11/2008	€ / R 2009/03/16	11.10	Put	Currency Future	108.0000	67.0000	(37.963)	0	0	0
26/11/2008	€ / R 2009/03/16	15.10	Call	Currency Future	402.0000	371.0000	(7.711)	0	0	0
26/11/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,733.0000	1,552.0000	(10.444)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	€ / R 2009/03/16	14.30	Call	Currency Future	539.0000	505.0000	(6.308)	0	0	0
26/11/2008	€ / R 2009/03/16	11.10	Call	Currency Future	2,114.0000	2,220.0000	5.014	0	0	0
26/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	586.0000	435.0000	(25.768)	0	0	0
26/11/2008	€ / R 2009/03/16	13.00	Call	Currency Future	918.0000	898.0000	(2.179)	0	0	0
26/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,000.0000	988.0000	(1.200)	0	0	0
26/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	695.0000	535.0000	(23.022)	0	0	0
26/11/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,387.0000	1,207.0000	(12.978)	0	0	0
26/11/2008	€ / R 2009/03/16	14.10	Call	Currency Future	582.0000	548.0000	(5.842)	0	0	0
26/11/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,576.0000	1,395.0000	(11.485)	0	0	0
26/11/2008	€ / R 2009/03/16	13.85	Call	Currency Future	642.0000	610.0000	(4.984)	0	0	0
26/11/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,206.0000	1,028.0000	(14.760)	0	0	0
26/11/2008	€ / R 2009/03/16	13.60	Call	Currency Future	712.0000	681.0000	(4.354)	0	0	0
26/11/2008	€ / R 2009/03/16	13.00	Put	Currency Future	812.0000	645.0000	(20.567)	0	0	0
26/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	346.0000	236.0000	(31.792)	0	0	0
26/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,402.0000	1,439.0000	2.639	0	0	0
26/11/2008	€ / R 2009/03/16	11.50	Put	Currency Future	187.0000	116.0000	(37.968)	0	0	0
26/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	224.0000	140.0000	(37.500)	0	0	0
26/11/2008	€ / R 2009/03/16	11.75	Call	Currency Future	1,607.0000	1,663.0000	3.485	0	0	0
26/11/2008	€ / R 2009/03/16	11.75	Put	Currency Future	252.0000	160.0000	(36.508)	0	0	0
26/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,537.0000	1,587.0000	3.253	0	0	0
26/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	281.0000	183.0000	(34.875)	0	0	0
26/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,680.0000	1,744.0000	3.810	0	0	0
26/11/2008	€ / R 2009/03/16	11.95	Put	Currency Future	312.0000	209.0000	(33.013)	0	0	0
26/11/2008	€ / R 2009/03/16	11.95	Call	Currency Future	1,468.0000	1,512.0000	2.997	0	0	0
26/11/2008	€ / R 2009/03/16	11.50	Call	Currency Future	1,793.0000	1,869.0000	4.239	0	0	0
26/11/2008	€ / R 2009/03/16	11.55	Put	Currency Future	199.0000	124.0000	(37.688)	0	0	0
26/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	440.0000	315.0000	(28.409)	0	0	0
26/11/2008	€ / R 2009/03/16	11.60	Call	Currency Future	1,717.0000	1,785.0000	3.960	0	0	0
26/11/2008	€ / R 2009/03/16	11.60	Put	Currency Future	211.0000	132.0000	(37.441)	0	0	0
26/11/2008	€ / R 2009/03/16	11.70	Call	Currency Future	1,643.0000	1,703.0000	3.652	0	0	0
26/11/2008	€ / R 2009/03/16	11.70	Put	Currency Future	238.0000	149.0000	(37.395)	0	0	0
26/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,572.0000	1,625.0000	3.372	0	0	0
26/11/2008	€ / R 2009/03/16	11.55	Call	Currency Future	1,755.0000	1,827.0000	4.103	0	0	0
26/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,245.0000	1,268.0000	1.847	0	0	0
26/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	266.0000	171.0000	(35.714)	0	0	0
26/11/2008	€ / R 2009/03/16	13.65	Call	Currency Future	697.0000	666.0000	(4.448)	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
26/11/2008	€ / R 2009/03/16	13.65	Put	Currency Future	1,241.0000	1,063.0000	(14.343)	0	0	0
26/11/2008	€ / R 2009/03/16	13.45	Put	Currency Future	1,102.0000	925.0000	(16.062)	0	0	0
26/11/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,206.0000	1,028.0000	(14.760)	0	0	0
26/11/2008	€ / R 2009/03/16	13.60	Call	Currency Future	712.0000	681.0000	(4.354)	0	0	0
26/11/2008	€ / R 2009/03/16	13.45	Call	Currency Future	758.0000	729.0000	(3.826)	0	0	0
26/11/2008	€ / R 2009/06/12			Currency Future	13.3422	13.5015	1.194	0.0000	0.0000	1,000
26/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	711.0000	564.0000	(20.675)	0	0	0
26/11/2008	€ / R 2009/06/12	12.40	Put	Currency Future	649.0000	508.0000	(21.726)	0	0	0
26/11/2008	€ / R 2009/06/12	14.25	Call	Currency Future	805.0000	782.0000	(2.857)	0	0	0
26/11/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,592.0000	1,610.0000	1.131	0	0	0
26/11/2008	€ / R 2009/06/12	14.25	Put	Currency Future	1,713.0000	1,530.0000	(10.683)	0	0	0
26/11/2008	€ / R 2009/06/12	12.00	Put	Currency Future	501.0000	378.0000	(24.551)	0	0	0
26/11/2008	€ / R 2009/06/12	14.35	Call	Currency Future	772.0000	747.0000	(3.238)	0	0	0
26/11/2008	€ / R 2009/06/12	13.25	Call	Currency Future	1,161.0000	1,144.0000	(1.464)	0	0	0
26/11/2008	€ / R 2009/06/12	12.35	Put	Currency Future	630.0000	491.0000	(22.063)	0	0	0
26/11/2008	€ / R 2009/06/12	12.00	Call	Currency Future	1,844.0000	1,880.0000	1.952	0	0	0
26/11/2008	€ / R 2009/06/12	14.35	Put	Currency Future	1,780.0000	1,595.0000	(10.393)	0	0	0
26/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,944.0000	1,987.0000	2.212	0	0	0
26/11/2008	€ / R 2009/06/12	13.75	Put	Currency Future	1,394.0000	1,211.0000	(13.128)	0	0	0
26/11/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,622.0000	1,642.0000	1.233	0	0	0
26/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	452.0000	336.0000	(25.664)	0	0	0
26/11/2008	€ / R 2009/06/12	14.45	Put	Currency Future	1,847.0000	1,661.0000	(10.070)	0	0	0
26/11/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,293.0000	1,111.0000	(14.076)	0	0	0
26/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,778.0000	1,810.0000	1.800	0	0	0
26/11/2008	€ / R 2009/06/12	14.45	Call	Currency Future	740.0000	713.0000	(3.649)	0	0	0
26/11/2008	€ / R 2009/06/12	13.20	Put	Currency Future	1,039.0000	861.0000	(17.132)	0	0	0
26/11/2008	€ / R 2009/06/12	13.20	Call	Currency Future	1,181.0000	1,162.0000	(1.609)	0	0	0
26/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	711.0000	564.0000	(20.675)	0	0	0
26/11/2008	€ / R 2009/06/12	13.90	Call	Currency Future	932.0000	914.0000	(1.931)	0	0	0
26/11/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,490.0000	1,313.0000	(11.879)	0	0	0
26/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	858.0000	837.0000	(2.448)	0	0	0
26/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	756.0000	730.0000	(3.439)	0	0	0
26/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,813.0000	1,628.0000	(10.204)	0	0	0
26/11/2008	€ / R 2009/06/12	13.25	Put	Currency Future	1,069.0000	892.0000	(16.558)	0	0	0
26/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	536.0000	408.0000	(23.881)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	€ / R 2009/06/12	11.75	Call	Currency Future	2,013.0000	2,061.0000	2.385	0	0	0
26/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	693.0000	665.0000	(4.040)	0	0	0
26/11/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,035.0000	1,013.0000	(2.126)	0	0	0
26/11/2008	€ / R 2009/06/12	14.55	Call	Currency Future	708.0000	680.0000	(3.955)	0	0	0
26/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,503.0000	1,515.0000	0.798	0	0	0
26/11/2008	€ / R 2009/06/12	11.95	Put	Currency Future	485.0000	363.0000	(25.155)	0	0	0
26/11/2008	€ / R 2009/06/12	14.00	Put	Currency Future	1,552.0000	1,373.0000	(11.534)	0	0	0
26/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	1,100.0000	925.0000	(15.909)	0	0	0
26/11/2008	€ / R 2009/06/12	12.20	Call	Currency Future	1,715.0000	1,742.0000	1.574	0	0	0
26/11/2008	€ / R 2009/06/12	11.75	Put	Currency Future	421.0000	309.0000	(26.603)	0	0	0
26/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,951.0000	1,763.0000	(9.636)	0	0	0
26/11/2008	€ / R 2009/06/12	11.95	Call	Currency Future	1,877.0000	1,915.0000	2.025	0	0	0
26/11/2008	€ / R 2009/06/12	14.00	Call	Currency Future	894.0000	875.0000	(2.125)	0	0	0
26/11/2008	€ / R 2009/06/12	12.20	Put	Currency Future	572.0000	440.0000	(23.077)	0	0	0
26/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,503.0000	1,515.0000	0.798	0	0	0
26/11/2008	€ / R 2009/06/12	15.50	Put	Currency Future	2,620.0000	2,427.0000	(7.366)	0	0	0
26/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	519.0000	393.0000	(24.277)	0	0	0
26/11/2008	€ / R 2009/06/12	14.15	Call	Currency Future	840.0000	818.0000	(2.619)	0	0	0
26/11/2008	€ / R 2009/06/12	14.55	Put	Currency Future	1,916.0000	1,729.0000	(9.760)	0	0	0
26/11/2008	€ / R 2009/06/12	15.50	Call	Currency Future	463.0000	428.0000	(7.559)	0	0	0
26/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,811.0000	1,844.0000	1.822	0	0	0
26/11/2008	€ / R 2009/06/12	14.75	Put	Currency Future	2,057.0000	1,868.0000	(9.188)	0	0	0
26/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	1,100.0000	925.0000	(15.909)	0	0	0
26/11/2008	€ / R 2009/06/12	15.60	Call	Currency Future	442.0000	407.0000	(7.919)	0	0	0
26/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,778.0000	1,810.0000	1.800	0	0	0
26/11/2008	€ / R 2009/06/12	14.90	Put	Currency Future	2,165.0000	1,975.0000	(8.776)	0	0	0
26/11/2008	€ / R 2009/06/12	13.65	Call	Currency Future	1,019.0000	996.0000	(2.257)	0	0	0
26/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,475.0000	1,485.0000	0.678	0	0	0
26/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,142.0000	1,126.0000	(1.401)	0	0	0
26/11/2008	€ / R 2009/06/12	15.40	Put	Currency Future	2,542.0000	2,349.0000	(7.592)	0	0	0
26/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	536.0000	408.0000	(23.881)	0	0	0
26/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	507.0000	474.0000	(6.509)	0	0	0
26/11/2008	€ / R 2009/06/12	13.65	Put	Currency Future	1,326.0000	1,144.0000	(13.725)	0	0	0
26/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	845.0000	686.0000	(18.817)	0	0	0
26/11/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,260.0000	1,079.0000	(14.365)	0	0	0
26/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,465.0000	2,272.0000	(7.830)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	€ / R 2009/06/12	14.05	Call	Currency Future	876.0000	856.0000	(2.283)	0	0	0
26/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,465.0000	2,272.0000	(7.830)	0	0	0
26/11/2008	€ / R 2009/06/12	14.15	Put	Currency Future	1,648.0000	1,466.0000	(11.044)	0	0	0
26/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,337.0000	1,338.0000	0.075	0	0	0
26/11/2008	€ / R 2009/06/12	13.15	Call	Currency Future	1,201.0000	1,181.0000	(1.665)	0	0	0
26/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	507.0000	474.0000	(6.509)	0	0	0
26/11/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,616.0000	1,435.0000	(11.200)	0	0	0
26/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	732.0000	583.0000	(20.355)	0	0	0
26/11/2008	€ / R 2009/06/12	13.15	Put	Currency Future	1,009.0000	830.0000	(17.740)	0	0	0
26/11/2008	€ / R 2009/06/12	15.40	Call	Currency Future	484.0000	450.0000	(7.025)	0	0	0
26/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	754.0000	603.0000	(20.027)	0	0	0
26/11/2008	€ / R 2009/06/12	14.90	Call	Currency Future	607.0000	576.0000	(5.107)	0	0	0
26/11/2008	€ / R 2009/06/12	15.60	Put	Currency Future	2,699.0000	2,506.0000	(7.151)	0	0	0
26/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,446.0000	1,455.0000	0.622	0	0	0
26/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	635.0000	604.0000	(4.882)	0	0	0
26/11/2008	€ / R 2009/06/12	12.80	Put	Currency Future	821.0000	665.0000	(19.001)	0	0	0
26/11/2008	€ / R 2009/06/12	13.40	Put	Currency Future	1,163.0000	985.0000	(15.305)	0	0	0
26/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	2,093.0000	1,903.0000	(9.078)	0	0	0
26/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,142.0000	1,126.0000	(1.401)	0	0	0
26/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,475.0000	1,485.0000	0.678	0	0	0
26/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	971.0000	946.0000	(2.575)	0	0	0
26/11/2008	€ / R 2009/06/12	13.65	Call	Currency Future	1,019.0000	996.0000	(2.257)	0	0	0
26/11/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,105.0000	1,087.0000	(1.629)	0	0	0
26/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	732.0000	583.0000	(20.355)	0	0	0
26/11/2008	€ / R 2009/06/12	12.70	Call	Currency Future	1,418.0000	1,425.0000	0.494	0	0	0
26/11/2008	€ / R 2009/06/12	12.50	Put	Currency Future	690.0000	545.0000	(21.014)	0	0	0
26/11/2008	€ / R 2009/06/12	12.50	Call	Currency Future	1,532.0000	1,547.0000	0.979	0	0	0
26/11/2008	€ / R 2009/06/12	13.65	Put	Currency Future	1,326.0000	1,144.0000	(13.725)	0	0	0
26/11/2008	€ / R 2009/06/12	14.95	Call	Currency Future	594.0000	562.0000	(5.387)	0	0	0
26/11/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,052.0000	1,031.0000	(1.996)	0	0	0
26/11/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,364.0000	1,366.0000	0.147	0	0	0
26/11/2008	€ / R 2009/06/12	14.85	Put	Currency Future	2,129.0000	1,939.0000	(8.924)	0	0	0
26/11/2008	€ / R 2009/06/12	12.45	Put	Currency Future	670.0000	527.0000	(21.343)	0	0	0
26/11/2008	€ / R 2009/06/12	14.85	Call	Currency Future	621.0000	590.0000	(4.992)	0	0	0
26/11/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,035.0000	1,013.0000	(2.126)	0	0	0
26/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,429.0000	1,244.0000	(12.946)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	€ / R 2009/06/12	14.75	Call	Currency Future	649.0000	619.0000	(4.622)	0	0	0
26/11/2008	€ / R 2009/06/12	12.45	Call	Currency Future	1,562.0000	1,578.0000	1.024	0	0	0
26/11/2008	€ / R 2009/06/12	14.95	Put	Currency Future	2,202.0000	2,011.0000	(8.674)	0	0	0
26/11/2008	€ / R 2009/06/12	12.70	Put	Currency Future	776.0000	623.0000	(19.716)	0	0	0
26/11/2008	€ / R 2009/06/12	13.40	Put	Currency Future	1,163.0000	985.0000	(15.305)	0	0	0
26/11/2008	€ / R 2009/06/12	15.05	Put	Currency Future	2,276.0000	2,084.0000	(8.436)	0	0	0
26/11/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,105.0000	1,087.0000	(1.629)	0	0	0
26/11/2008	€ / R 2009/06/12	15.05	Call	Currency Future	568.0000	536.0000	(5.634)	0	0	0
26/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,746.0000	1,775.0000	1.661	0	0	0
26/11/2008	€ / R 2009/06/12	12.15	Put	Currency Future	554.0000	424.0000	(23.466)	0	0	0
26/11/2008	€ / R 2009/06/12	13.50	Put	Currency Future	1,227.0000	1,047.0000	(14.670)	0	0	0
26/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,337.0000	1,338.0000	0.075	0	0	0
26/11/2008	€ / R 2009/06/12	11.90	Put	Currency Future	468.0000	349.0000	(25.427)	0	0	0
26/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	845.0000	686.0000	(18.817)	0	0	0
26/11/2008	€ / R 2009/06/12	13.50	Call	Currency Future	1,069.0000	1,049.0000	(1.871)	0	0	0
26/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,746.0000	1,775.0000	1.661	0	0	0
26/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,811.0000	1,844.0000	1.822	0	0	0
26/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	519.0000	393.0000	(24.277)	0	0	0
26/11/2008	€ / R 2009/06/12	11.65	Call	Currency Future	2,084.0000	2,136.0000	2.495	0	0	0
26/11/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,584.0000	1,404.0000	(11.364)	0	0	0
26/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,429.0000	1,244.0000	(12.946)	0	0	0
26/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	754.0000	603.0000	(20.027)	0	0	0
26/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	971.0000	946.0000	(2.575)	0	0	0
26/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,944.0000	1,987.0000	2.212	0	0	0
26/11/2008	€ / R 2009/06/12	14.70	Call	Currency Future	663.0000	634.0000	(4.374)	0	0	0
26/11/2008	€ / R 2009/06/12	14.70	Put	Currency Future	2,021.0000	1,832.0000	(9.352)	0	0	0
26/11/2008	€ / R 2009/06/12	14.05	Call	Currency Future	876.0000	856.0000	(2.283)	0	0	0
26/11/2008	€ / R 2009/06/12	14.15	Call	Currency Future	840.0000	818.0000	(2.619)	0	0	0
26/11/2008	€ / R 2009/06/12	12.75	Put	Currency Future	799.0000	644.0000	(19.399)	0	0	0
26/11/2008	€ / R 2009/06/12	14.90	Put	Currency Future	2,165.0000	1,975.0000	(8.776)	0	0	0
26/11/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,584.0000	1,404.0000	(11.364)	0	0	0
26/11/2008	€ / R 2009/06/12	12.75	Call	Currency Future	1,391.0000	1,395.0000	0.288	0	0	0
26/11/2008	€ / R 2009/06/12	14.15	Put	Currency Future	1,648.0000	1,466.0000	(11.044)	0	0	0
26/11/2008	€ / R 2009/06/12	14.50	Call	Currency Future	724.0000	697.0000	(3.729)	0	0	0
26/11/2008	€ / R 2009/06/12	12.25	Put	Currency Future	591.0000	457.0000	(22.673)	0	0	0
26/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	948.0000	776.0000	(18.143)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,221.0000	1,201.0000	(1.638)	0	0	0
26/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	858.0000	837.0000	(2.448)	0	0	0
26/11/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,240.0000	1,227.0000	(1.048)	0	0	0
26/11/2008	€ / R 2009/06/12	12.25	Call	Currency Future	1,683.0000	1,708.0000	1.485	0	0	0
26/11/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,616.0000	1,435.0000	(11.200)	0	0	0
26/11/2008	€ / R 2009/06/12	11.65	Put	Currency Future	391.0000	284.0000	(27.366)	0	0	0
26/11/2008	€ / R 2009/06/12	13.10	Put	Currency Future	979.0000	799.0000	(18.386)	0	0	0
26/11/2008	€ / R 2009/06/12	12.95	Put	Currency Future	892.0000	730.0000	(18.161)	0	0	0
26/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,446.0000	1,455.0000	0.622	0	0	0
26/11/2008	€ / R 2009/06/12	14.50	Put	Currency Future	1,882.0000	1,695.0000	(9.936)	0	0	0
26/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	452.0000	336.0000	(25.664)	0	0	0
26/11/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,221.0000	1,201.0000	(1.638)	0	0	0
26/11/2008	€ / R 2009/06/12	12.95	Call	Currency Future	1,284.0000	1,282.0000	(0.156)	0	0	0
26/11/2008	€ / R 2009/06/12	13.10	Put	Currency Future	979.0000	799.0000	(18.386)	0	0	0
26/11/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,652.0000	1,675.0000	1.392	0	0	0
26/11/2008	€ / R 2009/06/12	15.20	Call	Currency Future	531.0000	498.0000	(6.215)	0	0	0
26/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,746.0000	1,562.0000	(10.538)	0	0	0
26/11/2008	€ / R 2009/06/12	12.30	Put	Currency Future	610.0000	473.0000	(22.459)	0	0	0
26/11/2008	€ / R 2009/06/12	15.20	Put	Currency Future	2,389.0000	2,196.0000	(8.079)	0	0	0
26/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	789.0000	764.0000	(3.169)	0	0	0
26/11/2008	€ / R 2009/06/12	14.90	Call	Currency Future	607.0000	576.0000	(5.107)	0	0	0
26/11/2008	€ / R 2009/06/12	13.90	Call	Currency Future	932.0000	914.0000	(1.931)	0	0	0
26/11/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,490.0000	1,313.0000	(11.879)	0	0	0
26/11/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,293.0000	1,111.0000	(14.076)	0	0	0
26/11/2008	€ / R 2009/06/12	12.35	Put	Currency Future	630.0000	491.0000	(22.063)	0	0	0
26/11/2008	€ / R 2009/06/12	14.65	Call	Currency Future	678.0000	649.0000	(4.277)	0	0	0
26/11/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,622.0000	1,642.0000	1.233	0	0	0
26/11/2008	€ / R 2009/06/12	12.90	Put	Currency Future	868.0000	708.0000	(18.433)	0	0	0
26/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,746.0000	1,562.0000	(10.538)	0	0	0
26/11/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,311.0000	1,309.0000	(0.153)	0	0	0
26/11/2008	€ / R 2009/06/12	15.10	Put	Currency Future	2,313.0000	2,121.0000	(8.301)	0	0	0
26/11/2008	€ / R 2009/06/12	15.10	Call	Currency Future	555.0000	523.0000	(5.766)	0	0	0
26/11/2008	€ / R 2009/06/12	14.20	Put	Currency Future	1,680.0000	1,498.0000	(10.833)	0	0	0
26/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	789.0000	764.0000	(3.169)	0	0	0
26/11/2008	€ / R 2009/06/12	14.20	Call	Currency Future	823.0000	800.0000	(2.795)	0	0	0
26/11/2008	€ / R 2009/06/12	14.65	Put	Currency Future	1,986.0000	1,798.0000	(9.466)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	€ / R 2009/06/12	15.00	Call	Currency Future	581.0000	549.0000	(5.508)	0	0	0
26/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	2,093.0000	1,903.0000	(9.078)	0	0	0
26/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	635.0000	604.0000	(4.882)	0	0	0
26/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,951.0000	1,763.0000	(9.636)	0	0	0
26/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	756.0000	730.0000	(3.439)	0	0	0
26/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,813.0000	1,628.0000	(10.204)	0	0	0
26/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	693.0000	665.0000	(4.040)	0	0	0
26/11/2008	€ / R 2009/06/12	15.00	Put	Currency Future	2,239.0000	2,047.0000	(8.575)	0	0	0
26/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	948.0000	776.0000	(18.143)	0	0	0
26/11/2008	€ / R 2009/06/12	13.45	Call	Currency Future	1,087.0000	1,068.0000	(1.748)	0	0	0
26/11/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,052.0000	1,031.0000	(1.996)	0	0	0
26/11/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,240.0000	1,227.0000	(1.048)	0	0	0
26/11/2008	€ / R 2009/06/12	13.45	Put	Currency Future	1,195.0000	1,016.0000	(14.979)	0	0	0
26/11/2008	€ / R 2009/06/12	12.80	Put	Currency Future	821.0000	665.0000	(19.001)	0	0	0
26/11/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,311.0000	1,309.0000	(0.153)	0	0	0
26/11/2008	€ / R 2009/06/12	12.90	Put	Currency Future	868.0000	708.0000	(18.433)	0	0	0
26/11/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,364.0000	1,366.0000	0.147	0	0	0
26/11/2008	€ / R 2009/06/12	13.00	Call	Currency Future	1,259.0000	1,254.0000	(0.397)	0	0	0
26/11/2008	€ / R 2009/06/12	12.40	Put	Currency Future	649.0000	508.0000	(21.726)	0	0	0
26/11/2008	€ / R 2009/06/12	12.30	Put	Currency Future	610.0000	473.0000	(22.459)	0	0	0
26/11/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,652.0000	1,675.0000	1.392	0	0	0
26/11/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,592.0000	1,610.0000	1.131	0	0	0
26/11/2008	€ / R 2009/06/12	13.00	Put	Currency Future	917.0000	753.0000	(17.884)	0	0	0
26/11/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,260.0000	1,079.0000	(14.365)	0	0	0
26/11/2008	€ / R 2009/06/12	13.75	Call	Currency Future	987.0000	962.0000	(2.533)	0	0	0
26/11/2008	€ / R 2009/06/12	11.80	Call	Currency Future	1,979.0000	2,024.0000	2.274	0	0	0
26/11/2008	€ / R 2009/06/12	11.70	Call	Currency Future	2,048.0000	2,098.0000	2.441	0	0	0
26/11/2008	€ / R 2009/06/12	11.70	Put	Currency Future	406.0000	296.0000	(27.094)	0	0	0
26/11/2008	€ / R 2009/06/12	12.15	Put	Currency Future	554.0000	424.0000	(23.466)	0	0	0
26/11/2008	€ / R 2009/06/12	11.80	Put	Currency Future	436.0000	322.0000	(26.147)	0	0	0
26/11/2008	€ / R 2009/06/12	11.90	Call	Currency Future	1,910.0000	1,951.0000	2.147	0	0	0
26/11/2008	€ / R 2009/06/12	13.95	Put	Currency Future	1,521.0000	1,343.0000	(11.703)	0	0	0
26/11/2008	€ / R 2009/06/12	13.95	Call	Currency Future	913.0000	894.0000	(2.081)	0	0	0
26/11/2008	€ / R 2009/06/12	13.85	Call	Currency Future	951.0000	930.0000	(2.208)	0	0	0
26/11/2008	€ / R 2009/06/12	13.35	Call	Currency Future	1,123.0000	1,106.0000	(1.514)	0	0	0
26/11/2008	€ / R 2009/06/12	13.70	Put	Currency Future	1,360.0000	1,177.0000	(13.456)	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
26/11/2008	€ / R	2009/06/12	13.35	Put	Currency Future	1,131.0000	955.0000	(15.561)	0	0	0
26/11/2008	€ / R	2009/06/12	13.85	Put	Currency Future	1,459.0000	1,278.0000	(12.406)	0	0	0
26/11/2008	€ / R	2009/06/12	13.70	Call	Currency Future	1,002.0000	979.0000	(2.295)	0	0	0
26/11/2008	ALBI	2009/02/05			Index Future	294.7910	290.6680	(1.399)	0.0000	0.0000	607
26/11/2008	ALBI	2009/05/07			Index Future	303.1310	298.9010	(1.395)	0.0000	0.0000	0
26/11/2008	ALBI	2009/08/06			Index Future	307.4180	303.5730	(1.251)	0.0000	0.0000	0
26/11/2008	CRD1	2009/02/05			Index Future	123.0270	121.9390	(0.884)	0.0000	0.0000	0
26/11/2008	CRD1	2009/05/07			Index Future	126.5570	125.4400	(0.883)	0.0000	0.0000	0
26/11/2008	CRD1	2009/08/06			Index Future	129.9790	128.8360	(0.879)	0.0000	0.0000	2
26/11/2008	GOVI	2009/02/05			jGovi	296.2375	292.3615	(1.308)	0.0000	0.0000	509
26/11/2008	GOVI	2009/05/07			jGovi	304.7385	300.7575	(1.306)	0.0000	0.0000	0
26/11/2008	GOVI	2009/08/06			jGovi	312.9780	308.8990	(1.303)	0.0000	0.0000	0
26/11/2008	ILBI	2009/02/05			Index Future	339.6270	339.6270	-	0.0000	0.0000	1
26/11/2008	ILBI	2009/05/07			Index Future	349.3920	349.3920	-	0.0000	0.0000	0
26/11/2008	J153	2010/08/31			jSwap	9.2590	9.5640	3.294	0.0000	0.0000	0
26/11/2008	J157	2015/09/15			jSwap	8.2160	8.5160	3.651	0.0000	0.0000	0
26/11/2008	J186	2026/12/21			jSwap	7.5660	7.8670	3.978	0.0000	0.0000	0
26/11/2008	J201	2014/12/22			jSwap	8.4320	8.7240	3.463	0.0000	0.0000	0
26/11/2008	J203	2017/09/15			jSwap	8.1540	8.4470	3.593	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
26/11/2008	J204	2018/12/21			jSwap	8.2420	8.5440	3.664	0.0000	0.0000	0
26/11/2008	J207	2020/01/15			jSwap	8.1310	8.4440	3.849	0.0000	0.0000	0
26/11/2008	JBAR	2005/12/21			jBar	12.1750	12.0750	(0.821)	0.0000	0.0000	0
26/11/2008	JFRA	2009/02/05			jFra	10.7240	11.0160	2.723	0.0000	0.0000	0
26/11/2008	JFRA	2009/05/07			jFra	8.9690	9.3150	3.858	0.0000	0.0000	0
26/11/2008	JFRA	2009/08/06			jFra	7.9560	8.3570	5.040	0.0000	0.0000	0
26/11/2008	JFRA	2009/11/05			jFra	7.2510	7.7640	7.075	0.0000	0.0000	0
26/11/2008	JN02	2009/02/05			jNote	8.0890	8.4760	4.784	0.0000	0.0000	0
26/11/2008	JN02	2009/05/07			jNote	7.6570	8.0430	5.041	0.0000	0.0000	0
26/11/2008	JN02	2009/08/06			jNote	7.4680	7.8440	5.035	0.0000	0.0000	0
26/11/2008	JN05	2009/02/05			jNote	7.8430	8.1670	4.131	0.0000	0.0000	0
26/11/2008	JN05	2009/05/07			jNote	7.6640	7.9880	4.228	0.0000	0.0000	0
26/11/2008	JN05	2009/08/06			jNote	7.5920	7.9090	4.175	0.0000	0.0000	0
26/11/2008	JN10	2009/02/05			jNote	7.7850	8.1020	4.072	0.0000	0.0000	0
26/11/2008	JN10	2009/05/07			jNote	7.6640	7.9840	4.175	0.0000	0.0000	0
26/11/2008	JN10	2009/08/06			jNote	7.5990	7.9170	4.185	0.0000	0.0000	0
26/11/2008	JROD	2008/11/28			jRod	11.8000	11.8000	-	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
26/11/2008	JROD	2008/12/31			jRod	11.9030	11.8870	(0.134)	0.0000	0.0000	0
26/11/2008	JROD	2009/01/30			jRod	12.0590	12.0260	(0.274)	0.0000	0.0000	0
26/11/2008	JROD	2009/02/27			jRod	11.9610	11.9360	(0.209)	0.0000	0.0000	0
26/11/2008	JROD	2009/03/31			jRod	11.9000	11.8660	(0.286)	0.0000	0.0000	0
26/11/2008	JROD	2009/04/30			jRod	11.7410	11.6980	(0.366)	0.0000	0.0000	0
26/11/2008	JROD	2009/05/29			jRod	11.6160	11.5810	(0.301)	0.0000	0.0000	0
26/11/2008	JROD	2009/06/30			jRod	11.4250	11.3840	(0.359)	0.0000	0.0000	0
26/11/2008	OTH1	2009/02/05			Index Future	258.8030	280.6970	8.460	0.0000	0.0000	0
26/11/2008	OTH1	2009/05/07			Index Future	294.0050	288.7580	(1.785)	0.0000	0.0000	0
26/11/2008	OTH1	2009/08/06			Index Future	301.9540	296.5750	(1.781)	0.0000	0.0000	3
26/11/2008	R153	2009/02/05			Bond Future	7.5680	7.8090	3.184	0.0000	0.0000	4,514
26/11/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	3,602.0000	3,241.0000	(10.022)	0	0	0
26/11/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	4.0000	7.0000	75.000	0	0	0
26/11/2008	R153	2009/05/07			Bond Future	6.8350	7.1730	4.945	0.0000	0.0000	0
26/11/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	403.0000	492.0000	22.084	0	0	0
26/11/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	3,466.0000	3,118.0000	(10.040)	0	0	0
26/11/2008	R153	2009/08/06			Bond Future	5.8290	6.5980	13.193	0.0000	0.0000	0
26/11/2008	R153	2009/08/06	10.00	Put	Option on Bond Future	652.0000	834.0000	27.914	0	0	0
26/11/2008	R153	2009/08/06	10.00	Call	Option on Bond Future	4,945.0000	4,316.0000	(12.720)	0	0	0
26/11/2008	R153	2009/08/06	9.75	Put	Option on Bond Future	708.0000	902.0000	27.401	0	0	0
26/11/2008	R153	2009/08/06	9.75	Call	Option on Bond Future	4,752.0000	4,134.0000	(13.005)	0	0	0
26/11/2008	R157	2009/02/05			Bond Future	7.7990	8.0450	3.154	7.9500	7.9500	7,050

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	6,432.0000	5,306.0000	(17.506)	0	0	600
26/11/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	894.0000	1,230.0000	37.584	0	0	0
26/11/2008	R157	2009/02/05	8.25	Call	Option on Bond Future	4,366.0000	3,443.0000	(21.141)	0	0	850
26/11/2008	R157	2009/02/05	8.25	Put	Option on Bond Future	1,700.0000	2,240.0000	31.765	0	0	0
26/11/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	12,483.0000	11,088.0000	(11.175)	0	0	0
26/11/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	129.0000	197.0000	52.713	0	0	0
26/11/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	8,761.0000	7,488.0000	(14.530)	0	0	0
26/11/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	436.0000	626.0000	43.578	0	0	850
26/11/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	9,984.0000	8,659.0000	(13.271)	0	0	600
26/11/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	296.0000	434.0000	46.622	0	0	0
26/11/2008	R157	2009/05/07			Bond Future	7.6240	7.8940	3.541	0.0000	0.0000	1,624
26/11/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	1,398.0000	1,763.0000	26.109	0	0	0
26/11/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	9,132.0000	7,930.0000	(13.163)	0	0	0
26/11/2008	R157	2009/08/06			Bond Future	7.4500	7.8020	4.725	0.0000	0.0000	5,000
26/11/2008	R157	2009/08/06	9.25	Call	Option on Bond Future	9,821.0000	7,937.0000	(19.183)	0	0	0
26/11/2008	R157	2009/08/06	9.25	Put	Option on Bond Future	77.0000	177.0000	129.870	0	0	0
26/11/2008	R186	2009/02/05			Bond Future	7.7450	8.0260	3.628	0.0000	0.0000	2,830
26/11/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/11/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	15,593.0000	12,442.0000	(20.208)	0	0	0
26/11/2008	R186	2009/05/07			Bond Future	7.6390	7.9340	3.862	0.0000	0.0000	0
26/11/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	14,322.0000	11,002.0000	(23.181)	0	0	0
26/11/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	0.0000	4.0000	100.000	0	0	0
26/11/2008	R186	2009/08/06			Bond Future	7.5410	7.8770	4.456	0.0000	0.0000	2,500
26/11/2008	R186	2009/08/06	9.00	Put	Option on Bond Future	2.0000	18.0000	800.000	0	0	0
26/11/2008	R186	2009/08/06	9.00	Call	Option on Bond Future	15,337.0000	11,559.0000	(24.633)	0	0	0
26/11/2008	R196	2009/02/05			Bond Future	12.0130	11.9170	(0.799)	0.0000	0.0000	0
26/11/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	893.0000	889.0000	(0.448)	0	0	0
26/11/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	958.0000	949.0000	(0.939)	0	0	0
26/11/2008	R196	2009/05/07			Bond Future	10.9710	11.0130	0.383	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
26/11/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	147.0000	140.0000	(4.762)	0	0	0
26/11/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	139.0000	144.0000	3.597	0	0	0
26/11/2008	R201	2009/02/05			Bond Future	7.8300	8.0600	2.937	0.0000	0.0000	2
26/11/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1.0000	6.0000	500.000	0	0	0
26/11/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	6,486.0000	5,405.0000	(16.667)	0	0	0
26/11/2008	R201	2009/05/07			Bond Future	7.6190	7.8750	3.360	0.0000	0.0000	0
26/11/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	25.0000	57.0000	128.000	0	0	0
26/11/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	7,264.0000	6,117.0000	(15.790)	0	0	0
26/11/2008	R201	2009/08/06			Bond Future	7.4100	7.7540	4.642	0.0000	0.0000	0
26/11/2008	R201	2009/08/06	9.25	Put	Option on Bond Future	55.0000	125.0000	127.273	0	0	0
26/11/2008	R201	2009/08/06	9.25	Call	Option on Bond Future	7,973.0000	6,504.0000	(18.425)	0	0	0
26/11/2008	R203	2009/02/05			Bond Future	7.8560	8.1010	3.119	0.0000	0.0000	0
26/11/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	8,270.0000	6,751.0000	(18.368)	0	0	0
26/11/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
26/11/2008	R203	2009/05/07			Bond Future	7.7010	7.9660	3.441	0.0000	0.0000	0
26/11/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	7,685.0000	6,090.0000	(20.755)	0	0	0
26/11/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	13.0000	46.0000	253.846	0	0	0
26/11/2008	R203	2009/08/06			Bond Future	7.5500	7.8790	4.358	0.0000	0.0000	0
26/11/2008	R203	2009/08/06	9.25	Put	Option on Bond Future	16.0000	54.0000	237.500	0	0	0
26/11/2008	R203	2009/08/06	9.25	Call	Option on Bond Future	9,811.0000	7,855.0000	(19.937)	0	0	0
26/11/2008	R204	2009/02/05			Bond Future	7.8680	8.1120	3.101	0.0000	0.0000	9
26/11/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/11/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	8,869.0000	7,225.0000	(18.536)	0	0	0
26/11/2008	R204	2009/05/07			Bond Future	7.7290	7.9910	3.390	0.0000	0.0000	0
26/11/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	9.0000	35.0000	288.889	0	0	0
26/11/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	8,168.0000	6,439.0000	(21.168)	0	0	0
26/11/2008	R204	2009/08/06			Bond Future	7.5980	7.9160	4.185	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
26/11/2008	R204	2009/08/06	9.25	Call	Option on Bond Future	10,384.0000	8,297.0000	(20.098)	0	0	0
26/11/2008	R204	2009/08/06	9.25	Put	Option on Bond Future	8.0000	31.0000	287.500	0	0	0
26/11/2008	R206	2009/02/05			Bond Future	7.8050	8.0370	2.972	0.0000	0.0000	1,730
26/11/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	3.0000	10.0000	233.333	0	0	0
26/11/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	5,579.0000	4,664.0000	(16.401)	0	0	0
26/11/2008	R206	2009/05/07			Bond Future	7.5680	7.8310	3.475	0.0000	0.0000	0
26/11/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	5,439.0000	4,495.0000	(17.356)	0	0	0
26/11/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	75.0000	144.0000	92.000	0	0	0
26/11/2008	R206	2009/08/06			Bond Future	7.3260	7.6900	4.969	0.0000	0.0000	0
26/11/2008	R206	2009/08/06	9.25	Call	Option on Bond Future	6,964.0000	5,696.0000	(18.208)	0	0	0
26/11/2008	R206	2009/08/06	9.25	Put	Option on Bond Future	76.0000	158.0000	107.895	0	0	0
26/11/2008	R207	2009/02/05			Bond Future	7.8460	8.0990	3.225	0.0000	0.0000	0
26/11/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	9,254.0000	7,494.0000	(19.019)	0	0	0
26/11/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/11/2008	R207	2009/05/07			Bond Future	7.7210	7.9900	3.484	0.0000	0.0000	0
26/11/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	8,471.0000	6,621.0000	(21.839)	0	0	0
26/11/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	4.0000	19.0000	375.000	0	0	0
26/11/2008	R207	2009/08/06			Bond Future	7.6010	7.9220	4.223	0.0000	0.0000	0
26/11/2008	R207	2009/08/06	9.25	Call	Option on Bond Future	10,706.0000	8,507.0000	(20.540)	0	0	0
26/11/2008	R207	2009/08/06	9.25	Put	Option on Bond Future	3.0000	17.0000	466.667	0	0	0
26/11/2008	R208	2009/02/05			Bond Future	7.8310	8.0780	3.154	0.0000	0.0000	0
26/11/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	6,404.0000	4,628.0000	(27.733)	0	0	0
26/11/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	0.0000	7.0000	100.000	0	0	0
26/11/2008	R208	2009/05/07			Bond Future	7.7120	7.9690	3.332	0.0000	0.0000	0
26/11/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	8.0000	42.0000	425.000	0	0	0
26/11/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	7,208.0000	5,386.0000	(25.277)	0	0	0
26/11/2008	R208	2009/08/06			Bond Future	7.6510	7.9140	3.437	0.0000	0.0000	0

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26/11/2008	R208	2009/08/06	9.25	Call	Option on Bond Future	10,733.0000	8,855.0000	(17.497)	0	0	0
26/11/2008	R208	2009/08/06	9.25	Put	Option on Bond Future	2.0000	11.0000	450.000	0	0	0
26/11/2008	R209	2009/02/05			Bond Future	7.3930	7.6700	3.747	0.0000	0.0000	5,545
26/11/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	14,450.0000	11,642.0000	(19.433)	0	0	0
26/11/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/11/2008	R209	2009/05/07			Bond Future	7.3060	7.5930	3.928	0.0000	0.0000	0
26/11/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	15,338.0000	12,390.0000	(19.220)	0	0	0
26/11/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/11/2008	R209	2009/08/06			Bond Future	7.2250	7.5430	4.401	0.0000	0.0000	0
26/11/2008	R209	2009/08/06	8.75	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
26/11/2008	R209	2009/08/06	8.75	Call	Option on Bond Future	14,197.0000	10,898.0000	(23.237)	0	0	0
26/11/2008	TRT1	2009/02/05			Index Future	292.4600	288.6030	(1.319)	0.0000	0.0000	0
26/11/2008	TRT1	2009/05/07			Index Future	300.8530	296.8910	(1.317)	0.0000	0.0000	0
26/11/2008	TRT1	2009/08/06			Index Future	308.9880	304.9280	(1.314)	0.0000	0.0000	100
26/11/2008	ZAAD	2008/12/12			Currency Future	6.4013	6.4797	1.225	6.4500	6.4200	5,413
26/11/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	292.0000	336.0000	15.068	0	0	0
26/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/11/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	399.0000	456.0000	14.286	0	0	0
26/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	1,155.0000	1,076.0000	(6.840)	0	0	0
26/11/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	90.0000	57.0000	(36.667)	0	0	0
26/11/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	9.0000	9.0000	-	0	0	0
26/11/2008	ZAAD	2008/12/12	8.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/11/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	479.0000	402.0000	(16.075)	0	0	0
26/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	6.0000	6.0000	-	0	0	0
26/11/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	397.0000	323.0000	(18.640)	0	0	0
26/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,500.0000	1,422.0000	(5.200)	0	0	0
26/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	109.0000	116.0000	6.422	0	0	0
26/11/2008	ZAAD	2008/12/12	7.60	Put	Currency Future	1,204.0000	1,125.0000	(6.561)	0	0	0
26/11/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	1,058.0000	979.0000	(7.467)	0	0	0

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26/11/2008	ZAAD 2008/12/12	6.70	Call	Currency Future	98.0000	103.0000	5.102	0	0	0
26/11/2008	ZAAD 2008/12/12	7.80	Put	Currency Future	1,401.0000	1,322.0000	(5.639)	0	0	0
26/11/2008	ZAAD 2008/12/12	7.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/11/2008	ZAAD 2008/12/12	7.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/11/2008	ZAAD 2008/12/12	5.95	Call	Currency Future	481.0000	545.0000	13.306	0	0	0
26/11/2008	ZAAD 2008/12/12	7.65	Put	Currency Future	1,253.0000	1,174.0000	(6.305)	0	0	0
26/11/2008	ZAAD 2008/12/12	7.70	Put	Currency Future	1,302.0000	1,223.0000	(6.068)	0	0	0
26/11/2008	ZAAD 2008/12/12	7.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
26/11/2008	ZAAD 2008/12/12	6.40	Put	Currency Future	186.0000	130.0000	(30.108)	0	0	0
26/11/2008	ZAAD 2008/12/12	5.90	Put	Currency Future	23.0000	11.0000	(52.174)	0	0	0
26/11/2008	ZAAD 2008/12/12	7.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/11/2008	ZAAD 2008/12/12	8.00	Put	Currency Future	1,600.0000	1,521.0000	(4.938)	0	0	0
26/11/2008	ZAAD 2008/12/12	6.65	Put	Currency Future	357.0000	286.0000	(19.888)	0	0	0
26/11/2008	ZAAD 2008/12/12	7.45	Put	Currency Future	1,058.0000	979.0000	(7.467)	0	0	0
26/11/2008	ZAAD 2008/12/12	7.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/11/2008	ZAAD 2008/12/12	6.75	Call	Currency Future	88.0000	92.0000	4.545	0	0	0
26/11/2008	ZAAD 2008/12/12	6.80	Call	Currency Future	80.0000	82.0000	2.500	0	0	0
26/11/2008	ZAAD 2008/12/12	7.30	Put	Currency Future	915.0000	837.0000	(8.525)	0	0	0
26/11/2008	ZAAD 2008/12/12	6.50	Put	Currency Future	249.0000	185.0000	(25.703)	0	0	0
26/11/2008	ZAAD 2008/12/12	6.75	Put	Currency Future	437.0000	362.0000	(17.162)	0	0	0
26/11/2008	ZAAD 2008/12/12	7.40	Put	Currency Future	1,010.0000	931.0000	(7.822)	0	0	0
26/11/2008	ZAAD 2008/12/12	6.90	Call	Currency Future	60.0000	66.0000	10.000	0	0	0
26/11/2008	ZAAD 2008/12/12	6.05	Put	Currency Future	48.0000	27.0000	(43.750)	0	0	0
26/11/2008	ZAAD 2008/12/12	6.90	Put	Currency Future	558.0000	486.0000	(12.903)	0	0	0
26/11/2008	ZAAD 2008/12/12	6.55	Put	Currency Future	283.0000	217.0000	(23.322)	0	0	0
26/11/2008	ZAAD 2008/12/12	5.80	Put	Currency Future	13.0000	6.0000	(53.846)	0	0	0
26/11/2008	ZAAD 2008/12/12	7.30	Put	Currency Future	915.0000	837.0000	(8.525)	0	0	0
26/11/2008	ZAAD 2008/12/12	7.40	Call	Currency Future	11.0000	11.0000	-	0	0	0
26/11/2008	ZAAD 2008/12/12	7.50	Call	Currency Future	7.0000	7.0000	-	0	0	0
26/11/2008	ZAAD 2008/12/12	6.55	Call	Currency Future	135.0000	146.0000	8.148	0	0	0
26/11/2008	ZAAD 2008/12/12	7.75	Put	Currency Future	1,351.0000	1,273.0000	(5.774)	0	0	0
26/11/2008	ZAAD 2008/12/12	6.80	Put	Currency Future	479.0000	402.0000	(16.075)	0	0	0
26/11/2008	ZAAD 2008/12/12	7.40	Call	Currency Future	11.0000	11.0000	-	0	0	0
26/11/2008	ZAAD 2008/12/12	6.30	Call	Currency Future	233.0000	267.0000	14.592	0	0	0
26/11/2008	ZAAD 2008/12/12	6.10	Put	Currency Future	60.0000	35.0000	(41.667)	0	0	0
26/11/2008	ZAAD 2008/12/12	5.80	Call	Currency Future	614.0000	685.0000	11.564	0	0	0

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26/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	16.0000	16.0000	-	0	0	0
26/11/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	135.0000	146.0000	8.148	0	0	0
26/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,500.0000	1,422.0000	(5.200)	0	0	0
26/11/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	558.0000	486.0000	(12.903)	0	0	0
26/11/2008	ZAAD	2008/12/12	6.10	Call	Currency Future	361.0000	414.0000	14.681	0	0	0
26/11/2008	ZAAD	2008/12/12	5.90	Call	Currency Future	524.0000	591.0000	12.786	0	0	0
26/11/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,302.0000	1,223.0000	(6.068)	0	0	0
26/11/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	187.0000	210.0000	12.299	0	0	0
26/11/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	132.0000	87.0000	(34.091)	0	0	0
26/11/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	80.0000	82.0000	2.500	0	0	0
26/11/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	132.0000	87.0000	(34.091)	0	0	0
26/11/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	60.0000	66.0000	10.000	0	0	0
26/11/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	121.0000	130.0000	7.438	0	0	0
26/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	1,155.0000	1,076.0000	(6.840)	0	0	0
26/11/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	168.0000	186.0000	10.714	0	0	0
26/11/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	283.0000	217.0000	(23.322)	0	0	0
26/11/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	44.0000	48.0000	9.091	0	0	0
26/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	29.0000	15.0000	(48.276)	0	0	0
26/11/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	150.0000	165.0000	10.000	0	0	0
26/11/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	186.0000	130.0000	(30.108)	0	0	0
26/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	51.0000	56.0000	9.804	0	0	0
26/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	109.0000	116.0000	6.422	0	0	0
26/11/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	320.0000	250.0000	(21.875)	0	0	0
26/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	6.0000	6.0000	-	0	0	0
26/11/2008	ZAAD	2008/12/12	7.10	Put	Currency Future	730.0000	654.0000	(10.411)	0	0	0
26/11/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	9.0000	9.0000	-	0	0	0
26/11/2008	ZAAD	2008/12/12	7.10	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
26/11/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	518.0000	444.0000	(14.286)	0	0	0
26/11/2008	ZAAD	2008/12/12	7.50	Put	Currency Future	1,106.0000	1,028.0000	(7.052)	0	0	0
26/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	216.0000	156.0000	(27.778)	0	0	0
26/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	29.0000	15.0000	(48.276)	0	0	0
26/11/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	187.0000	210.0000	12.299	0	0	0
26/11/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	69.0000	73.0000	5.797	0	0	0
26/11/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	643.0000	568.0000	(11.664)	0	0	0
26/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	481.0000	545.0000	13.306	0	0	0
26/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	600.0000	526.0000	(12.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	325.0000	374.0000	15.077	0	0	0
26/11/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	357.0000	286.0000	(19.888)	0	0	0
26/11/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	397.0000	323.0000	(18.640)	0	0	0
26/11/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	48.0000	27.0000	(43.750)	0	0	0
26/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
26/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	74.0000	45.0000	(39.189)	0	0	0
26/11/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	261.0000	300.0000	14.943	0	0	0
26/11/2008	ZAAD	2008/12/12	5.75	Call	Currency Future	661.0000	734.0000	11.044	0	0	0
26/11/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	110.0000	71.0000	(35.455)	0	0	0
26/11/2008	ZAAD	2008/12/12	5.85	Call	Currency Future	569.0000	638.0000	12.127	0	0	0
26/11/2008	ZAAD	2008/12/12	5.85	Put	Currency Future	17.0000	8.0000	(52.941)	0	0	0
26/11/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	98.0000	103.0000	5.102	0	0	0
26/11/2008	ZAAD	2008/12/12	5.75	Put	Currency Future	10.0000	4.0000	(60.000)	0	0	0
26/11/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	233.0000	267.0000	14.592	0	0	0
26/11/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/11/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	776.0000	699.0000	(9.923)	0	0	0
26/11/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	399.0000	456.0000	14.286	0	0	0
26/11/2008	ZAAD	2008/12/12	6.00	Put	Currency Future	37.0000	20.0000	(45.946)	0	0	0
26/11/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	209.0000	237.0000	13.397	0	0	0
26/11/2008	ZAAD	2008/12/12	6.00	Call	Currency Future	439.0000	500.0000	13.895	0	0	0
26/11/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	168.0000	186.0000	10.714	0	0	0
26/11/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	158.0000	107.0000	(32.278)	0	0	0
26/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	216.0000	156.0000	(27.778)	0	0	0
26/11/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
26/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	16.0000	16.0000	-	0	0	0
26/11/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	1,010.0000	931.0000	(7.822)	0	0	0
26/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
26/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
26/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	74.0000	45.0000	(39.189)	0	0	0
26/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	821.0000	744.0000	(9.379)	0	0	0
26/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	325.0000	374.0000	15.077	0	0	0
26/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	686.0000	611.0000	(10.933)	0	0	0
26/11/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	90.0000	57.0000	(36.667)	0	0	0
26/11/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	962.0000	884.0000	(8.108)	0	0	0
26/11/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	292.0000	336.0000	15.068	0	0	0
26/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	821.0000	744.0000	(9.379)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
26/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
26/11/2008	ZAAD	2008/12/12	7.25	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
26/11/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	868.0000	790.0000	(8.986)	0	0	0
26/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
26/11/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	776.0000	699.0000	(9.923)	0	0	0
26/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	600.0000	526.0000	(12.333)	0	0	0
26/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	51.0000	56.0000	9.804	0	0	0
26/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	686.0000	611.0000	(10.933)	0	0	0
26/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
26/11/2008	ZAAD	2009/03/16			Currency Future	6.5123	6.5916	1.218	0.0000	0.0000	2,036
26/11/2008	ZAAD	2009/03/16	7.45	Put	Currency Future	1,060.0000	1,001.0000	(5.566)	0	0	0
26/11/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	714.0000	668.0000	(6.443)	0	0	0
26/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	212.0000	244.0000	15.094	0	0	0
26/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	497.0000	449.0000	(9.658)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.05	Put	Currency Future	141.0000	124.0000	(12.057)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	270.0000	296.0000	9.630	0	0	0
26/11/2008	ZAAD	2009/03/16	7.50	Put	Currency Future	1,101.0000	1,042.0000	(5.359)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	295.0000	325.0000	10.169	0	0	0
26/11/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	364.0000	321.0000	(11.813)	0	0	0
26/11/2008	ZAAD	2009/03/16	7.55	Call	Currency Future	105.0000	124.0000	18.095	0	0	0
26/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	861.0000	809.0000	(6.039)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	539.0000	595.0000	10.390	0	0	0
26/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	646.0000	592.0000	(8.359)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	497.0000	449.0000	(9.658)	0	0	0
26/11/2008	ZAAD	2009/03/16	7.55	Put	Currency Future	1,143.0000	1,083.0000	(5.249)	0	0	0
26/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	131.0000	153.0000	16.794	0	0	0
26/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	177.0000	153.0000	(13.559)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	607.0000	555.0000	(8.567)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	310.0000	340.0000	9.677	0	0	0
26/11/2008	ZAAD	2009/03/16	7.45	Call	Currency Future	122.0000	143.0000	17.213	0	0	0
26/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	1,019.0000	962.0000	(5.594)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	242.0000	271.0000	11.983	0	0	0
26/11/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	376.0000	413.0000	9.840	0	0	0
26/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	173.0000	201.0000	16.185	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	ZAAD	2009/03/16	6.05	Call	Currency Future	604.0000	665.0000	10.099	0	0	0
26/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	197.0000	170.0000	(13.706)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	258.0000	283.0000	9.690	0	0	0
26/11/2008	ZAAD	2009/03/16	5.95	Call	Currency Future	675.0000	740.0000	9.630	0	0	0
26/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	680.0000	629.0000	(7.500)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	127.0000	111.0000	(12.598)	0	0	0
26/11/2008	ZAAD	2009/03/16	7.60	Put	Currency Future	1,185.0000	1,124.0000	(5.148)	0	0	0
26/11/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	113.0000	98.0000	(13.274)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	569.0000	630.0000	10.721	0	0	0
26/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	750.0000	702.0000	(6.400)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	310.0000	340.0000	9.677	0	0	0
26/11/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	100.0000	87.0000	(13.000)	0	0	0
26/11/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	227.0000	259.0000	14.097	0	0	0
26/11/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	533.0000	483.0000	(9.381)	0	0	0
26/11/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	713.0000	779.0000	9.257	0	0	0
26/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	510.0000	562.0000	10.196	0	0	0
26/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,449.0000	1,383.0000	(4.555)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	462.0000	416.0000	(9.957)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	157.0000	138.0000	(12.102)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	570.0000	518.0000	(9.123)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	639.0000	702.0000	9.859	0	0	0
26/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	282.0000	310.0000	9.929	0	0	0
26/11/2008	ZAAD	2009/03/16	7.50	Call	Currency Future	113.0000	133.0000	17.699	0	0	0
26/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	61.0000	74.0000	21.311	0	0	0
26/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	177.0000	153.0000	(13.559)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	258.0000	283.0000	9.690	0	0	0
26/11/2008	ZAAD	2009/03/16	7.80	Call	Currency Future	72.0000	86.0000	19.444	0	0	0
26/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	325.0000	357.0000	9.846	0	0	0
26/11/2008	ZAAD	2009/03/16	7.80	Put	Currency Future	1,360.0000	1,295.0000	(4.779)	0	0	0
26/11/2008	ZAAD	2009/03/16	7.70	Call	Currency Future	84.0000	100.0000	19.048	0	0	0
26/11/2008	ZAAD	2009/03/16	7.85	Call	Currency Future	67.0000	80.0000	19.403	0	0	0
26/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	462.0000	416.0000	(9.957)	0	0	0
26/11/2008	ZAAD	2009/03/16	7.85	Put	Currency Future	1,404.0000	1,339.0000	(4.630)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	570.0000	518.0000	(9.123)	0	0	0
26/11/2008	ZAAD	2009/03/16	7.65	Put	Currency Future	1,228.0000	1,166.0000	(5.049)	0	0	0
26/11/2008	ZAAD	2009/03/16	7.70	Put	Currency Future	1,272.0000	1,209.0000	(4.953)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	341.0000	375.0000	9.971	0	0	0
26/11/2008	ZAAD	2009/03/16	7.75	Put	Currency Future	1,315.0000	1,251.0000	(4.867)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	646.0000	592.0000	(8.359)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	325.0000	357.0000	9.846	0	0	0
26/11/2008	ZAAD	2009/03/16	7.95	Call	Currency Future	57.0000	69.0000	21.053	0	0	0
26/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	414.0000	455.0000	9.903	0	0	0
26/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	242.0000	271.0000	11.983	0	0	0
26/11/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	786.0000	737.0000	(6.234)	0	0	0
26/11/2008	ZAAD	2009/03/16	7.65	Call	Currency Future	91.0000	108.0000	18.681	0	0	0
26/11/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	428.0000	384.0000	(10.280)	0	0	0
26/11/2008	ZAAD	2009/03/16	8.05	Call	Currency Future	48.0000	59.0000	22.917	0	0	0
26/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	539.0000	595.0000	10.390	0	0	0
26/11/2008	ZAAD	2009/03/16	7.60	Call	Currency Future	98.0000	116.0000	18.367	0	0	0
26/11/2008	ZAAD	2009/03/16	8.05	Put	Currency Future	1,586.0000	1,517.0000	(4.351)	0	0	0
26/11/2008	ZAAD	2009/03/16	7.95	Put	Currency Future	1,494.0000	1,427.0000	(4.485)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	282.0000	310.0000	9.929	0	0	0
26/11/2008	ZAAD	2009/03/16	7.75	Call	Currency Future	78.0000	93.0000	19.231	0	0	0
26/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	750.0000	702.0000	(6.400)	0	0	0
26/11/2008	ZAAD	2009/03/16	8.20	Put	Currency Future	1,725.0000	1,655.0000	(4.058)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	332.0000	292.0000	(12.048)	0	0	0
26/11/2008	ZAAD	2009/03/16	8.20	Call	Currency Future	38.0000	47.0000	23.684	0	0	0
26/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	332.0000	292.0000	(12.048)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	680.0000	629.0000	(7.500)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	302.0000	263.0000	(12.914)	0	0	0
26/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	61.0000	74.0000	21.311	0	0	0
26/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	212.0000	244.0000	15.094	0	0	0
26/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,449.0000	1,383.0000	(4.555)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	395.0000	433.0000	9.620	0	0	0
26/11/2008	ZAAD	2009/03/16	8.00	Call	Currency Future	52.0000	64.0000	23.077	0	0	0
26/11/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	273.0000	237.0000	(13.187)	0	0	0
26/11/2008	ZAAD	2009/03/16	8.00	Put	Currency Future	1,540.0000	1,472.0000	(4.416)	0	0	0
26/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	1,019.0000	962.0000	(5.594)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	221.0000	191.0000	(13.575)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	435.0000	479.0000	10.115	0	0	0
26/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	396.0000	352.0000	(11.111)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	358.0000	393.0000	9.777	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	ZAAD	2009/03/16	8.10	Put	Currency Future	1,632.0000	1,563.0000	(4.228)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	395.0000	433.0000	9.620	0	0	0
26/11/2008	ZAAD	2009/03/16	8.10	Call	Currency Future	45.0000	55.0000	22.222	0	0	0
26/11/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	246.0000	213.0000	(13.415)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	483.0000	532.0000	10.145	0	0	0
26/11/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	458.0000	504.0000	10.044	0	0	0
26/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	823.0000	773.0000	(6.075)	0	0	0
26/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	186.0000	214.0000	15.054	0	0	0
26/11/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	199.0000	229.0000	15.075	0	0	0
26/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	396.0000	352.0000	(11.111)	0	0	0
26/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	151.0000	176.0000	16.556	0	0	0
26/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	358.0000	393.0000	9.777	0	0	0
26/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	131.0000	153.0000	16.794	0	0	0
26/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	939.0000	884.0000	(5.857)	0	0	0
26/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	939.0000	884.0000	(5.857)	0	0	0
26/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	151.0000	176.0000	16.556	0	0	0
26/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	861.0000	809.0000	(6.039)	0	0	0
26/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	173.0000	201.0000	16.185	0	0	0
26/11/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	141.0000	164.0000	16.312	0	0	0
26/11/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	978.0000	923.0000	(5.624)	0	0	0
26/11/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	900.0000	846.0000	(6.000)	0	0	0
26/11/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	162.0000	188.0000	16.049	0	0	0
26/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	197.0000	170.0000	(13.706)	0	0	0
26/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	510.0000	562.0000	10.196	0	0	0
26/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	414.0000	455.0000	9.903	0	0	0
26/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	302.0000	263.0000	(12.914)	0	0	0
26/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	186.0000	214.0000	15.054	0	0	0
26/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	823.0000	773.0000	(6.075)	0	0	0
26/11/2008	ZAAD	2009/06/12			Currency Future	6.6141	6.7004	1.305	0.0000	0.0000	600
26/11/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,263.0000	1,208.0000	(4.355)	0	0	0
26/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,144.0000	1,092.0000	(4.545)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	375.0000	340.0000	(9.333)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	376.0000	414.0000	10.106	0	0	0
26/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	209.0000	242.0000	15.789	0	0	0
26/11/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	539.0000	590.0000	9.462	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	232.0000	268.0000	15.517	0	0	0
26/11/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	993.0000	945.0000	(4.834)	0	0	0
26/11/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	850.0000	807.0000	(5.059)	0	0	0
26/11/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	850.0000	807.0000	(5.059)	0	0	0
26/11/2008	ZAAD	2009/06/12	8.30	Call	Currency Future	90.0000	110.0000	22.222	0	0	0
26/11/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	257.0000	296.0000	15.175	0	0	0
26/11/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	389.0000	429.0000	10.283	0	0	0
26/11/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	314.0000	358.0000	14.013	0	0	0
26/11/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	418.0000	460.0000	10.048	0	0	0
26/11/2008	ZAAD	2009/06/12	8.10	Put	Currency Future	1,600.0000	1,536.0000	(4.000)	0	0	0
26/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	209.0000	242.0000	15.789	0	0	0
26/11/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	675.0000	628.0000	(6.963)	0	0	0
26/11/2008	ZAAD	2009/06/12	8.30	Put	Currency Future	1,776.0000	1,709.0000	(3.773)	0	0	0
26/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,144.0000	1,092.0000	(4.545)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	687.0000	758.0000	10.335	0	0	0
26/11/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	1,068.0000	1,018.0000	(4.682)	0	0	0
26/11/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	159.0000	188.0000	18.239	0	0	0
26/11/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	604.0000	560.0000	(7.285)	0	0	0
26/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,687.0000	1,622.0000	(3.853)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	223.0000	208.0000	(6.726)	0	0	0
26/11/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	270.0000	310.0000	14.815	0	0	0
26/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	101.0000	122.0000	20.792	0	0	0
26/11/2008	ZAAD	2009/06/12	7.65	Put	Currency Future	1,223.0000	1,169.0000	(4.415)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	581.0000	637.0000	9.639	0	0	0
26/11/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	569.0000	527.0000	(7.381)	0	0	0
26/11/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,345.0000	1,287.0000	(4.312)	0	0	0
26/11/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	178.0000	208.0000	16.854	0	0	0
26/11/2008	ZAAD	2009/06/12	8.10	Call	Currency Future	114.0000	136.0000	19.298	0	0	0
26/11/2008	ZAAD	2009/06/12	7.65	Call	Currency Future	187.0000	219.0000	17.112	0	0	0
26/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	376.0000	414.0000	10.106	0	0	0
26/11/2008	ZAAD	2009/06/12	7.60	Put	Currency Future	1,184.0000	1,130.0000	(4.561)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	520.0000	569.0000	9.423	0	0	0
26/11/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	317.0000	287.0000	(9.464)	0	0	0
26/11/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	314.0000	358.0000	14.013	0	0	0
26/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,687.0000	1,622.0000	(3.853)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	753.0000	827.0000	9.827	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	347.0000	387.0000	11.527	0	0	0
26/11/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	604.0000	560.0000	(7.285)	0	0	0
26/11/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	364.0000	401.0000	10.165	0	0	0
26/11/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	418.0000	460.0000	10.048	0	0	0
26/11/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	956.0000	910.0000	(4.812)	0	0	0
26/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	101.0000	122.0000	20.792	0	0	0
26/11/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	535.0000	494.0000	(7.664)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	290.0000	262.0000	(9.655)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	189.0000	176.0000	(6.878)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	712.0000	664.0000	(6.742)	0	0	0
26/11/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	750.0000	700.0000	(6.667)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	466.0000	513.0000	10.086	0	0	0
26/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	223.0000	208.0000	(6.726)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	712.0000	664.0000	(6.742)	0	0	0
26/11/2008	ZAAD	2009/06/12	7.60	Call	Currency Future	198.0000	231.0000	16.667	0	0	0
26/11/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	206.0000	192.0000	(6.796)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	433.0000	477.0000	10.162	0	0	0
26/11/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	782.0000	737.0000	(5.754)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	639.0000	594.0000	(7.042)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	241.0000	225.0000	(6.639)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	639.0000	594.0000	(7.042)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	629.0000	694.0000	10.334	0	0	0
26/11/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	290.0000	262.0000	(9.655)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	502.0000	462.0000	(7.968)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	265.0000	243.0000	(8.302)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	403.0000	444.0000	10.174	0	0	0
26/11/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	604.0000	663.0000	9.768	0	0	0
26/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	403.0000	444.0000	10.174	0	0	0
26/11/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	675.0000	628.0000	(6.963)	0	0	0
26/11/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	299.0000	341.0000	14.047	0	0	0
26/11/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	484.0000	532.0000	9.917	0	0	0
26/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	241.0000	225.0000	(6.639)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	449.0000	495.0000	10.245	0	0	0
26/11/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	389.0000	429.0000	10.283	0	0	0
26/11/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	885.0000	841.0000	(4.972)	0	0	0
26/11/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,428.0000	1,369.0000	(4.132)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	687.0000	758.0000	10.335	0	0	0
26/11/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	143.0000	169.0000	18.182	0	0	0
26/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	347.0000	387.0000	11.527	0	0	0
26/11/2008	ZAAD	2009/06/12	6.55	Call	Currency Future	502.0000	550.0000	9.562	0	0	0
26/11/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	604.0000	663.0000	9.768	0	0	0
26/11/2008	ZAAD	2009/06/12	6.60	Put	Currency Future	470.0000	431.0000	(8.298)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	375.0000	340.0000	(9.333)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	173.0000	162.0000	(6.358)	0	0	0
26/11/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	782.0000	737.0000	(5.754)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	655.0000	726.0000	10.840	0	0	0
26/11/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	330.0000	375.0000	13.636	0	0	0
26/11/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	720.0000	792.0000	10.000	0	0	0
26/11/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	816.0000	774.0000	(5.147)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	539.0000	590.0000	9.462	0	0	0
26/11/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	406.0000	369.0000	(9.113)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	655.0000	726.0000	10.840	0	0	0
26/11/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	438.0000	400.0000	(8.676)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	788.0000	862.0000	9.391	0	0	0
26/11/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	559.0000	613.0000	9.660	0	0	0
26/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	502.0000	462.0000	(7.968)	0	0	0
26/11/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	178.0000	208.0000	16.854	0	0	0
26/11/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,263.0000	1,208.0000	(4.355)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	466.0000	513.0000	10.086	0	0	0
26/11/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	1,030.0000	981.0000	(4.757)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	345.0000	312.0000	(9.565)	0	0	0
26/11/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	244.0000	281.0000	15.164	0	0	0
26/11/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	159.0000	188.0000	18.239	0	0	0
26/11/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	143.0000	169.0000	18.182	0	0	0
26/11/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,428.0000	1,369.0000	(4.132)	0	0	0
26/11/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	284.0000	325.0000	14.437	0	0	0
26/11/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,345.0000	1,287.0000	(4.312)	0	0	0
26/11/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	559.0000	613.0000	9.660	0	0	0
26/11/2008	ZAAD	2009/06/12	8.00	Call	Currency Future	127.0000	152.0000	19.685	0	0	0
26/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	345.0000	312.0000	(9.565)	0	0	0
26/11/2008	ZAAD	2009/06/12	8.00	Put	Currency Future	1,513.0000	1,452.0000	(4.032)	0	0	0
26/11/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	920.0000	875.0000	(4.891)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/11/2008	ZAAD 2009/06/12	6.70	Call	Currency Future	449.0000	495.0000	10.245	0	0	0
26/11/2008	ZAAD 2009/06/12	7.40	Put	Currency Future	1,030.0000	981.0000	(4.757)	0	0	0
26/11/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	299.0000	341.0000	14.047	0	0	0
26/11/2008	ZAAD 2009/06/12	6.70	Put	Currency Future	535.0000	494.0000	(7.664)	0	0	0
26/11/2008	ZAAD 2009/06/12	7.30	Put	Currency Future	956.0000	910.0000	(4.812)	0	0	0
26/11/2008	ZAAD 2009/06/12	7.40	Call	Currency Future	244.0000	281.0000	15.164	0	0	0
26/11/2008	ZAAD 2009/06/12	7.30	Call	Currency Future	270.0000	310.0000	14.815	0	0	0
26/11/2008	ZAAD 2009/06/12	7.20	Put	Currency Future	885.0000	841.0000	(4.972)	0	0	0
26/11/2008	ZAAD 2009/06/12	7.50	Put	Currency Future	1,106.0000	1,055.0000	(4.611)	0	0	0
26/11/2008	ZAAD 2009/06/12	7.50	Call	Currency Future	220.0000	255.0000	15.909	0	0	0

**Grand Total:**

**352,560**