



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 14/11/2008

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
14/11/2008	\$ / R 2008/12/12			Currency Future	10.5774	10.1013	(4.501)	10.6800	10.1100	155,131
14/11/2008	\$ / R 2008/12/12	10.45	Call	Currency Future	647.0000	416.0000	(35.703)	0	0	0
14/11/2008	\$ / R 2008/12/12	11.50	Put	Currency Future	1,236.0000	1,588.0000	28.479	0	0	0
14/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	98.0000	182.0000	85.714	0	0	0
14/11/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	1,636.0000	1,215.0000	(25.733)	0	0	0
14/11/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	2,160.0000	1,700.0000	(21.296)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	282.0000	458.0000	62.411	0	0	0
14/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	26.0000	41.0000	57.692	0	0	0
14/11/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	36.0000	52.0000	44.444	0	0	0
14/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	822.0000	543.0000	(33.942)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	909.0000	609.0000	(33.003)	0	0	0
14/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	38.0000	54.0000	42.105	0	0	0
14/11/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	1,968.0000	1,511.0000	(23.222)	0	0	0
14/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	345.0000	542.0000	57.101	0	0	0
14/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	227.0000	381.0000	67.841	0	0	0
14/11/2008	\$ / R 2008/12/12	10.50	Put	Currency Future	548.0000	799.0000	45.803	0	0	2,000
14/11/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	62.0000	123.0000	98.387	0	0	0
14/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	28.0000	44.0000	57.143	0	0	0
14/11/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	40.0000	60.0000	50.000	0	0	0
14/11/2008	\$ / R 2008/12/12	10.50	Call	Currency Future	625.0000	400.0000	(36.000)	0	0	0
14/11/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	27.0000	42.0000	55.556	0	0	0
14/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,920.0000	1,467.0000	(23.594)	0	0	0
14/11/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	2,064.0000	1,604.0000	(22.287)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	1,416.0000	1,020.0000	(27.966)	0	0	0
14/11/2008	\$ / R 2008/12/12	11.10	Put	Currency Future	935.0000	1,253.0000	34.011	0	0	0
14/11/2008	\$ / R 2008/12/12	9.55	Call	Currency Future	1,181.0000	821.0000	(30.483)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	118.0000	213.0000	80.508	0	0	0
14/11/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	2,354.0000	1,893.0000	(19.584)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	282.0000	458.0000	62.411	0	0	0
14/11/2008	\$ / R 2008/12/12	10.30	Call	Currency Future	718.0000	466.0000	(35.097)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	166.0000	290.0000	74.699	0	0	20,000
14/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	1,295.0000	914.0000	(29.421)	0	0	0
14/11/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	2,112.0000	1,652.0000	(21.780)	0	0	0
14/11/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	25.0000	39.0000	56.000	0	0	0
14/11/2008	\$ / R 2008/12/12	10.60	Call	Currency Future	0.0000	371.0000	100.000	0	0	0
14/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	909.0000	609.0000	(33.003)	0	0	0
14/11/2008	\$ / R 2008/12/12	11.10	Call	Currency Future	413.0000	254.0000	(38.499)	0	0	0
14/11/2008	\$ / R 2008/12/12	10.80	Put	Currency Future	730.0000	1,018.0000	39.452	0	0	0
14/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	2,016.0000	1,556.0000	(22.817)	0	0	0
14/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	47.0000	80.0000	70.213	0	0	0
14/11/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	22.0000	37.0000	68.182	0	0	0
14/11/2008	\$ / R 2008/12/12	10.60	Put	Currency Future	0.0000	870.0000	100.000	0	0	0
14/11/2008	\$ / R 2008/12/12	11.30	Put	Currency Future	1,082.0000	1,418.0000	31.054	0	0	0
14/11/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	2,894.0000	2,429.0000	(16.068)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	1,589.0000	1,174.0000	(26.117)	0	0	0
14/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	2,403.0000	1,942.0000	(19.184)	0	0	0
14/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,825.0000	1,381.0000	(24.329)	0	0	0
14/11/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,648.0000	2,186.0000	(17.447)	0	0	0
14/11/2008	\$ / R 2008/12/12	10.45	Put	Currency Future	520.0000	765.0000	47.115	0	0	0
14/11/2008	\$ / R 2008/12/12	11.30	Call	Currency Future	360.0000	219.0000	(39.167)	0	0	0
14/11/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	16.0000	27.0000	68.750	0	0	0
14/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	43.0000	66.0000	53.488	0	0	0
14/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	2,306.0000	1,845.0000	(19.991)	0	0	0
14/11/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	20.0000	34.0000	70.000	0	0	0
14/11/2008	\$ / R 2008/12/12	10.80	Call	Currency Future	508.0000	319.0000	(37.205)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,458.0000	1,058.0000	(27.435)	0	0	0
14/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	26.0000	41.0000	57.692	0	0	0
14/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,697.0000	2,234.0000	(17.167)	0	0	0
14/11/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	2,550.0000	2,088.0000	(18.118)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,542.0000	1,135.0000	(26.394)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	1,375.0000	983.0000	(28.509)	0	0	0
14/11/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	35.0000	50.0000	42.857	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	2,452.0000	1,991.0000	(18.801)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,458.0000	1,058.0000	(27.435)	0	0	0
14/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	2,306.0000	1,845.0000	(19.991)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	1,335.0000	947.0000	(29.064)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.55	Put	Currency Future	153.0000	270.0000	76.471	0	0	0
14/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	28.0000	44.0000	57.143	0	0	0
14/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	20.0000	33.0000	65.000	0	0	0
14/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	2,403.0000	1,942.0000	(19.184)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	58.0000	113.0000	94.828	0	0	0
14/11/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	2,599.0000	2,137.0000	(17.776)	0	0	0
14/11/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	2,795.0000	2,332.0000	(16.565)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	65.0000	134.0000	106.154	0	0	0
14/11/2008	\$ / R 2008/12/12	10.75	Put	Currency Future	698.0000	980.0000	40.401	0	0	0
14/11/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	21.0000	35.0000	66.667	0	0	0
14/11/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	18.0000	30.0000	66.667	0	0	0
14/11/2008	\$ / R 2008/12/12	11.20	Put	Currency Future	1,008.0000	1,335.0000	32.440	0	0	0
14/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	80.0000	157.0000	96.250	0	0	0
14/11/2008	\$ / R 2008/12/12	11.20	Call	Currency Future	385.0000	236.0000	(38.701)	0	0	0
14/11/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	29.0000	45.0000	55.172	0	0	0
14/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	23.0000	38.0000	65.217	0	0	0
14/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	55.0000	104.0000	89.091	0	0	0
14/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	693.0000	449.0000	(35.209)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	118.0000	213.0000	80.508	0	0	0
14/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,697.0000	2,234.0000	(17.167)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	1,500.0000	1,096.0000	(26.933)	0	0	0
14/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	466.0000	698.0000	49.785	0	0	0
14/11/2008	\$ / R 2008/12/12	10.25	Put	Currency Future	415.0000	633.0000	52.530	0	0	0
14/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	65.0000	134.0000	106.154	0	0	0
14/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,501.0000	2,039.0000	(18.473)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	72.0000	145.0000	101.389	0	0	0
14/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	20.0000	33.0000	65.000	0	0	0
14/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,683.0000	1,255.0000	(25.431)	0	0	0
14/11/2008	\$ / R 2008/12/12	10.25	Call	Currency Future	743.0000	484.0000	(34.859)	0	0	0
14/11/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	19.0000	32.0000	68.421	0	0	0
14/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	50.0000	87.0000	74.000	0	0	0
14/11/2008	\$ / R 2008/12/12	10.30	Put	Currency Future	440.0000	665.0000	51.136	0	0	1,000

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,542.0000	1,135.0000	(26.394)	0	0	0
14/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,501.0000	2,039.0000	(18.473)	0	0	0
14/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,777.0000	1,338.0000	(24.705)	0	0	0
14/11/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	302.0000	485.0000	60.596	0	0	0
14/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	1,295.0000	914.0000	(29.421)	0	0	0
14/11/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	2,257.0000	1,796.0000	(20.425)	0	0	0
14/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	23.0000	38.0000	65.217	0	0	0
14/11/2008	\$ / R 2008/12/12	9.75	Call	Currency Future	1,038.0000	708.0000	(31.792)	0	0	0
14/11/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	45.0000	73.0000	62.222	0	0	0
14/11/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	879.0000	586.0000	(33.333)	0	0	0
14/11/2008	\$ / R 2008/12/12	10.85	Call	Currency Future	490.0000	307.0000	(37.347)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.75	Put	Currency Future	210.0000	357.0000	70.000	0	0	0
14/11/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	129.0000	231.0000	79.070	0	0	0
14/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	227.0000	381.0000	67.841	0	0	0
14/11/2008	\$ / R 2008/12/12	9.85	Call	Currency Future	971.0000	657.0000	(32.338)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	1,144.0000	791.0000	(30.857)	0	0	0
14/11/2008	\$ / R 2008/12/12	10.15	Call	Currency Future	795.0000	523.0000	(34.214)	0	0	0
14/11/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	2,746.0000	2,283.0000	(16.861)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	1,004.0000	682.0000	(32.072)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	1,004.0000	682.0000	(32.072)	0	0	0
14/11/2008	\$ / R 2008/12/12	10.75	Call	Currency Future	526.0000	331.0000	(37.072)	0	0	0
14/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	693.0000	449.0000	(35.209)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	98.0000	182.0000	85.714	0	0	0
14/11/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	1,256.0000	882.0000	(29.777)	0	0	0
14/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	2,208.0000	1,748.0000	(20.833)	0	0	20
14/11/2008	\$ / R 2008/12/12	10.15	Put	Currency Future	368.0000	571.0000	55.163	0	0	0
14/11/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	1,872.0000	1,424.0000	(23.932)	0	0	0
14/11/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	768.0000	503.0000	(34.505)	0	0	0
14/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	822.0000	543.0000	(33.942)	0	0	0
14/11/2008	\$ / R 2008/12/12	11.50	Call	Currency Future	313.0000	189.0000	(39.617)	0	0	3,000
14/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	1,375.0000	983.0000	(28.509)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	108.0000	196.0000	81.481	0	0	0
14/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	345.0000	542.0000	57.101	0	0	0
14/11/2008	\$ / R 2008/12/12	9.85	Put	Currency Future	244.0000	406.0000	66.393	0	0	1,000
14/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	466.0000	698.0000	49.785	0	0	0
14/11/2008	\$ / R 2008/12/12	10.85	Put	Currency Future	763.0000	1,056.0000	38.401	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	33.0000	49.0000	48.485	0	0	0
14/11/2008	\$ / R 2008/12/12	12.25	Call	Currency Future	189.0000	107.0000	(43.386)	0	0	0
14/11/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	391.0000	602.0000	53.964	0	0	0
14/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	2,016.0000	1,556.0000	(22.817)	0	0	0
14/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	31.0000	47.0000	51.613	0	0	0
14/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	2,208.0000	1,748.0000	(20.833)	0	0	0
14/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	38.0000	54.0000	42.105	0	0	0
14/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	31.0000	47.0000	51.613	0	0	0
14/11/2008	\$ / R 2008/12/12	12.80	Put	Currency Future	2,353.0000	2,764.0000	17.467	0	0	0
14/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,777.0000	1,338.0000	(24.705)	0	0	20,000
14/11/2008	\$ / R 2008/12/12	12.80	Call	Currency Future	130.0000	65.0000	(50.000)	0	0	0
14/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	50.0000	87.0000	74.000	0	0	0
14/11/2008	\$ / R 2008/12/12	12.05	Put	Currency Future	1,689.0000	2,073.0000	22.735	0	0	0
14/11/2008	\$ / R 2008/12/12	12.05	Call	Currency Future	216.0000	124.0000	(42.593)	0	0	0
14/11/2008	\$ / R 2008/12/12	10.55	Put	Currency Future	576.0000	834.0000	44.792	0	0	0
14/11/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	1,218.0000	851.0000	(30.131)	0	0	0
14/11/2008	\$ / R 2008/12/12	13.55	Call	Currency Future	76.0000	31.0000	(59.211)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	141.0000	250.0000	77.305	0	0	0
14/11/2008	\$ / R 2008/12/12	13.55	Put	Currency Future	3,049.0000	3,479.0000	14.103	0	0	0
14/11/2008	\$ / R 2008/12/12	14.30	Call	Currency Future	39.0000	14.0000	(64.103)	0	0	0
14/11/2008	\$ / R 2008/12/12	14.30	Put	Currency Future	3,762.0000	4,212.0000	11.962	0	0	0
14/11/2008	\$ / R 2008/12/12	13.30	Put	Currency Future	2,814.0000	3,239.0000	15.103	0	0	0
14/11/2008	\$ / R 2008/12/12	7.10	Put	Currency Future	5.0000	14.0000	180.000	0	0	0
14/11/2008	\$ / R 2008/12/12	12.75	Call	Currency Future	134.0000	68.0000	(49.254)	0	0	0
14/11/2008	\$ / R 2008/12/12	13.30	Call	Currency Future	91.0000	40.0000	(56.044)	0	0	0
14/11/2008	\$ / R 2008/12/12	12.00	Put	Currency Future	1,646.0000	2,028.0000	23.208	0	0	0
14/11/2008	\$ / R 2008/12/12	7.10	Call	Currency Future	3,482.0000	3,015.0000	(13.412)	0	0	0
14/11/2008	\$ / R 2008/12/12	12.75	Put	Currency Future	2,307.0000	2,717.0000	17.772	0	0	0
14/11/2008	\$ / R 2008/12/12	13.00	Put	Currency Future	2,535.0000	2,953.0000	16.489	0	0	0
14/11/2008	\$ / R 2008/12/12	12.50	Call	Currency Future	159.0000	86.0000	(45.912)	0	0	0
14/11/2008	\$ / R 2008/12/12	11.75	Put	Currency Future	1,437.0000	1,805.0000	25.609	0	0	0
14/11/2008	\$ / R 2008/12/12	10.55	Call	Currency Future	604.0000	385.0000	(36.258)	0	0	0
14/11/2008	\$ / R 2008/12/12	12.55	Put	Currency Future	2,126.0000	2,531.0000	19.050	0	0	0
14/11/2008	\$ / R 2008/12/12	12.00	Call	Currency Future	224.0000	129.0000	(42.411)	0	0	0
14/11/2008	\$ / R 2008/12/12	12.55	Call	Currency Future	154.0000	82.0000	(46.753)	0	0	0
14/11/2008	\$ / R 2008/12/12	11.00	Call	Currency Future	442.0000	274.0000	(38.009)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	195.0000	334.0000	71.282	0	0	0
14/11/2008	\$ / R 2008/12/12	12.25	Put	Currency Future	1,861.0000	2,255.0000	21.171	0	0	0
14/11/2008	\$ / R 2008/12/12	11.80	Put	Currency Future	1,478.0000	1,849.0000	25.101	0	0	0
14/11/2008	\$ / R 2008/12/12	11.00	Put	Currency Future	865.0000	1,173.0000	35.607	0	0	0
14/11/2008	\$ / R 2008/12/12	11.75	Call	Currency Future	264.0000	156.0000	(40.909)	0	0	0
14/11/2008	\$ / R 2008/12/12	11.25	Put	Currency Future	1,045.0000	1,376.0000	31.675	0	0	0
14/11/2008	\$ / R 2008/12/12	13.00	Call	Currency Future	113.0000	54.0000	(52.212)	0	0	0
14/11/2008	\$ / R 2008/12/12	13.10	Call	Currency Future	105.0000	49.0000	(53.333)	0	0	0
14/11/2008	\$ / R 2008/12/12	12.50	Put	Currency Future	2,082.0000	2,485.0000	19.356	0	0	0
14/11/2008	\$ / R 2008/12/12	11.25	Call	Currency Future	372.0000	227.0000	(38.978)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	89.0000	169.0000	89.888	0	0	0
14/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	1,072.0000	735.0000	(31.437)	0	0	0
14/11/2008	\$ / R 2008/12/12	7.75	Put	Currency Future	17.0000	29.0000	70.588	0	0	0
14/11/2008	\$ / R 2008/12/12	11.60	Call	Currency Future	293.0000	176.0000	(39.932)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	1,072.0000	735.0000	(31.437)	0	0	0
14/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	43.0000	66.0000	53.488	0	0	0
14/11/2008	\$ / R 2008/12/12	9.90	Call	Currency Future	940.0000	633.0000	(32.660)	0	0	0
14/11/2008	\$ / R 2008/12/12	7.75	Call	Currency Future	2,844.0000	2,380.0000	(16.315)	0	0	0
14/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,920.0000	1,467.0000	(23.594)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	195.0000	334.0000	71.282	0	0	0
14/11/2008	\$ / R 2008/12/12	6.80	Put	Currency Future	2.0000	7.0000	250.000	0	0	0
14/11/2008	\$ / R 2008/12/12	7.55	Call	Currency Future	3,041.0000	2,574.0000	(15.357)	0	0	0
14/11/2008	\$ / R 2008/12/12	7.55	Put	Currency Future	13.0000	23.0000	76.923	0	0	0
14/11/2008	\$ / R 2008/12/12	11.80	Call	Currency Future	256.0000	150.0000	(41.406)	0	0	0
14/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,825.0000	1,381.0000	(24.329)	0	0	0
14/11/2008	\$ / R 2008/12/12	7.00	Put	Currency Future	4.0000	11.0000	175.000	0	0	0
14/11/2008	\$ / R 2008/12/12	7.00	Call	Currency Future	3,581.0000	3,113.0000	(13.069)	0	0	0
14/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	47.0000	80.0000	70.213	0	0	0
14/11/2008	\$ / R 2008/12/12	6.80	Call	Currency Future	3,779.0000	3,308.0000	(12.464)	0	0	0
14/11/2008	\$ / R 2008/12/12	11.60	Put	Currency Future	1,315.0000	1,674.0000	27.300	0	0	0
14/11/2008	\$ / R 2008/12/12	9.90	Put	Currency Future	262.0000	431.0000	64.504	0	0	0
14/11/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	1,730.0000	1,297.0000	(25.029)	0	0	0
14/11/2008	\$ / R 2008/12/12	11.05	Put	Currency Future	900.0000	1,213.0000	34.778	0	0	0
14/11/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	53.0000	95.0000	79.245	0	0	0
14/11/2008	\$ / R 2008/12/12	7.20	Call	Currency Future	3,383.0000	2,917.0000	(13.775)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	80.0000	157.0000	96.250	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	\$ / R 2008/12/12	12.45	Call	Currency Future	164.0000	90.0000	(45.122)	0	0	0
14/11/2008	\$ / R 2008/12/12	12.45	Put	Currency Future	2,037.0000	2,439.0000	19.735	0	0	0
14/11/2008	\$ / R 2008/12/12	11.70	Put	Currency Future	1,396.0000	1,761.0000	26.146	0	0	0
14/11/2008	\$ / R 2008/12/12	13.20	Call	Currency Future	98.0000	44.0000	(55.102)	0	0	0
14/11/2008	\$ / R 2008/12/12	12.70	Put	Currency Future	2,262.0000	2,670.0000	18.037	0	0	0
14/11/2008	\$ / R 2008/12/12	13.20	Put	Currency Future	2,720.0000	3,143.0000	15.551	0	0	0
14/11/2008	\$ / R 2008/12/12	13.45	Call	Currency Future	82.0000	34.0000	(58.537)	0	0	0
14/11/2008	\$ / R 2008/12/12	11.70	Call	Currency Future	273.0000	163.0000	(40.293)	0	0	0
14/11/2008	\$ / R 2008/12/12	12.70	Call	Currency Future	139.0000	72.0000	(48.201)	0	0	0
14/11/2008	\$ / R 2008/12/12	10.95	Put	Currency Future	830.0000	1,133.0000	36.506	0	0	0
14/11/2008	\$ / R 2008/12/12	11.95	Put	Currency Future	1,604.0000	1,983.0000	23.628	0	0	0
14/11/2008	\$ / R 2008/12/12	10.95	Call	Currency Future	458.0000	285.0000	(37.773)	0	0	0
14/11/2008	\$ / R 2008/12/12	11.95	Call	Currency Future	231.0000	134.0000	(41.991)	0	0	0
14/11/2008	\$ / R 2008/12/12	7.20	Put	Currency Future	6.0000	16.0000	166.667	0	0	0
14/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	55.0000	104.0000	89.091	0	0	0
14/11/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,648.0000	2,186.0000	(17.447)	0	0	0
14/11/2008	\$ / R 2008/12/12	13.85	Put	Currency Future	3,332.0000	3,771.0000	13.175	0	0	0
14/11/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	20.0000	34.0000	70.000	0	0	0
14/11/2008	\$ / R 2008/12/12	13.45	Put	Currency Future	2,955.0000	3,383.0000	14.484	0	0	0
14/11/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	1,256.0000	882.0000	(29.777)	0	0	0
14/11/2008	\$ / R 2008/12/12	13.85	Call	Currency Future	59.0000	22.0000	(62.712)	0	0	0
14/11/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	129.0000	231.0000	79.070	0	0	0
14/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,683.0000	1,255.0000	(25.431)	0	0	0
14/11/2008	\$ / R 2008/12/12	11.05	Call	Currency Future	427.0000	264.0000	(38.173)	0	0	0
14/11/2008	\$ / R 2008/12/12	13.10	Put	Currency Future	2,628.0000	3,048.0000	15.982	0	0	0
14/11/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	391.0000	602.0000	53.964	0	0	0
14/11/2008	\$ / R 2008/12/12	14.20	Call	Currency Future	43.0000	15.0000	(65.116)	0	0	0
14/11/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	768.0000	503.0000	(34.505)	0	0	0
14/11/2008	\$ / R 2008/12/12	7.30	Call	Currency Future	3,285.0000	2,819.0000	(14.186)	0	0	0
14/11/2008	\$ / R 2008/12/12	12.60	Call	Currency Future	149.0000	79.0000	(46.980)	0	0	0
14/11/2008	\$ / R 2008/12/12	7.30	Put	Currency Future	8.0000	18.0000	125.000	0	0	0
14/11/2008	\$ / R 2008/12/12	14.10	Put	Currency Future	3,570.0000	4,016.0000	12.493	0	0	0
14/11/2008	\$ / R 2008/12/12	14.10	Call	Currency Future	47.0000	17.0000	(63.830)	0	0	0
14/11/2008	\$ / R 2008/12/12	12.95	Call	Currency Future	117.0000	57.0000	(51.282)	0	0	0
14/11/2008	\$ / R 2008/12/12	12.60	Put	Currency Future	2,171.0000	2,577.0000	18.701	0	0	0
14/11/2008	\$ / R 2008/12/12	12.20	Put	Currency Future	1,818.0000	2,209.0000	21.507	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	\$ / R	2008/12/12	13.35	Put	Currency Future	2,861.0000	3,287.0000	14.890	0	0	0
14/11/2008	\$ / R	2008/12/12	12.20	Call	Currency Future	195.0000	111.0000	(43.077)	0	0	0
14/11/2008	\$ / R	2008/12/12	12.95	Put	Currency Future	2,490.0000	2,905.0000	16.667	0	0	0
14/11/2008	\$ / R	2008/12/12	7.50	Call	Currency Future	3,089.0000	2,623.0000	(15.086)	0	0	0
14/11/2008	\$ / R	2008/12/12	7.50	Put	Currency Future	12.0000	22.0000	83.333	0	0	0
14/11/2008	\$ / R	2008/12/12	14.20	Put	Currency Future	3,665.0000	4,114.0000	12.251	0	0	0
14/11/2008	\$ / R	2008/12/12	13.50	Put	Currency Future	3,002.0000	3,431.0000	14.290	0	0	0
14/11/2008	\$ / R	2008/12/12	13.35	Call	Currency Future	88.0000	38.0000	(56.818)	0	0	0
14/11/2008	\$ / R	2008/12/12	13.50	Call	Currency Future	79.0000	32.0000	(59.494)	0	0	0
14/11/2008	\$ / R	2008/12/12	11.45	Put	Currency Future	1,197.0000	1,545.0000	29.073	0	0	0
14/11/2008	\$ / R	2008/12/12	12.35	Call	Currency Future	176.0000	99.0000	(43.750)	0	0	0
14/11/2008	\$ / R	2008/12/12	11.45	Call	Currency Future	324.0000	196.0000	(39.506)	0	0	0
14/11/2008	\$ / R	2008/12/12	10.70	Call	Currency Future	544.0000	344.0000	(36.765)	0	0	0
14/11/2008	\$ / R	2008/12/12	12.35	Put	Currency Future	1,949.0000	2,348.0000	20.472	0	0	0
14/11/2008	\$ / R	2008/12/12	10.70	Put	Currency Future	667.0000	943.0000	41.379	0	0	0
14/11/2008	\$ / R	2008/12/12	11.85	Call	Currency Future	247.0000	145.0000	(41.296)	0	0	0
14/11/2008	\$ / R	2008/12/12	11.85	Put	Currency Future	1,520.0000	1,893.0000	24.539	0	0	0
14/11/2008	\$ / R	2008/12/12	6.95	Put	Currency Future	3.0000	10.0000	233.333	0	0	0
14/11/2008	\$ / R	2008/12/12	11.35	Call	Currency Future	348.0000	211.0000	(39.368)	0	0	0
14/11/2008	\$ / R	2008/12/12	6.95	Call	Currency Future	3,631.0000	3,161.0000	(12.944)	0	0	0
14/11/2008	\$ / R	2008/12/12	9.35	Call	Currency Future	1,335.0000	947.0000	(29.064)	0	0	0
14/11/2008	\$ / R	2008/12/12	9.35	Put	Currency Future	108.0000	196.0000	81.481	0	0	0
14/11/2008	\$ / R	2008/12/12	11.35	Put	Currency Future	1,120.0000	1,460.0000	30.357	0	0	0
14/11/2008	\$ / R	2008/12/12	7.60	Put	Currency Future	0.0000	24.0000	100.000	0	0	0
14/11/2008	\$ / R	2008/12/12	12.10	Call	Currency Future	0.0000	119.0000	100.000	0	0	0
14/11/2008	\$ / R	2008/12/12	12.10	Put	Currency Future	0.0000	2,118.0000	100.000	0	0	0
14/11/2008	\$ / R	2008/12/12	12.85	Call	Currency Future	0.0000	62.0000	100.000	0	0	0
14/11/2008	\$ / R	2008/12/12	12.85	Put	Currency Future	0.0000	2,811.0000	100.000	0	0	0
14/11/2008	\$ / R	2008/12/12	7.60	Call	Currency Future	0.0000	2,526.0000	100.000	0	0	0
14/11/2008	\$ / R	2008/12/12	13.60	Put	Currency Future	0.0000	3,528.0000	100.000	0	0	0
14/11/2008	\$ / R	2008/12/12	13.60	Call	Currency Future	0.0000	29.0000	100.000	0	0	0
14/11/2008	\$ / R	2009/03/16			Currency Future	10.8392	10.3503	(4.510)	10.7000	10.4000	15,723
14/11/2008	\$ / R	2009/03/16	8.35	Put	Currency Future	112.0000	167.0000	49.107	0	0	0
14/11/2008	\$ / R	2009/03/16	8.65	Call	Currency Future	2,348.0000	1,930.0000	(17.802)	0	0	0
14/11/2008	\$ / R	2009/03/16	8.80	Put	Currency Future	186.0000	267.0000	43.548	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	2,146.0000	1,744.0000	(18.733)	0	0	0
14/11/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	971.0000	1,239.0000	27.600	0	0	0
14/11/2008	\$ / R 2009/03/16	9.75	Put	Currency Future	443.0000	595.0000	34.312	0	0	0
14/11/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	2,266.0000	1,855.0000	(18.138)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,516.0000	2,087.0000	(17.051)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	2,911.0000	2,461.0000	(15.459)	0	0	0
14/11/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	961.0000	740.0000	(22.997)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	126.0000	187.0000	48.413	0	0	0
14/11/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	72.0000	110.0000	52.778	0	0	0
14/11/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	134.0000	197.0000	47.015	0	0	0
14/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	663.0000	885.0000	33.484	0	0	0
14/11/2008	\$ / R 2009/03/16	9.75	Call	Currency Future	1,532.0000	1,195.0000	(21.997)	0	0	0
14/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	1,202.0000	936.0000	(22.130)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,866.0000	2,418.0000	(15.632)	0	0	0
14/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	663.0000	885.0000	33.484	0	0	0
14/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	426.0000	573.0000	34.507	0	0	0
14/11/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	176.0000	254.0000	44.318	0	0	0
14/11/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	2,558.0000	2,127.0000	(16.849)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,565.0000	1,223.0000	(21.853)	0	0	0
14/11/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,345.0000	1,038.0000	(22.825)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	119.0000	177.0000	48.739	0	0	0
14/11/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	556.0000	738.0000	32.734	0	0	0
14/11/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,915.0000	1,535.0000	(19.843)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	392.0000	532.0000	35.714	0	0	0
14/11/2008	\$ / R 2009/03/16	10.45	Call	Currency Future	1,127.0000	878.0000	(22.094)	0	0	0
14/11/2008	\$ / R 2009/03/16	11.45	Call	Currency Future	741.0000	541.0000	(26.991)	0	0	0
14/11/2008	\$ / R 2009/03/16	10.45	Put	Currency Future	738.0000	978.0000	32.520	0	0	0
14/11/2008	\$ / R 2009/03/16	11.45	Put	Currency Future	1,352.0000	1,641.0000	21.376	0	0	0
14/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	392.0000	532.0000	35.714	0	0	0
14/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,632.0000	1,282.0000	(21.446)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	77.0000	118.0000	53.247	0	0	0
14/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	77.0000	118.0000	53.247	0	0	0
14/11/2008	\$ / R 2009/03/16	10.75	Call	Currency Future	1,000.0000	774.0000	(22.600)	0	0	0
14/11/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	1,258.0000	977.0000	(22.337)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,866.0000	2,418.0000	(15.632)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	196.0000	280.0000	42.857	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,777.0000	2,333.0000	(15.988)	0	0	0
14/11/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	1,063.0000	824.0000	(22.484)	0	0	0
14/11/2008	\$ / R 2009/03/16	11.60	Call	Currency Future	689.0000	499.0000	(27.576)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	303.0000	419.0000	38.284	0	0	0
14/11/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	142.0000	208.0000	46.479	0	0	0
14/11/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	112.0000	167.0000	49.107	0	0	0
14/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	87.0000	133.0000	52.874	0	0	0
14/11/2008	\$ / R 2009/03/16	11.60	Put	Currency Future	1,450.0000	1,749.0000	20.621	0	0	0
14/11/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	361.0000	492.0000	36.288	0	0	0
14/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,777.0000	2,333.0000	(15.988)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,516.0000	2,087.0000	(17.051)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	106.0000	158.0000	49.057	0	0	0
14/11/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	619.0000	826.0000	33.441	0	0	0
14/11/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,601.0000	2,167.0000	(16.686)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	126.0000	187.0000	48.413	0	0	0
14/11/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	2,067.0000	1,673.0000	(19.061)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,632.0000	1,282.0000	(21.446)	0	0	0
14/11/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	823.0000	1,074.0000	30.498	0	0	0
14/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	2,431.0000	2,008.0000	(17.400)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	99.0000	149.0000	50.505	0	0	0
14/11/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	2,185.0000	1,781.0000	(18.490)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	228.0000	322.0000	41.228	0	0	0
14/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	331.0000	455.0000	37.462	0	0	0
14/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	1,202.0000	936.0000	(22.130)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	1,700.0000	1,343.0000	(21.000)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	276.0000	385.0000	39.493	0	0	0
14/11/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	2,688.0000	2,250.0000	(16.295)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	196.0000	280.0000	42.857	0	0	0
14/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,645.0000	2,208.0000	(16.522)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,770.0000	1,405.0000	(20.621)	0	0	0
14/11/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	1,175.0000	916.0000	(22.043)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,842.0000	1,469.0000	(20.250)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	331.0000	455.0000	37.462	0	0	0
14/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	87.0000	133.0000	52.874	0	0	0
14/11/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,601.0000	2,167.0000	(16.686)	0	0	0
14/11/2008	\$ / R 2009/03/16	11.00	Call	Currency Future	905.0000	685.0000	(24.309)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,770.0000	1,405.0000	(20.621)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	2,106.0000	1,708.0000	(18.898)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,645.0000	2,208.0000	(16.522)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	217.0000	308.0000	41.935	0	0	0
14/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,821.0000	2,375.0000	(15.810)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	106.0000	158.0000	49.057	0	0	0
14/11/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	2,185.0000	1,781.0000	(18.490)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	82.0000	125.0000	52.439	0	0	0
14/11/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	158.0000	230.0000	45.570	0	0	0
14/11/2008	\$ / R 2009/03/16	10.75	Put	Currency Future	911.0000	1,174.0000	28.869	0	0	0
14/11/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	158.0000	230.0000	45.570	0	0	0
14/11/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	2,225.0000	1,817.0000	(18.337)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	498.0000	662.0000	32.932	0	0	0
14/11/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,131.0000	1,401.0000	23.873	0	0	0
14/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	150.0000	219.0000	46.000	0	0	0
14/11/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	1,316.0000	1,018.0000	(22.644)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,732.0000	2,291.0000	(16.142)	0	0	0
14/11/2008	\$ / R 2009/03/16	11.00	Put	Currency Future	1,066.0000	1,335.0000	25.235	0	0	0
14/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	2,306.0000	1,892.0000	(17.953)	0	0	0
14/11/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	870.0000	651.0000	(25.172)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	426.0000	573.0000	34.507	0	0	0
14/11/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	2,473.0000	2,047.0000	(17.226)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	167.0000	242.0000	44.910	0	0	0
14/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	2,389.0000	1,969.0000	(17.581)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	93.0000	141.0000	51.613	0	0	0
14/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,991.0000	1,603.0000	(19.488)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	150.0000	219.0000	46.000	0	0	0
14/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	167.0000	242.0000	44.910	0	0	0
14/11/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	2,348.0000	1,930.0000	(17.802)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,437.0000	1,112.0000	(22.617)	0	0	0
14/11/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	1,258.0000	977.0000	(22.337)	0	0	0
14/11/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	63.0000	97.0000	53.968	0	0	0
14/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,565.0000	1,223.0000	(21.853)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	2,306.0000	1,892.0000	(17.953)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	2,389.0000	1,969.0000	(17.581)	0	0	0
14/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	795.0000	1,041.0000	30.943	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	93.0000	141.0000	51.613	0	0	0
14/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	206.0000	294.0000	42.718	0	0	0
14/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	2,431.0000	2,008.0000	(17.400)	0	0	0
14/11/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	1,084.0000	842.0000	(22.325)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	276.0000	385.0000	39.493	0	0	0
14/11/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	685.0000	916.0000	33.723	0	0	0
14/11/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	3,002.0000	2,548.0000	(15.123)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	186.0000	267.0000	43.548	0	0	0
14/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	251.0000	353.0000	40.637	0	0	0
14/11/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	619.0000	826.0000	33.441	0	0	0
14/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	251.0000	353.0000	40.637	0	0	0
14/11/2008	\$ / R 2009/03/16	11.40	Call	Currency Future	760.0000	556.0000	(26.842)	0	0	0
14/11/2008	\$ / R 2009/03/16	11.40	Put	Currency Future	1,321.0000	1,606.0000	21.575	0	0	0
14/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,287.0000	997.0000	(22.533)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,821.0000	2,375.0000	(15.810)	0	0	0
14/11/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	536.0000	709.0000	32.276	0	0	0
14/11/2008	\$ / R 2009/03/16	11.90	Call	Currency Future	593.0000	423.0000	(28.668)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	142.0000	208.0000	46.479	0	0	0
14/11/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	1,806.0000	1,437.0000	(20.432)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,500.0000	1,167.0000	(22.200)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	2,225.0000	1,817.0000	(18.337)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	317.0000	437.0000	37.855	0	0	0
14/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,732.0000	2,291.0000	(16.142)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	461.0000	616.0000	33.623	0	0	0
14/11/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	1,735.0000	1,374.0000	(20.807)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	82.0000	125.0000	52.439	0	0	0
14/11/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	1,002.0000	1,271.0000	26.846	0	0	0
14/11/2008	\$ / R 2009/03/16	11.85	Call	Currency Future	608.0000	435.0000	(28.454)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	517.0000	685.0000	32.495	0	0	0
14/11/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	1,375.0000	1,059.0000	(22.982)	0	0	0
14/11/2008	\$ / R 2009/03/16	11.85	Put	Currency Future	1,619.0000	1,935.0000	19.518	0	0	0
14/11/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	1,041.0000	807.0000	(22.478)	0	0	0
14/11/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,345.0000	1,038.0000	(22.825)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,437.0000	1,112.0000	(22.617)	0	0	0
14/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,258.0000	1,536.0000	22.099	0	0	0
14/11/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	556.0000	738.0000	32.734	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,287.0000	997.0000	(22.533)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	498.0000	662.0000	32.932	0	0	0
14/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	797.0000	586.0000	(26.474)	0	0	0
14/11/2008	\$ / R 2009/03/16	11.75	Put	Currency Future	1,550.0000	1,860.0000	20.000	0	0	0
14/11/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	852.0000	1,107.0000	29.930	0	0	0
14/11/2008	\$ / R 2009/03/16	9.95	Call	Currency Future	1,406.0000	1,085.0000	(22.831)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,500.0000	1,167.0000	(22.200)	0	0	0
14/11/2008	\$ / R 2009/03/16	11.20	Put	Currency Future	1,197.0000	1,467.0000	22.556	0	0	0
14/11/2008	\$ / R 2009/03/16	11.75	Call	Currency Future	639.0000	460.0000	(28.013)	0	0	0
14/11/2008	\$ / R 2009/03/16	10.95	Put	Currency Future	1,034.0000	1,303.0000	26.015	0	0	0
14/11/2008	\$ / R 2009/03/16	9.85	Put	Currency Future	479.0000	639.0000	33.403	0	0	0
14/11/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	852.0000	1,107.0000	29.930	0	0	0
14/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	461.0000	616.0000	33.623	0	0	0
14/11/2008	\$ / R 2009/03/16	11.70	Put	Currency Future	1,516.0000	1,822.0000	20.185	0	0	0
14/11/2008	\$ / R 2009/03/16	11.65	Put	Currency Future	1,483.0000	1,786.0000	20.432	0	0	0
14/11/2008	\$ / R 2009/03/16	9.85	Call	Currency Future	1,468.0000	1,139.0000	(22.411)	0	0	0
14/11/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	1,041.0000	807.0000	(22.478)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	303.0000	419.0000	38.284	0	0	0
14/11/2008	\$ / R 2009/03/16	11.70	Call	Currency Future	655.0000	473.0000	(27.786)	0	0	0
14/11/2008	\$ / R 2009/03/16	11.55	Call	Currency Future	706.0000	513.0000	(27.337)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.65	Put	Currency Future	409.0000	552.0000	34.963	0	0	0
14/11/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	942.0000	721.0000	(23.461)	0	0	0
14/11/2008	\$ / R 2009/03/16	11.55	Put	Currency Future	1,417.0000	1,713.0000	20.889	0	0	0
14/11/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	346.0000	473.0000	36.705	0	0	0
14/11/2008	\$ / R 2009/03/16	10.25	Call	Currency Future	1,230.0000	956.0000	(22.276)	0	0	0
14/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	980.0000	759.0000	(22.551)	0	0	0
14/11/2008	\$ / R 2009/03/16	11.50	Put	Currency Future	1,384.0000	1,677.0000	21.171	0	0	0
14/11/2008	\$ / R 2009/03/16	11.65	Call	Currency Future	672.0000	486.0000	(27.679)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,915.0000	1,535.0000	(19.843)	0	0	0
14/11/2008	\$ / R 2009/03/16	11.20	Call	Currency Future	836.0000	618.0000	(26.077)	0	0	0
14/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,258.0000	1,536.0000	22.099	0	0	0
14/11/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,584.0000	1,897.0000	19.760	0	0	0
14/11/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	1,666.0000	1,312.0000	(21.248)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	206.0000	294.0000	42.718	0	0	0
14/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	797.0000	586.0000	(26.474)	0	0	0
14/11/2008	\$ / R 2009/03/16	11.35	Put	Currency Future	1,289.0000	1,571.0000	21.877	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	\$ / R 2009/03/16	10.95	Call	Currency Future	923.0000	703.0000	(23.835)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	1,598.0000	1,253.0000	(21.589)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,842.0000	1,469.0000	(20.250)	0	0	0
14/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	941.0000	1,208.0000	28.374	0	0	0
14/11/2008	\$ / R 2009/03/16	12.00	Call	Currency Future	563.0000	400.0000	(28.952)	0	0	0
14/11/2008	\$ / R 2009/03/16	11.50	Call	Currency Future	724.0000	527.0000	(27.210)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	376.0000	512.0000	36.170	0	0	0
14/11/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	823.0000	1,074.0000	30.498	0	0	0
14/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	941.0000	1,208.0000	28.374	0	0	0
14/11/2008	\$ / R 2009/03/16	12.00	Put	Currency Future	1,724.0000	2,050.0000	18.910	0	0	0
14/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	623.0000	448.0000	(28.090)	0	0	0
14/11/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	1,063.0000	824.0000	(22.484)	0	0	0
14/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	795.0000	1,041.0000	30.943	0	0	0
14/11/2008	\$ / R 2009/03/16	11.90	Put	Currency Future	1,653.0000	1,973.0000	19.359	0	0	0
14/11/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,584.0000	1,897.0000	19.760	0	0	0
14/11/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	887.0000	668.0000	(24.690)	0	0	0
14/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	597.0000	797.0000	33.501	0	0	0
14/11/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	1,084.0000	842.0000	(22.325)	0	0	0
14/11/2008	\$ / R 2009/03/16	10.70	Put	Currency Future	881.0000	1,140.0000	29.398	0	0	0
14/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	853.0000	634.0000	(25.674)	0	0	0
14/11/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,098.0000	1,368.0000	24.590	0	0	0
14/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,164.0000	1,434.0000	23.196	0	0	0
14/11/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	577.0000	768.0000	33.102	0	0	0
14/11/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	577.0000	768.0000	33.102	0	0	0
14/11/2008	\$ / R 2009/03/16	10.25	Put	Currency Future	641.0000	855.0000	33.385	0	0	0
14/11/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	1,316.0000	1,018.0000	(22.644)	0	0	0
14/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,991.0000	1,603.0000	(19.488)	0	0	0
14/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	597.0000	797.0000	33.501	0	0	0
14/11/2008	\$ / R 2009/03/16	11.35	Call	Currency Future	778.0000	571.0000	(26.607)	0	0	0
14/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	623.0000	448.0000	(28.090)	0	0	0
14/11/2008	\$ / R 2009/03/16	11.25	Call	Currency Future	817.0000	602.0000	(26.316)	0	0	0
14/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	2,146.0000	1,744.0000	(18.733)	0	0	0
14/11/2008	\$ / R 2009/03/16	11.25	Put	Currency Future	1,227.0000	1,501.0000	22.331	0	0	0
14/11/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	942.0000	721.0000	(23.461)	0	0	0
14/11/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	887.0000	668.0000	(24.690)	0	0	0
14/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	853.0000	634.0000	(25.674)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	\$ / R	2009/03/16	11.05	Put	Currency Future	1,098.0000	1,368.0000	24.590	0	0	0
14/11/2008	\$ / R	2009/03/16	10.40	Call	Currency Future	1,148.0000	897.0000	(21.864)	0	0	0
14/11/2008	\$ / R	2009/03/16	11.15	Put	Currency Future	1,164.0000	1,434.0000	23.196	0	0	0
14/11/2008	\$ / R	2009/03/16	10.80	Call	Currency Future	980.0000	759.0000	(22.551)	0	0	0
14/11/2008	\$ / R	2009/03/16	10.40	Put	Currency Future	709.0000	946.0000	33.427	0	0	0
14/11/2008	\$ / R	2009/03/16	10.90	Put	Currency Future	1,002.0000	1,271.0000	26.846	0	0	0
14/11/2008	\$ / R	2009/03/16	10.50	Call	Currency Future	1,106.0000	860.0000	(22.242)	0	0	0
14/11/2008	\$ / R	2009/03/16	10.40	Put	Currency Future	709.0000	946.0000	33.427	0	0	0
14/11/2008	\$ / R	2009/03/16	10.70	Call	Currency Future	1,020.0000	791.0000	(22.451)	0	0	0
14/11/2008	\$ / R	2009/03/16	10.50	Put	Currency Future	767.0000	1,009.0000	31.551	0	0	0
14/11/2008	\$ / R	2009/03/16	10.40	Call	Currency Future	1,148.0000	897.0000	(21.864)	0	0	0
14/11/2008	\$ / R	2009/03/16	11.10	Call	Currency Future	0.0000	651.0000	100.000	0	0	0
14/11/2008	\$ / R	2009/03/16	11.10	Put	Currency Future	0.0000	1,401.0000	100.000	0	0	0
14/11/2008	\$ / R	2009/06/12			Currency Future	11.0718	10.5658	(4.570)	10.7700	1.0000	2,586
14/11/2008	\$ / R	2009/06/12	10.70	Call	Currency Future	1,301.0000	1,056.0000	(18.832)	0	0	0
14/11/2008	\$ / R	2009/06/12	11.05	Call	Currency Future	1,159.0000	936.0000	(19.241)	0	0	0
14/11/2008	\$ / R	2009/06/12	11.20	Put	Currency Future	1,233.0000	1,515.0000	22.871	0	0	0
14/11/2008	\$ / R	2009/06/12	8.55	Put	Currency Future	201.0000	278.0000	38.308	0	0	0
14/11/2008	\$ / R	2009/06/12	11.20	Call	Currency Future	1,104.0000	881.0000	(20.199)	0	0	0
14/11/2008	\$ / R	2009/06/12	9.95	Call	Currency Future	1,720.0000	1,382.0000	(19.651)	0	0	0
14/11/2008	\$ / R	2009/06/12	9.60	Put	Currency Future	472.0000	615.0000	30.297	0	0	0
14/11/2008	\$ / R	2009/06/12	8.55	Call	Currency Future	2,723.0000	2,294.0000	(15.755)	0	0	0
14/11/2008	\$ / R	2009/06/12	9.95	Put	Currency Future	598.0000	766.0000	28.094	0	0	0
14/11/2008	\$ / R	2009/06/12	8.85	Put	Currency Future	263.0000	357.0000	35.741	0	0	0
14/11/2008	\$ / R	2009/06/12	8.35	Put	Currency Future	166.0000	232.0000	39.759	0	0	0
14/11/2008	\$ / R	2009/06/12	10.50	Call	Currency Future	1,404.0000	1,130.0000	(19.516)	0	0	0
14/11/2008	\$ / R	2009/06/12	9.60	Call	Currency Future	1,944.0000	1,581.0000	(18.673)	0	0	0
14/11/2008	\$ / R	2009/06/12	9.05	Call	Currency Future	2,333.0000	1,933.0000	(17.145)	0	0	0
14/11/2008	\$ / R	2009/06/12	9.10	Put	Currency Future	324.0000	434.0000	33.951	0	0	0
14/11/2008	\$ / R	2009/06/12	10.40	Put	Currency Future	787.0000	1,004.0000	27.573	0	0	0
14/11/2008	\$ / R	2009/06/12	8.85	Call	Currency Future	2,485.0000	2,073.0000	(16.579)	0	0	0
14/11/2008	\$ / R	2009/06/12	9.05	Put	Currency Future	311.0000	418.0000	34.405	0	0	0
14/11/2008	\$ / R	2009/06/12	9.00	Put	Currency Future	298.0000	402.0000	34.899	0	0	0
14/11/2008	\$ / R	2009/06/12	9.20	Call	Currency Future	2,222.0000	1,833.0000	(17.507)	0	0	0
14/11/2008	\$ / R	2009/06/12	8.60	Put	Currency Future	210.0000	290.0000	38.095	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	2,259.0000	1,866.0000	(17.397)	0	0	0
14/11/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	2,370.0000	1,968.0000	(16.962)	0	0	0
14/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	2,296.0000	1,899.0000	(17.291)	0	0	0
14/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	274.0000	372.0000	35.766	0	0	0
14/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	351.0000	467.0000	33.048	0	0	0
14/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,682.0000	2,256.0000	(15.884)	0	0	0
14/11/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	337.0000	450.0000	33.531	0	0	0
14/11/2008	\$ / R 2009/06/12	10.25	Put	Currency Future	720.0000	915.0000	27.083	0	0	0
14/11/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,642.0000	2,219.0000	(16.011)	0	0	0
14/11/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	150.0000	211.0000	40.667	0	0	0
14/11/2008	\$ / R 2009/06/12	10.25	Call	Currency Future	1,542.0000	1,231.0000	(20.169)	0	0	0
14/11/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	220.0000	303.0000	37.727	0	0	0
14/11/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	2,972.0000	2,527.0000	(14.973)	0	0	0
14/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	201.0000	278.0000	38.308	0	0	0
14/11/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	1,137.0000	1,421.0000	24.978	0	0	0
14/11/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	1,458.0000	1,170.0000	(19.753)	0	0	0
14/11/2008	\$ / R 2009/06/12	11.70	Call	Currency Future	929.0000	714.0000	(23.143)	0	0	0
14/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	904.0000	1,158.0000	28.097	0	0	0
14/11/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	2,887.0000	2,448.0000	(15.206)	0	0	0
14/11/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	3,057.0000	2,608.0000	(14.688)	0	0	0
14/11/2008	\$ / R 2009/06/12	11.85	Call	Currency Future	875.0000	670.0000	(23.429)	0	0	0
14/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	2,080.0000	1,704.0000	(18.077)	0	0	0
14/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	2,151.0000	1,767.0000	(17.852)	0	0	0
14/11/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	1,458.0000	1,170.0000	(19.753)	0	0	0
14/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	408.0000	538.0000	31.863	0	0	0
14/11/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	121.0000	174.0000	43.802	0	0	0
14/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	379.0000	502.0000	32.454	0	0	0
14/11/2008	\$ / R 2009/06/12	10.95	Call	Currency Future	1,198.0000	971.0000	(18.948)	0	0	0
14/11/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	787.0000	1,004.0000	27.573	0	0	0
14/11/2008	\$ / R 2009/06/12	10.95	Put	Currency Future	1,076.0000	1,356.0000	26.022	0	0	0
14/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,878.0000	1,522.0000	(18.956)	0	0	0
14/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	2,408.0000	2,002.0000	(16.860)	0	0	0
14/11/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	1,378.0000	1,111.0000	(19.376)	0	0	0
14/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	506.0000	656.0000	29.644	0	0	0
14/11/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	3,143.0000	2,690.0000	(14.413)	0	0	0
14/11/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,258.0000	1,021.0000	(18.839)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	2,446.0000	2,038.0000	(16.680)	0	0	0
14/11/2008	\$ / R 2009/06/12	10.50	Put	Currency Future	833.0000	1,064.0000	27.731	0	0	0
14/11/2008	\$ / R 2009/06/12	11.70	Put	Currency Future	1,557.0000	1,848.0000	18.690	0	0	0
14/11/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	192.0000	266.0000	38.542	0	0	0
14/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	274.0000	372.0000	35.766	0	0	0
14/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	856.0000	1,095.0000	27.921	0	0	0
14/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	183.0000	254.0000	38.798	0	0	0
14/11/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	2,763.0000	2,332.0000	(15.599)	0	0	0
14/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	2,446.0000	2,038.0000	(16.680)	0	0	0
14/11/2008	\$ / R 2009/06/12	11.85	Put	Currency Future	1,653.0000	1,954.0000	18.209	0	0	0
14/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	286.0000	387.0000	35.315	0	0	0
14/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	174.0000	243.0000	39.655	0	0	0
14/11/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	986.0000	1,255.0000	27.282	0	0	0
14/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	856.0000	1,095.0000	27.921	0	0	0
14/11/2008	\$ / R 2009/06/12	11.65	Put	Currency Future	1,525.0000	1,814.0000	18.951	0	0	0
14/11/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	2,011.0000	1,642.0000	(18.349)	0	0	0
14/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	579.0000	743.0000	28.325	0	0	0
14/11/2008	\$ / R 2009/06/12	11.65	Call	Currency Future	947.0000	729.0000	(23.020)	0	0	0
14/11/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	439.0000	576.0000	31.207	0	0	0
14/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,751.0000	1,409.0000	(19.532)	0	0	0
14/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,804.0000	2,370.0000	(15.478)	0	0	0
14/11/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	220.0000	303.0000	37.727	0	0	0
14/11/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,642.0000	2,219.0000	(16.011)	0	0	0
14/11/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	3,014.0000	2,567.0000	(14.831)	0	0	0
14/11/2008	\$ / R 2009/06/12	10.70	Put	Currency Future	929.0000	1,190.0000	28.095	0	0	0
14/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,524.0000	2,109.0000	(16.442)	0	0	0
14/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,846.0000	2,409.0000	(15.355)	0	0	0
14/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	1,326.0000	1,074.0000	(19.005)	0	0	0
14/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	678.0000	861.0000	26.991	0	0	0
14/11/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	142.0000	202.0000	42.254	0	0	0
14/11/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	1,378.0000	1,111.0000	(19.376)	0	0	0
14/11/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	2,563.0000	2,145.0000	(16.309)	0	0	0
14/11/2008	\$ / R 2009/06/12	9.55	Put	Currency Future	456.0000	595.0000	30.482	0	0	0
14/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	252.0000	343.0000	36.111	0	0	0
14/11/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	1,911.0000	1,551.0000	(18.838)	0	0	0
14/11/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,331.0000	1,612.0000	21.112	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	\$ / R 2009/06/12	9.55	Call	Currency Future	1,977.0000	1,611.0000	(18.513)	0	0	0
14/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	183.0000	254.0000	38.798	0	0	0
14/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,016.0000	1,288.0000	26.772	0	0	0
14/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	542.0000	699.0000	28.967	0	0	0
14/11/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	1,689.0000	1,355.0000	(19.775)	0	0	0
14/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	286.0000	387.0000	35.315	0	0	0
14/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	579.0000	743.0000	28.325	0	0	0
14/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	174.0000	243.0000	39.655	0	0	0
14/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,804.0000	2,370.0000	(15.478)	0	0	0
14/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,944.0000	1,581.0000	(18.673)	0	0	0
14/11/2008	\$ / R 2009/06/12	9.65	Put	Currency Future	489.0000	636.0000	30.061	0	0	0
14/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	2,080.0000	1,704.0000	(18.077)	0	0	0
14/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,846.0000	2,409.0000	(15.355)	0	0	0
14/11/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	1,053.0000	827.0000	(21.462)	0	0	0
14/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	1,238.0000	1,004.0000	(18.901)	0	0	0
14/11/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	1,845.0000	1,493.0000	(19.079)	0	0	0
14/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	408.0000	538.0000	31.863	0	0	0
14/11/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	158.0000	222.0000	40.506	0	0	0
14/11/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,258.0000	1,021.0000	(18.839)	0	0	0
14/11/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,298.0000	1,579.0000	21.649	0	0	0
14/11/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	1,036.0000	810.0000	(21.815)	0	0	0
14/11/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	241.0000	329.0000	36.515	0	0	0
14/11/2008	\$ / R 2009/06/12	9.75	Put	Currency Future	524.0000	678.0000	29.389	0	0	0
14/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,751.0000	1,409.0000	(19.532)	0	0	0
14/11/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	2,929.0000	2,487.0000	(15.090)	0	0	0
14/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	880.0000	1,126.0000	27.955	0	0	0
14/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	2,296.0000	1,899.0000	(17.291)	0	0	0
14/11/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	1,141.0000	917.0000	(19.632)	0	0	0
14/11/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,602.0000	2,182.0000	(16.141)	0	0	0
14/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,600.0000	1,276.0000	(20.250)	0	0	0
14/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,352.0000	1,092.0000	(19.231)	0	0	0
14/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	252.0000	343.0000	36.111	0	0	0
14/11/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	1,217.0000	988.0000	(18.817)	0	0	0
14/11/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	637.0000	812.0000	27.473	0	0	0
14/11/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,723.0000	2,294.0000	(15.755)	0	0	0
14/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	742.0000	945.0000	27.358	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	324.0000	434.0000	33.951	0	0	0
14/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	880.0000	1,126.0000	27.955	0	0	0
14/11/2008	\$ / R 2009/06/12	11.95	Put	Currency Future	1,719.0000	2,026.0000	17.859	0	0	0
14/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	230.0000	316.0000	37.391	0	0	0
14/11/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	1,659.0000	1,328.0000	(19.952)	0	0	0
14/11/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	986.0000	1,255.0000	27.282	0	0	0
14/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	351.0000	467.0000	33.048	0	0	0
14/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,352.0000	1,092.0000	(19.231)	0	0	0
14/11/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	807.0000	614.0000	(23.916)	0	0	0
14/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	2,408.0000	2,002.0000	(16.860)	0	0	0
14/11/2008	\$ / R 2009/06/12	11.80	Call	Currency Future	892.0000	684.0000	(23.318)	0	0	0
14/11/2008	\$ / R 2009/06/12	9.85	Put	Currency Future	560.0000	721.0000	28.750	0	0	0
14/11/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,046.0000	1,322.0000	26.386	0	0	0
14/11/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	2,222.0000	1,833.0000	(17.507)	0	0	0
14/11/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	617.0000	789.0000	27.877	0	0	0
14/11/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	1,785.0000	2,098.0000	17.535	0	0	0
14/11/2008	\$ / R 2009/06/12	9.85	Call	Currency Future	1,782.0000	1,437.0000	(19.360)	0	0	0
14/11/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	135.0000	192.0000	42.222	0	0	0
14/11/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	1,217.0000	988.0000	(18.817)	0	0	0
14/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,524.0000	2,109.0000	(16.442)	0	0	0
14/11/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,169.0000	1,452.0000	24.209	0	0	0
14/11/2008	\$ / R 2009/06/12	11.95	Call	Currency Future	840.0000	641.0000	(23.690)	0	0	0
14/11/2008	\$ / R 2009/06/12	10.45	Call	Currency Future	1,431.0000	1,150.0000	(19.637)	0	0	0
14/11/2008	\$ / R 2009/06/12	11.00	Put	Currency Future	1,106.0000	1,390.0000	25.678	0	0	0
14/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	230.0000	316.0000	37.391	0	0	0
14/11/2008	\$ / R 2009/06/12	12.15	Put	Currency Future	1,853.0000	2,172.0000	17.215	0	0	0
14/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,813.0000	1,465.0000	(19.195)	0	0	0
14/11/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	807.0000	614.0000	(23.916)	0	0	0
14/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,486.0000	1,190.0000	(19.919)	0	0	0
14/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	764.0000	974.0000	27.487	0	0	0
14/11/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,602.0000	2,182.0000	(16.141)	0	0	0
14/11/2008	\$ / R 2009/06/12	11.75	Put	Currency Future	1,589.0000	1,883.0000	18.502	0	0	0
14/11/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,298.0000	1,579.0000	21.649	0	0	0
14/11/2008	\$ / R 2009/06/12	10.45	Put	Currency Future	809.0000	1,034.0000	27.812	0	0	0
14/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,514.0000	1,211.0000	(20.013)	0	0	0
14/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	506.0000	656.0000	29.644	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,463.0000	1,745.0000	19.275	0	0	0
14/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,878.0000	1,522.0000	(18.956)	0	0	0
14/11/2008	\$ / R 2009/06/12	11.45	Call	Currency Future	1,020.0000	794.0000	(22.157)	0	0	0
14/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,629.0000	1,302.0000	(20.074)	0	0	0
14/11/2008	\$ / R 2009/06/12	11.45	Put	Currency Future	1,398.0000	1,678.0000	20.029	0	0	0
14/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,600.0000	1,276.0000	(20.250)	0	0	0
14/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,682.0000	2,256.0000	(15.884)	0	0	0
14/11/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	472.0000	615.0000	30.297	0	0	0
14/11/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	985.0000	761.0000	(22.741)	0	0	0
14/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,016.0000	1,288.0000	26.772	0	0	0
14/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	210.0000	290.0000	38.095	0	0	0
14/11/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	1,571.0000	1,251.0000	(20.369)	0	0	0
14/11/2008	\$ / R 2009/06/12	11.75	Call	Currency Future	910.0000	699.0000	(23.187)	0	0	0
14/11/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,200.0000	1,483.0000	23.583	0	0	0
14/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,813.0000	1,465.0000	(19.195)	0	0	0
14/11/2008	\$ / R 2009/06/12	12.25	Call	Currency Future	744.0000	563.0000	(24.328)	0	0	0
14/11/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	1,122.0000	899.0000	(19.875)	0	0	0
14/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	542.0000	699.0000	28.967	0	0	0
14/11/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	1,070.0000	845.0000	(21.028)	0	0	0
14/11/2008	\$ / R 2009/06/12	12.15	Call	Currency Future	775.0000	588.0000	(24.129)	0	0	0
14/11/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	1,070.0000	845.0000	(21.028)	0	0	0
14/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	1,238.0000	1,004.0000	(18.901)	0	0	0
14/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	657.0000	836.0000	27.245	0	0	0
14/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	764.0000	974.0000	27.487	0	0	0
14/11/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,046.0000	1,322.0000	26.386	0	0	0
14/11/2008	\$ / R 2009/06/12	12.10	Put	Currency Future	1,819.0000	2,135.0000	17.372	0	0	0
14/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	678.0000	861.0000	26.991	0	0	0
14/11/2008	\$ / R 2009/06/12	12.25	Put	Currency Future	1,922.0000	2,247.0000	16.909	0	0	0
14/11/2008	\$ / R 2009/06/12	11.60	Call	Currency Future	966.0000	745.0000	(22.878)	0	0	0
14/11/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	985.0000	761.0000	(22.741)	0	0	0
14/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	742.0000	945.0000	27.358	0	0	0
14/11/2008	\$ / R 2009/06/12	11.50	Put	Currency Future	1,433.0000	1,711.0000	19.400	0	0	0
14/11/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,463.0000	1,745.0000	19.275	0	0	0
14/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,514.0000	1,211.0000	(20.013)	0	0	0
14/11/2008	\$ / R 2009/06/12	11.50	Call	Currency Future	1,004.0000	777.0000	(22.610)	0	0	0
14/11/2008	\$ / R 2009/06/12	12.10	Call	Currency Future	791.0000	601.0000	(24.020)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	\$ / R	2009/06/12	10.10	Call	Currency Future	1,629.0000	1,302.0000	(20.074)	0	0	0
14/11/2008	\$ / R	2009/06/12	11.40	Put	Currency Future	1,365.0000	1,645.0000	20.513	0	0	0
14/11/2008	\$ / R	2009/06/12	10.05	Call	Currency Future	1,659.0000	1,328.0000	(19.952)	0	0	0
14/11/2008	\$ / R	2009/06/12	12.00	Put	Currency Future	1,752.0000	2,062.0000	17.694	0	0	0
14/11/2008	\$ / R	2009/06/12	10.10	Put	Currency Future	657.0000	836.0000	27.245	0	0	0
14/11/2008	\$ / R	2009/06/12	11.60	Put	Currency Future	1,494.0000	1,779.0000	19.076	0	0	0
14/11/2008	\$ / R	2009/06/12	10.05	Put	Currency Future	637.0000	812.0000	27.473	0	0	0
14/11/2008	\$ / R	2009/06/12	12.00	Call	Currency Future	824.0000	628.0000	(23.786)	0	0	0
14/11/2008	\$ / R	2009/06/12	10.65	Call	Currency Future	1,326.0000	1,074.0000	(19.005)	0	0	0
14/11/2008	\$ / R	2009/06/12	11.80	Put	Currency Future	1,621.0000	1,918.0000	18.322	0	0	0
14/11/2008	\$ / R	2009/06/12	10.65	Put	Currency Future	904.0000	1,158.0000	28.097	0	0	0
14/11/2008	\$ / R	2009/06/12	11.10	Call	Currency Future	1,141.0000	917.0000	(19.632)	0	0	0
14/11/2008	\$ / R	2009/06/12	11.90	Call	Currency Future	858.0000	655.0000	(23.660)	0	0	0
14/11/2008	\$ / R	2009/06/12	11.10	Put	Currency Future	1,169.0000	1,452.0000	24.209	0	0	0
14/11/2008	\$ / R	2009/06/12	11.90	Put	Currency Future	1,686.0000	1,990.0000	18.031	0	0	0
14/11/2008	\$ / R	2009/06/12	10.35	Call	Currency Future	1,486.0000	1,190.0000	(19.919)	0	0	0
14/11/2008	\$ / R	2009/06/12	11.00	Call	Currency Future	1,178.0000	956.0000	(18.846)	0	0	0
14/11/2008	\$ / R	2009/06/12	10.20	Put	Currency Future	699.0000	885.0000	26.609	0	0	0
14/11/2008	\$ / R	2009/06/12	11.25	Put	Currency Future	1,265.0000	1,547.0000	22.292	0	0	0
14/11/2008	\$ / R	2009/06/12	9.30	Call	Currency Future	2,151.0000	1,767.0000	(17.852)	0	0	0
14/11/2008	\$ / R	2009/06/12	11.25	Call	Currency Future	1,087.0000	863.0000	(20.607)	0	0	0
14/11/2008	\$ / R	2009/06/12	9.30	Put	Currency Future	379.0000	502.0000	32.454	0	0	0
14/11/2008	\$ / R	2009/06/12	11.15	Put	Currency Future	1,200.0000	1,483.0000	23.583	0	0	0
14/11/2008	\$ / R	2009/06/12	10.75	Call	Currency Future	1,279.0000	1,038.0000	(18.843)	0	0	0
14/11/2008	\$ / R	2009/06/12	10.75	Put	Currency Future	958.0000	1,222.0000	27.557	0	0	0
14/11/2008	\$ / R	2009/06/12	11.15	Call	Currency Future	1,122.0000	899.0000	(19.875)	0	0	0
14/11/2008	\$ / R	2009/06/12	10.20	Call	Currency Future	1,571.0000	1,251.0000	(20.369)	0	0	0
14/11/2008	\$ / R	2009/06/12	10.20	Put	Currency Future	699.0000	885.0000	26.609	0	0	0
14/11/2008	\$ / R	2009/06/12	12.05	Put	Currency Future	1,785.0000	2,098.0000	17.535	0	0	0
14/11/2008	\$ / R	2009/06/12	11.40	Call	Currency Future	1,036.0000	810.0000	(21.815)	0	0	0
14/11/2008	\$ / R	2009/06/12	11.40	Put	Currency Future	1,365.0000	1,645.0000	20.513	0	0	0
14/11/2008	£ / R	2008/12/12			Currency Future	15.6524	14.9315	(4.606)	15.3500	14.9500	2,629
14/11/2008	£ / R	2008/12/12	16.55	Call	Currency Future	542.0000	309.0000	(42.989)	0	0	0
14/11/2008	£ / R	2008/12/12	15.40	Call	Currency Future	988.0000	648.0000	(34.413)	0	0	0
14/11/2008	£ / R	2008/12/12	16.10	Call	Currency Future	703.0000	418.0000	(40.541)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	£ / R 2008/12/12	18.55	Call	Currency Future	143.0000	66.0000	(53.846)	0	0	0
14/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	1,168.0000	781.0000	(33.134)	0	0	0
14/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	1,034.0000	688.0000	(33.462)	0	0	0
14/11/2008	£ / R 2008/12/12	17.05	Call	Currency Future	399.0000	216.0000	(45.865)	0	0	0
14/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	736.0000	1,117.0000	51.766	0	0	0
14/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	1,027.0000	1,444.0000	40.604	0	0	0
14/11/2008	£ / R 2008/12/12	18.25	Put	Currency Future	2,775.0000	3,403.0000	22.631	0	0	0
14/11/2008	£ / R 2008/12/12	14.85	Call	Currency Future	1,290.0000	865.0000	(32.946)	0	0	0
14/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,645.0000	3,265.0000	23.440	0	0	0
14/11/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,440.0000	1,927.0000	33.819	0	0	0
14/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	159.0000	75.0000	(52.830)	0	0	0
14/11/2008	£ / R 2008/12/12	14.85	Put	Currency Future	487.0000	783.0000	60.780	0	0	0
14/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	665.0000	391.0000	(41.203)	0	0	0
14/11/2008	£ / R 2008/12/12	17.05	Put	Currency Future	1,797.0000	2,335.0000	29.939	0	0	0
14/11/2008	£ / R 2008/12/12	15.20	Put	Currency Future	630.0000	992.0000	57.460	0	0	0
14/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	682.0000	1,056.0000	54.839	0	0	0
14/11/2008	£ / R 2008/12/12	16.75	Call	Currency Future	481.0000	268.0000	(44.283)	0	0	0
14/11/2008	£ / R 2008/12/12	18.65	Put	Currency Future	3,130.0000	3,779.0000	20.735	0	0	0
14/11/2008	£ / R 2008/12/12	15.05	Put	Currency Future	566.0000	900.0000	59.011	0	0	0
14/11/2008	£ / R 2008/12/12	15.95	Put	Currency Future	1,059.0000	1,479.0000	39.660	0	0	0
14/11/2008	£ / R 2008/12/12	15.35	Call	Currency Future	1,011.0000	668.0000	(33.927)	0	0	0
14/11/2008	£ / R 2008/12/12	16.85	Put	Currency Future	1,650.0000	2,168.0000	31.394	0	0	0
14/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,321.0000	887.0000	(32.854)	0	0	0
14/11/2008	£ / R 2008/12/12	16.40	Call	Currency Future	592.0000	342.0000	(42.230)	0	0	0
14/11/2008	£ / R 2008/12/12	14.65	Put	Currency Future	416.0000	673.0000	61.779	0	0	0
14/11/2008	£ / R 2008/12/12	15.95	Call	Currency Future	762.0000	461.0000	(39.501)	0	0	0
14/11/2008	£ / R 2008/12/12	16.95	Put	Currency Future	1,722.0000	2,251.0000	30.720	0	0	0
14/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	780.0000	476.0000	(38.974)	0	0	0
14/11/2008	£ / R 2008/12/12	18.25	Call	Currency Future	177.0000	85.0000	(51.977)	0	0	0
14/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	383.0000	621.0000	62.141	0	0	0
14/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	383.0000	621.0000	62.141	0	0	0
14/11/2008	£ / R 2008/12/12	15.35	Put	Currency Future	709.0000	1,086.0000	53.173	0	0	0
14/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	665.0000	391.0000	(41.203)	0	0	0
14/11/2008	£ / R 2008/12/12	18.55	Put	Currency Future	3,040.0000	3,685.0000	21.217	0	0	0
14/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,485.0000	1,002.0000	(32.525)	0	0	0
14/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	260.0000	132.0000	(49.231)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	£ / R 2008/12/12	16.85	Call	Currency Future	452.0000	250.0000	(44.690)	0	0	0
14/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	469.0000	755.0000	60.981	0	0	0
14/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	1,139.0000	761.0000	(33.187)	0	0	0
14/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	2,907.0000	3,544.0000	21.913	0	0	0
14/11/2008	£ / R 2008/12/12	18.65	Call	Currency Future	132.0000	61.0000	(53.788)	0	0	0
14/11/2008	£ / R 2008/12/12	14.35	Call	Currency Future	1,625.0000	1,113.0000	(31.508)	0	0	0
14/11/2008	£ / R 2008/12/12	16.95	Call	Currency Future	425.0000	232.0000	(45.412)	0	0	0
14/11/2008	£ / R 2008/12/12	15.50	Call	Currency Future	942.0000	611.0000	(35.138)	0	0	0
14/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	587.0000	930.0000	58.433	0	0	0
14/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,212.0000	1,660.0000	36.964	0	0	0
14/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,321.0000	887.0000	(32.854)	0	0	0
14/11/2008	£ / R 2008/12/12	14.35	Put	Currency Future	323.0000	532.0000	64.706	0	0	0
14/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,212.0000	1,660.0000	36.964	0	0	0
14/11/2008	£ / R 2008/12/12	16.75	Put	Currency Future	1,578.0000	2,087.0000	32.256	0	0	0
14/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	899.0000	574.0000	(36.151)	0	0	0
14/11/2008	£ / R 2008/12/12	15.20	Call	Currency Future	1,082.0000	724.0000	(33.087)	0	0	0
14/11/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,340.0000	1,811.0000	35.149	0	0	0
14/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	469.0000	755.0000	60.981	0	0	0
14/11/2008	£ / R 2008/12/12	14.45	Call	Currency Future	1,554.0000	1,055.0000	(32.111)	0	0	0
14/11/2008	£ / R 2008/12/12	18.10	Call	Currency Future	197.0000	96.0000	(51.269)	0	0	0
14/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	587.0000	930.0000	58.433	0	0	0
14/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	1,151.0000	1,587.0000	37.880	0	0	0
14/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	1,139.0000	761.0000	(33.187)	0	0	0
14/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,259.0000	843.0000	(33.042)	0	0	0
14/11/2008	£ / R 2008/12/12	14.95	Put	Currency Future	526.0000	840.0000	59.696	0	0	0
14/11/2008	£ / R 2008/12/12	14.45	Put	Currency Future	352.0000	574.0000	63.068	0	0	0
14/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,418.0000	954.0000	(32.722)	0	0	0
14/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	506.0000	811.0000	60.277	0	0	0
14/11/2008	£ / R 2008/12/12	16.30	Call	Currency Future	628.0000	366.0000	(41.720)	0	0	0
14/11/2008	£ / R 2008/12/12	18.35	Put	Currency Future	2,863.0000	3,497.0000	22.145	0	0	0
14/11/2008	£ / R 2008/12/12	16.65	Put	Currency Future	1,508.0000	2,006.0000	33.024	0	0	0
14/11/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,686.0000	2,209.0000	31.020	0	0	0
14/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	260.0000	132.0000	(49.231)	0	0	0
14/11/2008	£ / R 2008/12/12	15.60	Put	Currency Future	846.0000	1,243.0000	46.927	0	0	0
14/11/2008	£ / R 2008/12/12	16.90	Call	Currency Future	438.0000	241.0000	(44.977)	0	0	0
14/11/2008	£ / R 2008/12/12	16.65	Call	Currency Future	511.0000	288.0000	(43.640)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	£ / R 2008/12/12	15.50	Put	Currency Future	790.0000	1,179.0000	49.241	0	0	0
14/11/2008	£ / R 2008/12/12	14.95	Call	Currency Future	1,228.0000	822.0000	(33.062)	0	0	0
14/11/2008	£ / R 2008/12/12	18.15	Call	Currency Future	190.0000	92.0000	(51.579)	0	0	0
14/11/2008	£ / R 2008/12/12	16.35	Put	Currency Future	1,308.0000	1,772.0000	35.474	0	0	0
14/11/2008	£ / R 2008/12/12	14.75	Put	Currency Future	451.0000	727.0000	61.197	0	0	0
14/11/2008	£ / R 2008/12/12	15.45	Call	Currency Future	965.0000	629.0000	(34.819)	0	0	0
14/11/2008	£ / R 2008/12/12	16.30	Put	Currency Future	1,275.0000	1,735.0000	36.078	0	0	0
14/11/2008	£ / R 2008/12/12	18.15	Put	Currency Future	2,688.0000	3,311.0000	23.177	0	0	0
14/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	1,034.0000	688.0000	(33.462)	0	0	0
14/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	399.0000	646.0000	61.905	0	0	0
14/11/2008	£ / R 2008/12/12	14.70	Call	Currency Future	1,385.0000	932.0000	(32.708)	0	0	0
14/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,452.0000	978.0000	(32.645)	0	0	0
14/11/2008	£ / R 2008/12/12	14.50	Put	Currency Future	367.0000	595.0000	62.125	0	0	0
14/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	386.0000	208.0000	(46.114)	0	0	0
14/11/2008	£ / R 2008/12/12	14.75	Call	Currency Future	1,353.0000	909.0000	(32.816)	0	0	0
14/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,452.0000	978.0000	(32.645)	0	0	0
14/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	165.0000	78.0000	(52.727)	0	0	0
14/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	399.0000	646.0000	61.905	0	0	0
14/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	159.0000	75.0000	(52.830)	0	0	0
14/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,308.0000	2,901.0000	25.693	0	0	0
14/11/2008	£ / R 2008/12/12	14.50	Call	Currency Future	1,520.0000	1,027.0000	(32.434)	0	0	0
14/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	1,111.0000	742.0000	(33.213)	0	0	0
14/11/2008	£ / R 2008/12/12	17.65	Call	Currency Future	269.0000	137.0000	(49.071)	0	0	0
14/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	204.0000	100.0000	(50.980)	0	0	0
14/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,485.0000	1,002.0000	(32.525)	0	0	0
14/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,308.0000	2,901.0000	25.693	0	0	0
14/11/2008	£ / R 2008/12/12	16.35	Call	Currency Future	610.0000	354.0000	(41.967)	0	0	0
14/11/2008	£ / R 2008/12/12	14.40	Put	Currency Future	337.0000	552.0000	63.798	0	0	0
14/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	608.0000	961.0000	58.059	0	0	0
14/11/2008	£ / R 2008/12/12	17.35	Put	Currency Future	2,026.0000	2,591.0000	27.887	0	0	0
14/11/2008	£ / R 2008/12/12	17.65	Put	Currency Future	2,267.0000	2,856.0000	25.981	0	0	0
14/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,819.0000	3,450.0000	22.384	0	0	0
14/11/2008	£ / R 2008/12/12	15.85	Put	Currency Future	996.0000	1,410.0000	41.566	0	0	0
14/11/2008	£ / R 2008/12/12	14.40	Call	Currency Future	1,590.0000	1,084.0000	(31.824)	0	0	0
14/11/2008	£ / R 2008/12/12	17.35	Call	Currency Future	329.0000	173.0000	(47.416)	0	0	0
14/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	2,907.0000	3,544.0000	21.913	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	£ / R 2008/12/12	16.25	Call	Currency Future	646.0000	379.0000	(41.331)	0	0	0
14/11/2008	£ / R 2008/12/12	15.00	Call	Currency Future	1,198.0000	801.0000	(33.139)	0	0	0
14/11/2008	£ / R 2008/12/12	17.25	Put	Currency Future	1,949.0000	2,505.0000	28.527	0	0	0
14/11/2008	£ / R 2008/12/12	18.30	Call	Currency Future	171.0000	82.0000	(52.047)	0	0	0
14/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	682.0000	1,056.0000	54.839	0	0	0
14/11/2008	£ / R 2008/12/12	17.40	Put	Currency Future	2,066.0000	2,635.0000	27.541	0	0	0
14/11/2008	£ / R 2008/12/12	17.25	Call	Currency Future	351.0000	186.0000	(47.009)	0	0	0
14/11/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,834.0000	2,377.0000	29.607	0	0	0
14/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,602.0000	3,218.0000	23.674	0	0	0
14/11/2008	£ / R 2008/12/12	17.40	Call	Currency Future	318.0000	166.0000	(47.799)	0	0	0
14/11/2008	£ / R 2008/12/12	15.00	Put	Currency Future	546.0000	870.0000	59.341	0	0	0
14/11/2008	£ / R 2008/12/12	17.45	Call	Currency Future	308.0000	160.0000	(48.052)	0	0	0
14/11/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,731.0000	3,357.0000	22.922	0	0	0
14/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	1,168.0000	781.0000	(33.134)	0	0	0
14/11/2008	£ / R 2008/12/12	16.80	Call	Currency Future	466.0000	259.0000	(44.421)	0	0	0
14/11/2008	£ / R 2008/12/12	18.60	Call	Currency Future	137.0000	63.0000	(54.015)	0	0	0
14/11/2008	£ / R 2008/12/12	15.25	Call	Currency Future	1,058.0000	706.0000	(33.270)	0	0	0
14/11/2008	£ / R 2008/12/12	15.05	Put	Currency Future	566.0000	900.0000	59.011	0	0	0
14/11/2008	£ / R 2008/12/12	17.55	Call	Currency Future	288.0000	148.0000	(48.611)	0	0	0
14/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	184.0000	89.0000	(51.630)	0	0	0
14/11/2008	£ / R 2008/12/12	17.60	Call	Currency Future	279.0000	143.0000	(48.746)	0	0	0
14/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	1,027.0000	1,444.0000	40.604	0	0	0
14/11/2008	£ / R 2008/12/12	18.70	Call	Currency Future	128.0000	58.0000	(54.688)	0	0	0
14/11/2008	£ / R 2008/12/12	17.60	Put	Currency Future	2,226.0000	2,811.0000	26.280	0	0	0
14/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,474.0000	1,967.0000	33.446	0	0	0
14/11/2008	£ / R 2008/12/12	15.60	Put	Currency Future	846.0000	1,243.0000	46.927	0	0	0
14/11/2008	£ / R 2008/12/12	18.60	Put	Currency Future	3,085.0000	3,732.0000	20.972	0	0	0
14/11/2008	£ / R 2008/12/12	16.15	Call	Currency Future	684.0000	405.0000	(40.789)	0	0	0
14/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	875.0000	1,276.0000	45.829	0	0	0
14/11/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,475.0000	3,081.0000	24.485	0	0	0
14/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	780.0000	476.0000	(38.974)	0	0	0
14/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	235.0000	117.0000	(50.213)	0	0	0
14/11/2008	£ / R 2008/12/12	16.50	Call	Currency Future	559.0000	319.0000	(42.934)	0	0	0
14/11/2008	£ / R 2008/12/12	15.65	Call	Currency Future	878.0000	557.0000	(36.560)	0	0	0
14/11/2008	£ / R 2008/12/12	14.65	Put	Currency Future	416.0000	673.0000	61.779	0	0	0
14/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,433.0000	3,036.0000	24.784	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	£ / R 2008/12/12	15.25	Put	Currency Future	656.0000	1,024.0000	56.098	0	0	0
14/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	899.0000	574.0000	(36.151)	0	0	0
14/11/2008	£ / R 2008/12/12	18.80	Call	Currency Future	118.0000	54.0000	(54.237)	0	0	0
14/11/2008	£ / R 2008/12/12	18.70	Put	Currency Future	3,175.0000	3,827.0000	20.535	0	0	0
14/11/2008	£ / R 2008/12/12	15.70	Put	Currency Future	905.0000	1,309.0000	44.641	0	0	0
14/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	818.0000	1,211.0000	48.044	0	0	0
14/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	1,111.0000	742.0000	(33.213)	0	0	0
14/11/2008	£ / R 2008/12/12	18.80	Put	Currency Future	3,266.0000	3,922.0000	20.086	0	0	0
14/11/2008	£ / R 2008/12/12	15.70	Call	Currency Future	857.0000	540.0000	(36.989)	0	0	0
14/11/2008	£ / R 2008/12/12	17.90	Call	Currency Future	227.0000	113.0000	(50.220)	0	0	0
14/11/2008	£ / R 2008/12/12	15.45	Put	Currency Future	763.0000	1,148.0000	50.459	0	0	0
14/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	988.0000	648.0000	(34.413)	0	0	0
14/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	920.0000	592.0000	(35.652)	0	0	0
14/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	526.0000	298.0000	(43.346)	0	0	0
14/11/2008	£ / R 2008/12/12	17.45	Put	Currency Future	2,105.0000	2,679.0000	27.268	0	0	0
14/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	875.0000	1,276.0000	45.829	0	0	0
14/11/2008	£ / R 2008/12/12	15.75	Call	Currency Future	837.0000	523.0000	(37.515)	0	0	0
14/11/2008	£ / R 2008/12/12	17.00	Put	Currency Future	1,759.0000	2,293.0000	30.358	0	0	0
14/11/2008	£ / R 2008/12/12	16.15	Put	Currency Future	1,182.0000	1,623.0000	37.310	0	0	0
14/11/2008	£ / R 2008/12/12	18.10	Call	Currency Future	197.0000	96.0000	(51.269)	0	0	0
14/11/2008	£ / R 2008/12/12	14.70	Put	Currency Future	433.0000	700.0000	61.663	0	0	0
14/11/2008	£ / R 2008/12/12	16.25	Put	Currency Future	1,244.0000	1,697.0000	36.415	0	0	0
14/11/2008	£ / R 2008/12/12	15.75	Put	Currency Future	935.0000	1,342.0000	43.529	0	0	0
14/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	736.0000	1,117.0000	51.766	0	0	0
14/11/2008	£ / R 2008/12/12	17.55	Put	Currency Future	2,186.0000	2,767.0000	26.578	0	0	0
14/11/2008	£ / R 2008/12/12	15.65	Call	Currency Future	878.0000	557.0000	(36.560)	0	0	0
14/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,645.0000	3,265.0000	23.440	0	0	0
14/11/2008	£ / R 2008/12/12	16.70	Call	Currency Future	496.0000	278.0000	(43.952)	0	0	0
14/11/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,614.0000	2,127.0000	31.784	0	0	0
14/11/2008	£ / R 2008/12/12	16.05	Call	Currency Future	723.0000	432.0000	(40.249)	0	0	0
14/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	608.0000	961.0000	58.059	0	0	0
14/11/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,543.0000	2,046.0000	32.599	0	0	0
14/11/2008	£ / R 2008/12/12	16.80	Call	Currency Future	466.0000	259.0000	(44.421)	0	0	0
14/11/2008	£ / R 2008/12/12	16.05	Put	Currency Future	1,121.0000	1,551.0000	38.359	0	0	0
14/11/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,340.0000	1,811.0000	35.149	0	0	0
14/11/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,614.0000	2,127.0000	31.784	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,543.0000	2,046.0000	32.599	0	0	0
14/11/2008	£ / R 2008/12/12	16.10	Call	Currency Future	703.0000	418.0000	(40.541)	0	0	0
14/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	526.0000	298.0000	(43.346)	0	0	0
14/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	506.0000	811.0000	60.277	0	0	0
14/11/2008	£ / R 2008/12/12	16.90	Call	Currency Future	438.0000	241.0000	(44.977)	0	0	0
14/11/2008	£ / R 2008/12/12	16.70	Call	Currency Future	496.0000	278.0000	(43.952)	0	0	0
14/11/2008	£ / R 2008/12/12	17.40	Call	Currency Future	318.0000	166.0000	(47.799)	0	0	0
14/11/2008	£ / R 2008/12/12	16.40	Call	Currency Future	592.0000	342.0000	(42.230)	0	0	0
14/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,474.0000	1,967.0000	33.446	0	0	0
14/11/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,834.0000	2,377.0000	29.607	0	0	0
14/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,259.0000	843.0000	(33.042)	0	0	0
14/11/2008	£ / R 2008/12/12	17.00	Call	Currency Future	412.0000	224.0000	(45.631)	0	0	0
14/11/2008	£ / R 2008/12/12	17.20	Call	Currency Future	362.0000	193.0000	(46.685)	0	0	0
14/11/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,686.0000	2,209.0000	31.020	0	0	0
14/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,418.0000	954.0000	(32.722)	0	0	0
14/11/2008	£ / R 2008/12/12	16.00	Call	Currency Future	744.0000	446.0000	(40.054)	0	0	0
14/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	965.0000	1,376.0000	42.591	0	0	0
14/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	204.0000	100.0000	(50.980)	0	0	0
14/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	818.0000	507.0000	(38.020)	0	0	0
14/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	542.0000	309.0000	(42.989)	0	0	0
14/11/2008	£ / R 2008/12/12	16.00	Put	Currency Future	1,091.0000	1,515.0000	38.863	0	0	0
14/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	386.0000	208.0000	(46.114)	0	0	0
14/11/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,440.0000	1,927.0000	33.819	0	0	0
14/11/2008	£ / R 2008/12/12	17.20	Put	Currency Future	1,910.0000	2,462.0000	28.901	0	0	0
14/11/2008	£ / R 2008/12/12	17.75	Call	Currency Future	252.0000	127.0000	(49.603)	0	0	0
14/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	340.0000	179.0000	(47.353)	0	0	0
14/11/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,987.0000	2,548.0000	28.234	0	0	0
14/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	1,151.0000	1,587.0000	37.880	0	0	0
14/11/2008	£ / R 2008/12/12	16.50	Put	Currency Future	1,406.0000	1,888.0000	34.282	0	0	0
14/11/2008	£ / R 2008/12/12	16.45	Put	Currency Future	1,373.0000	1,849.0000	34.669	0	0	0
14/11/2008	£ / R 2008/12/12	17.75	Put	Currency Future	2,349.0000	2,945.0000	25.372	0	0	0
14/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	780.0000	476.0000	(38.974)	0	0	0
14/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,433.0000	3,036.0000	24.784	0	0	0
14/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	1,027.0000	1,444.0000	40.604	0	0	0
14/11/2008	£ / R 2008/12/12	16.45	Call	Currency Future	575.0000	331.0000	(42.435)	0	0	0
14/11/2008	£ / R 2008/12/12	17.40	Put	Currency Future	2,066.0000	2,635.0000	27.541	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	£ / R 2008/12/12	18.45	Call	Currency Future	153.0000	72.0000	(52.941)	0	0	0
14/11/2008	£ / R 2008/12/12	17.50	Call	Currency Future	298.0000	154.0000	(48.322)	0	0	0
14/11/2008	£ / R 2008/12/12	18.45	Put	Currency Future	2,951.0000	3,590.0000	21.654	0	0	0
14/11/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,987.0000	2,548.0000	28.234	0	0	0
14/11/2008	£ / R 2008/12/12	18.35	Put	Currency Future	2,863.0000	3,497.0000	22.145	0	0	0
14/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	798.0000	491.0000	(38.471)	0	0	0
14/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	340.0000	179.0000	(47.353)	0	0	0
14/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,602.0000	3,218.0000	23.674	0	0	0
14/11/2008	£ / R 2008/12/12	17.20	Put	Currency Future	1,910.0000	2,462.0000	28.901	0	0	0
14/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	165.0000	78.0000	(52.727)	0	0	0
14/11/2008	£ / R 2008/12/12	18.30	Call	Currency Future	171.0000	82.0000	(52.047)	0	0	0
14/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	965.0000	1,376.0000	42.591	0	0	0
14/11/2008	£ / R 2008/12/12	18.55	Call	Currency Future	143.0000	66.0000	(53.846)	0	0	0
14/11/2008	£ / R 2008/12/12	15.85	Put	Currency Future	996.0000	1,410.0000	41.566	0	0	0
14/11/2008	£ / R 2008/12/12	17.95	Put	Currency Future	2,517.0000	3,127.0000	24.235	0	0	0
14/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,819.0000	3,450.0000	22.384	0	0	0
14/11/2008	£ / R 2008/12/12	17.20	Call	Currency Future	362.0000	193.0000	(46.685)	0	0	0
14/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	235.0000	117.0000	(50.213)	0	0	0
14/11/2008	£ / R 2008/12/12	18.50	Put	Currency Future	2,995.0000	3,638.0000	21.469	0	0	0
14/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	818.0000	507.0000	(38.020)	0	0	0
14/11/2008	£ / R 2008/12/12	17.50	Put	Currency Future	2,145.0000	2,723.0000	26.946	0	0	0
14/11/2008	£ / R 2008/12/12	17.95	Call	Currency Future	219.0000	108.0000	(50.685)	0	0	0
14/11/2008	£ / R 2008/12/12	18.50	Call	Currency Future	148.0000	69.0000	(53.378)	0	0	0
14/11/2008	£ / R 2008/12/12	17.60	Call	Currency Future	279.0000	143.0000	(48.746)	0	0	0
14/11/2008	£ / R 2008/12/12	18.55	Put	Currency Future	3,040.0000	3,685.0000	21.217	0	0	0
14/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	920.0000	592.0000	(35.652)	0	0	0
14/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	818.0000	1,211.0000	48.044	0	0	0
14/11/2008	£ / R 2008/12/12	15.75	Call	Currency Future	837.0000	523.0000	(37.515)	0	0	0
14/11/2008	£ / R 2008/12/12	15.75	Put	Currency Future	935.0000	1,342.0000	43.529	0	0	0
14/11/2008	£ / R 2008/12/12	16.05	Call	Currency Future	723.0000	432.0000	(40.249)	0	0	0
14/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	798.0000	491.0000	(38.471)	0	0	0
14/11/2008	£ / R 2008/12/12	16.05	Put	Currency Future	1,121.0000	1,551.0000	38.359	0	0	0
14/11/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,731.0000	3,357.0000	22.922	0	0	0
14/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	184.0000	89.0000	(51.630)	0	0	0
14/11/2008	£ / R 2008/12/12	18.00	Call	Currency Future	212.0000	104.0000	(50.943)	0	0	0
14/11/2008	£ / R 2008/12/12	17.60	Put	Currency Future	2,226.0000	2,811.0000	26.280	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	£ / R 2008/12/12	18.00	Put	Currency Future	2,559.0000	3,173.0000	23.994	0	0	0
14/11/2008	£ / R 2008/12/12	17.80	Call	Currency Future	243.0000	122.0000	(49.794)	0	0	0
14/11/2008	£ / R 2008/12/12	17.80	Put	Currency Future	2,391.0000	2,991.0000	25.094	0	0	0
14/11/2008	£ / R 2008/12/12	17.90	Call	Currency Future	227.0000	113.0000	(50.220)	0	0	0
14/11/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,475.0000	3,081.0000	24.485	0	0	0
14/11/2008	£ / R 2009/03/16			Currency Future	16.0387	15.3015	(4.596)	15.6700	15.4000	7,479
14/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	416.0000	264.0000	(36.538)	0	0	0
14/11/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,917.0000	1,432.0000	(25.300)	0	0	0
14/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,333.0000	992.0000	(25.581)	0	0	0
14/11/2008	£ / R 2009/03/16	15.05	Put	Currency Future	777.0000	1,066.0000	37.194	0	0	0
14/11/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,316.0000	1,716.0000	30.395	0	0	0
14/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,245.0000	3,825.0000	17.874	0	0	0
14/11/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,594.0000	1,197.0000	(24.906)	0	0	0
14/11/2008	£ / R 2009/03/16	14.80	Put	Currency Future	678.0000	931.0000	37.316	0	0	0
14/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,136.0000	1,530.0000	34.683	0	0	0
14/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	434.0000	277.0000	(36.175)	0	0	0
14/11/2008	£ / R 2009/03/16	15.55	Call	Currency Future	1,487.0000	1,123.0000	(24.479)	0	0	0
14/11/2008	£ / R 2009/03/16	14.60	Call	Currency Future	2,044.0000	1,541.0000	(24.609)	0	0	0
14/11/2008	£ / R 2009/03/16	17.95	Call	Currency Future	632.0000	419.0000	(33.703)	0	0	0
14/11/2008	£ / R 2009/03/16	16.10	Call	Currency Future	1,255.0000	917.0000	(26.932)	0	0	0
14/11/2008	£ / R 2009/03/16	15.35	Put	Currency Future	905.0000	1,245.0000	37.569	0	0	0
14/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	928.0000	1,276.0000	37.500	0	0	0
14/11/2008	£ / R 2009/03/16	18.80	Put	Currency Future	3,205.0000	3,782.0000	18.003	0	0	0
14/11/2008	£ / R 2009/03/16	18.45	Call	Currency Future	514.0000	334.0000	(35.019)	0	0	0
14/11/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,855.0000	1,380.0000	(25.606)	0	0	0
14/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,194.0000	1,591.0000	33.250	0	0	0
14/11/2008	£ / R 2009/03/16	15.35	Put	Currency Future	905.0000	1,245.0000	37.569	0	0	0
14/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,567.0000	1,178.0000	(24.825)	0	0	0
14/11/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,926.0000	3,482.0000	19.002	0	0	0
14/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,218.0000	882.0000	(27.586)	0	0	0
14/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,333.0000	992.0000	(25.581)	0	0	0
14/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,707.0000	1,276.0000	(25.249)	0	0	0
14/11/2008	£ / R 2009/03/16	18.50	Put	Currency Future	2,965.0000	3,525.0000	18.887	0	0	0
14/11/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,374.0000	1,031.0000	(24.964)	0	0	0
14/11/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,439.0000	1,089.0000	(24.322)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	£ / R	2009/03/16	15.35	Call	Currency Future	1,594.0000	1,197.0000	(24.906)	0	0	0
14/11/2008	£ / R	2009/03/16	18.80	Call	Currency Future	443.0000	283.0000	(36.117)	0	0	0
14/11/2008	£ / R	2009/03/16	18.95	Put	Currency Future	3,327.0000	3,912.0000	17.583	0	0	0
14/11/2008	£ / R	2009/03/16	18.95	Call	Currency Future	416.0000	264.0000	(36.538)	0	0	0
14/11/2008	£ / R	2009/03/16	15.90	Put	Currency Future	1,194.0000	1,591.0000	33.250	0	0	0
14/11/2008	£ / R	2009/03/16	15.05	Call	Currency Future	1,765.0000	1,318.0000	(25.326)	0	0	0
14/11/2008	£ / R	2009/03/16	18.65	Put	Currency Future	3,084.0000	3,653.0000	18.450	0	0	0
14/11/2008	£ / R	2009/03/16	19.05	Put	Currency Future	3,409.0000	4,000.0000	17.336	0	0	0
14/11/2008	£ / R	2009/03/16	15.55	Put	Currency Future	998.0000	1,372.0000	37.475	0	0	0
14/11/2008	£ / R	2009/03/16	14.60	Put	Currency Future	606.0000	839.0000	38.449	0	0	0
14/11/2008	£ / R	2009/03/16	16.20	Put	Currency Future	1,380.0000	1,780.0000	28.986	0	0	0
14/11/2008	£ / R	2009/03/16	16.35	Put	Currency Future	1,477.0000	1,879.0000	27.217	0	0	0
14/11/2008	£ / R	2009/03/16	17.50	Call	Currency Future	757.0000	512.0000	(32.365)	0	0	0
14/11/2008	£ / R	2009/03/16	19.05	Call	Currency Future	398.0000	252.0000	(36.683)	0	0	0
14/11/2008	£ / R	2009/03/16	15.65	Put	Currency Future	1,050.0000	1,437.0000	36.857	0	0	0
14/11/2008	£ / R	2009/03/16	14.90	Put	Currency Future	717.0000	978.0000	36.402	0	0	0
14/11/2008	£ / R	2009/03/16	17.05	Put	Currency Future	1,913.0000	2,370.0000	23.889	0	0	0
14/11/2008	£ / R	2009/03/16	15.15	Put	Currency Future	818.0000	1,124.0000	37.408	0	0	0
14/11/2008	£ / R	2009/03/16	16.00	Call	Currency Future	1,293.0000	954.0000	(26.218)	0	0	0
14/11/2008	£ / R	2009/03/16	17.50	Put	Currency Future	2,218.0000	2,710.0000	22.182	0	0	0
14/11/2008	£ / R	2009/03/16	19.05	Put	Currency Future	3,409.0000	4,000.0000	17.336	0	0	0
14/11/2008	£ / R	2009/03/16	15.05	Call	Currency Future	1,765.0000	1,318.0000	(25.326)	0	0	0
14/11/2008	£ / R	2009/03/16	18.45	Put	Currency Future	2,926.0000	3,482.0000	19.002	0	0	0
14/11/2008	£ / R	2009/03/16	15.20	Call	Currency Future	1,678.0000	1,255.0000	(25.209)	0	0	0
14/11/2008	£ / R	2009/03/16	15.05	Put	Currency Future	777.0000	1,066.0000	37.194	0	0	0
14/11/2008	£ / R	2009/03/16	14.70	Call	Currency Future	1,980.0000	1,486.0000	(24.949)	0	0	0
14/11/2008	£ / R	2009/03/16	16.00	Call	Currency Future	1,293.0000	954.0000	(26.218)	0	0	0
14/11/2008	£ / R	2009/03/16	16.80	Put	Currency Future	1,752.0000	2,189.0000	24.943	0	0	0
14/11/2008	£ / R	2009/03/16	18.95	Put	Currency Future	3,327.0000	3,912.0000	17.583	0	0	0
14/11/2008	£ / R	2009/03/16	15.15	Put	Currency Future	818.0000	1,124.0000	37.408	0	0	0
14/11/2008	£ / R	2009/03/16	14.90	Put	Currency Future	717.0000	978.0000	36.402	0	0	0
14/11/2008	£ / R	2009/03/16	19.05	Call	Currency Future	398.0000	252.0000	(36.683)	0	0	0
14/11/2008	£ / R	2009/03/16	15.15	Call	Currency Future	1,707.0000	1,276.0000	(25.249)	0	0	0
14/11/2008	£ / R	2009/03/16	14.70	Put	Currency Future	641.0000	884.0000	37.910	0	0	0
14/11/2008	£ / R	2009/03/16	15.60	Put	Currency Future	1,022.0000	1,404.0000	37.378	0	0	0
14/11/2008	£ / R	2009/03/16	16.70	Put	Currency Future	1,690.0000	2,118.0000	25.325	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	£ / R 2009/03/16	18.55	Put	Currency Future	3,004.0000	3,567.0000	18.742	0	0	0
14/11/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,439.0000	1,089.0000	(24.322)	0	0	0
14/11/2008	£ / R 2009/03/16	16.95	Put	Currency Future	1,848.0000	2,297.0000	24.297	0	0	0
14/11/2008	£ / R 2009/03/16	16.60	Call	Currency Future	1,067.0000	750.0000	(29.709)	0	0	0
14/11/2008	£ / R 2009/03/16	16.70	Call	Currency Future	1,029.0000	719.0000	(30.126)	0	0	0
14/11/2008	£ / R 2009/03/16	19.25	Put	Currency Future	3,576.0000	4,177.0000	16.806	0	0	0
14/11/2008	£ / R 2009/03/16	15.65	Put	Currency Future	1,050.0000	1,437.0000	36.857	0	0	0
14/11/2008	£ / R 2009/03/16	16.95	Call	Currency Future	937.0000	648.0000	(30.843)	0	0	0
14/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,622.0000	1,216.0000	(25.031)	0	0	0
14/11/2008	£ / R 2009/03/16	17.35	Put	Currency Future	2,114.0000	2,595.0000	22.753	0	0	0
14/11/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,629.0000	2,048.0000	25.721	0	0	0
14/11/2008	£ / R 2009/03/16	16.80	Call	Currency Future	991.0000	690.0000	(30.373)	0	0	0
14/11/2008	£ / R 2009/03/16	19.15	Call	Currency Future	381.0000	240.0000	(37.008)	0	0	0
14/11/2008	£ / R 2009/03/16	15.75	Call	Currency Future	1,396.0000	1,051.0000	(24.713)	0	0	0
14/11/2008	£ / R 2009/03/16	17.35	Call	Currency Future	803.0000	546.0000	(32.005)	0	0	0
14/11/2008	£ / R 2009/03/16	19.15	Put	Currency Future	3,493.0000	4,088.0000	17.034	0	0	0
14/11/2008	£ / R 2009/03/16	17.15	Call	Currency Future	868.0000	595.0000	(31.452)	0	0	0
14/11/2008	£ / R 2009/03/16	14.65	Call	Currency Future	2,012.0000	1,513.0000	(24.801)	0	0	0
14/11/2008	£ / R 2009/03/16	16.60	Call	Currency Future	1,067.0000	750.0000	(29.709)	0	0	0
14/11/2008	£ / R 2009/03/16	19.25	Call	Currency Future	365.0000	229.0000	(37.260)	0	0	0
14/11/2008	£ / R 2009/03/16	18.45	Call	Currency Future	514.0000	334.0000	(35.019)	0	0	0
14/11/2008	£ / R 2009/03/16	17.05	Call	Currency Future	902.0000	621.0000	(31.153)	0	0	0
14/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	928.0000	1,276.0000	37.500	0	0	0
14/11/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,255.0000	1,653.0000	31.713	0	0	0
14/11/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,629.0000	2,048.0000	25.721	0	0	0
14/11/2008	£ / R 2009/03/16	18.55	Call	Currency Future	493.0000	319.0000	(35.294)	0	0	0
14/11/2008	£ / R 2009/03/16	17.15	Put	Currency Future	1,979.0000	2,444.0000	23.497	0	0	0
14/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,567.0000	1,178.0000	(24.825)	0	0	0
14/11/2008	£ / R 2009/03/16	15.50	Put	Currency Future	974.0000	1,340.0000	37.577	0	0	0
14/11/2008	£ / R 2009/03/16	16.10	Call	Currency Future	1,255.0000	917.0000	(26.932)	0	0	0
14/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	883.0000	1,214.0000	37.486	0	0	0
14/11/2008	£ / R 2009/03/16	17.25	Put	Currency Future	2,046.0000	2,519.0000	23.118	0	0	0
14/11/2008	£ / R 2009/03/16	15.00	Call	Currency Future	1,795.0000	1,339.0000	(25.404)	0	0	0
14/11/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,255.0000	1,653.0000	31.713	0	0	0
14/11/2008	£ / R 2009/03/16	18.05	Call	Currency Future	607.0000	401.0000	(33.937)	0	0	0
14/11/2008	£ / R 2009/03/16	15.10	Put	Currency Future	797.0000	1,095.0000	37.390	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	£ / R 2009/03/16	17.25	Call	Currency Future	835.0000	570.0000	(31.737)	0	0	0
14/11/2008	£ / R 2009/03/16	15.50	Call	Currency Future	1,513.0000	1,141.0000	(24.587)	0	0	0
14/11/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,316.0000	1,716.0000	30.395	0	0	0
14/11/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,917.0000	1,432.0000	(25.300)	0	0	0
14/11/2008	£ / R 2009/03/16	15.20	Put	Currency Future	839.0000	1,154.0000	37.545	0	0	0
14/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,622.0000	1,216.0000	(25.031)	0	0	0
14/11/2008	£ / R 2009/03/16	17.95	Put	Currency Future	2,544.0000	3,068.0000	20.597	0	0	0
14/11/2008	£ / R 2009/03/16	15.00	Put	Currency Future	756.0000	1,038.0000	37.302	0	0	0
14/11/2008	£ / R 2009/03/16	18.65	Call	Currency Future	473.0000	304.0000	(35.729)	0	0	0
14/11/2008	£ / R 2009/03/16	14.80	Put	Currency Future	678.0000	931.0000	37.316	0	0	0
14/11/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,736.0000	1,297.0000	(25.288)	0	0	0
14/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	883.0000	1,214.0000	37.486	0	0	0
14/11/2008	£ / R 2009/03/16	15.45	Call	Currency Future	1,540.0000	1,159.0000	(24.740)	0	0	0
14/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,333.0000	992.0000	(25.581)	0	0	0
14/11/2008	£ / R 2009/03/16	15.85	Call	Currency Future	1,354.0000	1,012.0000	(25.258)	0	0	0
14/11/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,855.0000	1,380.0000	(25.606)	0	0	0
14/11/2008	£ / R 2009/03/16	14.65	Put	Currency Future	623.0000	862.0000	38.363	0	0	0
14/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,194.0000	1,591.0000	33.250	0	0	0
14/11/2008	£ / R 2009/03/16	18.50	Call	Currency Future	504.0000	326.0000	(35.317)	0	0	0
14/11/2008	£ / R 2009/03/16	15.75	Put	Currency Future	1,107.0000	1,500.0000	35.501	0	0	0
14/11/2008	£ / R 2009/03/16	16.05	Call	Currency Future	1,274.0000	936.0000	(26.531)	0	0	0
14/11/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,325.0000	2,828.0000	21.634	0	0	0
14/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,444.0000	1,846.0000	27.839	0	0	0
14/11/2008	£ / R 2009/03/16	15.45	Put	Currency Future	951.0000	1,308.0000	37.539	0	0	0
14/11/2008	£ / R 2009/03/16	17.70	Put	Currency Future	2,361.0000	2,867.0000	21.432	0	0	0
14/11/2008	£ / R 2009/03/16	18.05	Put	Currency Future	2,618.0000	3,149.0000	20.283	0	0	0
14/11/2008	£ / R 2009/03/16	15.85	Put	Currency Future	1,165.0000	1,560.0000	33.906	0	0	0
14/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	1,183.0000	847.0000	(28.402)	0	0	0
14/11/2008	£ / R 2009/03/16	15.60	Call	Currency Future	1,461.0000	1,106.0000	(24.298)	0	0	0
14/11/2008	£ / R 2009/03/16	17.80	Call	Currency Future	672.0000	448.0000	(33.333)	0	0	0
14/11/2008	£ / R 2009/03/16	14.75	Call	Currency Future	1,948.0000	1,459.0000	(25.103)	0	0	0
14/11/2008	£ / R 2009/03/16	17.80	Put	Currency Future	2,433.0000	2,947.0000	21.126	0	0	0
14/11/2008	£ / R 2009/03/16	18.60	Put	Currency Future	3,044.0000	3,610.0000	18.594	0	0	0
14/11/2008	£ / R 2009/03/16	14.85	Call	Currency Future	1,886.0000	1,406.0000	(25.451)	0	0	0
14/11/2008	£ / R 2009/03/16	17.90	Call	Currency Future	645.0000	429.0000	(33.488)	0	0	0
14/11/2008	£ / R 2009/03/16	15.70	Call	Currency Future	1,417.0000	1,072.0000	(24.347)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	£ / R 2009/03/16	17.90	Put	Currency Future	2,507.0000	3,027.0000	20.742	0	0	0
14/11/2008	£ / R 2009/03/16	18.90	Put	Currency Future	3,286.0000	3,869.0000	17.742	0	0	0
14/11/2008	£ / R 2009/03/16	16.25	Call	Currency Future	1,200.0000	864.0000	(28.000)	0	0	0
14/11/2008	£ / R 2009/03/16	15.70	Put	Currency Future	1,078.0000	1,470.0000	36.364	0	0	0
14/11/2008	£ / R 2009/03/16	17.70	Call	Currency Future	699.0000	469.0000	(32.904)	0	0	0
14/11/2008	£ / R 2009/03/16	18.70	Call	Currency Future	463.0000	297.0000	(35.853)	0	0	0
14/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,784.0000	2,224.0000	24.664	0	0	0
14/11/2008	£ / R 2009/03/16	16.45	Call	Currency Future	1,128.0000	797.0000	(29.344)	0	0	0
14/11/2008	£ / R 2009/03/16	18.00	Put	Currency Future	2,581.0000	3,108.0000	20.418	0	0	0
14/11/2008	£ / R 2009/03/16	18.70	Put	Currency Future	3,124.0000	3,696.0000	18.310	0	0	0
14/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	973.0000	676.0000	(30.524)	0	0	0
14/11/2008	£ / R 2009/03/16	16.45	Put	Currency Future	1,539.0000	1,946.0000	26.446	0	0	0
14/11/2008	£ / R 2009/03/16	18.00	Call	Currency Future	620.0000	410.0000	(33.871)	0	0	0
14/11/2008	£ / R 2009/03/16	18.60	Call	Currency Future	483.0000	311.0000	(35.611)	0	0	0
14/11/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,510.0000	1,912.0000	26.623	0	0	0
14/11/2008	£ / R 2009/03/16	16.55	Call	Currency Future	1,087.0000	765.0000	(29.623)	0	0	0
14/11/2008	£ / R 2009/03/16	17.65	Call	Currency Future	713.0000	479.0000	(32.819)	0	0	0
14/11/2008	£ / R 2009/03/16	16.55	Put	Currency Future	1,598.0000	2,014.0000	26.033	0	0	0
14/11/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,374.0000	1,031.0000	(24.964)	0	0	0
14/11/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,289.0000	2,788.0000	21.800	0	0	0
14/11/2008	£ / R 2009/03/16	18.90	Call	Currency Future	425.0000	270.0000	(36.471)	0	0	0
14/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	1,148.0000	814.0000	(29.094)	0	0	0
14/11/2008	£ / R 2009/03/16	16.65	Call	Currency Future	1,048.0000	735.0000	(29.866)	0	0	0
14/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,136.0000	1,530.0000	34.683	0	0	0
14/11/2008	£ / R 2009/03/16	16.05	Call	Currency Future	1,274.0000	936.0000	(26.531)	0	0	0
14/11/2008	£ / R 2009/03/16	15.25	Put	Currency Future	861.0000	1,184.0000	37.515	0	0	0
14/11/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,285.0000	1,684.0000	31.051	0	0	0
14/11/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,285.0000	1,684.0000	31.051	0	0	0
14/11/2008	£ / R 2009/03/16	16.25	Put	Currency Future	1,412.0000	1,813.0000	28.399	0	0	0
14/11/2008	£ / R 2009/03/16	14.85	Put	Currency Future	697.0000	954.0000	36.872	0	0	0
14/11/2008	£ / R 2009/03/16	16.15	Put	Currency Future	1,348.0000	1,748.0000	29.674	0	0	0
14/11/2008	£ / R 2009/03/16	18.25	Put	Currency Future	2,770.0000	3,314.0000	19.639	0	0	0
14/11/2008	£ / R 2009/03/16	16.65	Put	Currency Future	1,659.0000	2,083.0000	25.558	0	0	0
14/11/2008	£ / R 2009/03/16	14.75	Put	Currency Future	660.0000	907.0000	37.424	0	0	0
14/11/2008	£ / R 2009/03/16	18.40	Put	Currency Future	2,887.0000	3,440.0000	19.155	0	0	0
14/11/2008	£ / R 2009/03/16	16.15	Call	Currency Future	1,237.0000	899.0000	(27.324)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	£ / R 2009/03/16	18.35	Call	Currency Future	536.0000	349.0000	(34.888)	0	0	0
14/11/2008	£ / R 2009/03/16	14.95	Call	Currency Future	1,825.0000	1,359.0000	(25.534)	0	0	0
14/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,470.0000	2,987.0000	20.931	0	0	0
14/11/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,848.0000	3,398.0000	19.312	0	0	0
14/11/2008	£ / R 2009/03/16	15.25	Call	Currency Future	1,650.0000	1,236.0000	(25.091)	0	0	0
14/11/2008	£ / R 2009/03/16	17.20	Call	Currency Future	851.0000	583.0000	(31.492)	0	0	0
14/11/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,510.0000	1,912.0000	26.623	0	0	0
14/11/2008	£ / R 2009/03/16	18.25	Call	Currency Future	559.0000	366.0000	(34.526)	0	0	0
14/11/2008	£ / R 2009/03/16	14.95	Put	Currency Future	736.0000	1,008.0000	36.957	0	0	0
14/11/2008	£ / R 2009/03/16	17.60	Call	Currency Future	728.0000	490.0000	(32.692)	0	0	0
14/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	954.0000	662.0000	(30.608)	0	0	0
14/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,816.0000	2,260.0000	24.449	0	0	0
14/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,444.0000	1,846.0000	27.839	0	0	0
14/11/2008	£ / R 2009/03/16	17.10	Call	Currency Future	884.0000	608.0000	(31.222)	0	0	0
14/11/2008	£ / R 2009/03/16	17.10	Call	Currency Future	884.0000	608.0000	(31.222)	0	0	0
14/11/2008	£ / R 2009/03/16	17.00	Put	Currency Future	1,880.0000	2,333.0000	24.096	0	0	0
14/11/2008	£ / R 2009/03/16	17.10	Put	Currency Future	1,946.0000	2,407.0000	23.690	0	0	0
14/11/2008	£ / R 2009/03/16	18.40	Call	Currency Future	525.0000	341.0000	(35.048)	0	0	0
14/11/2008	£ / R 2009/03/16	17.10	Put	Currency Future	1,946.0000	2,407.0000	23.690	0	0	0
14/11/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,289.0000	2,788.0000	21.800	0	0	0
14/11/2008	£ / R 2009/03/16	18.30	Call	Currency Future	548.0000	358.0000	(34.672)	0	0	0
14/11/2008	£ / R 2009/03/16	17.60	Call	Currency Future	728.0000	490.0000	(32.692)	0	0	0
14/11/2008	£ / R 2009/03/16	17.00	Call	Currency Future	919.0000	635.0000	(30.903)	0	0	0
14/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,752.0000	2,189.0000	24.943	0	0	0
14/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	1,183.0000	847.0000	(28.402)	0	0	0
14/11/2008	£ / R 2009/03/16	18.30	Put	Currency Future	2,809.0000	3,356.0000	19.473	0	0	0
14/11/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,380.0000	1,780.0000	28.986	0	0	0
14/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	954.0000	662.0000	(30.608)	0	0	0
14/11/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,477.0000	1,879.0000	27.217	0	0	0
14/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,218.0000	882.0000	(27.586)	0	0	0
14/11/2008	£ / R 2009/03/16	16.35	Call	Currency Future	1,165.0000	830.0000	(28.755)	0	0	0
14/11/2008	£ / R 2009/03/16	16.80	Call	Currency Future	991.0000	690.0000	(30.373)	0	0	0
14/11/2008	£ / R 2009/03/16	17.20	Put	Currency Future	2,012.0000	2,481.0000	23.310	0	0	0
14/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,694.0000	3,231.0000	19.933	0	0	0
14/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,816.0000	2,260.0000	24.449	0	0	0
14/11/2008	£ / R 2009/03/16	17.30	Call	Currency Future	819.0000	558.0000	(31.868)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,784.0000	2,224.0000	24.664	0	0	0
14/11/2008	£ / R 2009/03/16	18.35	Call	Currency Future	536.0000	349.0000	(34.888)	0	0	0
14/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	973.0000	676.0000	(30.524)	0	0	0
14/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	1,148.0000	814.0000	(29.094)	0	0	0
14/11/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,848.0000	3,398.0000	19.312	0	0	0
14/11/2008	£ / R 2009/03/16	16.75	Call	Currency Future	1,010.0000	705.0000	(30.198)	0	0	0
14/11/2008	£ / R 2009/03/16	16.75	Put	Currency Future	1,721.0000	2,153.0000	25.102	0	0	0
14/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	583.0000	383.0000	(34.305)	0	0	0
14/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,694.0000	3,231.0000	19.933	0	0	0
14/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	583.0000	383.0000	(34.305)	0	0	0
14/11/2008	£ / R 2009/03/16	17.30	Put	Currency Future	2,080.0000	2,557.0000	22.933	0	0	0
14/11/2008	£ / R 2009/03/16	17.40	Call	Currency Future	787.0000	535.0000	(32.020)	0	0	0
14/11/2008	£ / R 2009/03/16	18.55	Call	Currency Future	493.0000	319.0000	(35.294)	0	0	0
14/11/2008	£ / R 2009/03/16	17.85	Call	Currency Future	658.0000	438.0000	(33.435)	0	0	0
14/11/2008	£ / R 2009/03/16	15.95	Put	Currency Future	1,224.0000	1,622.0000	32.516	0	0	0
14/11/2008	£ / R 2009/03/16	17.40	Put	Currency Future	2,149.0000	2,633.0000	22.522	0	0	0
14/11/2008	£ / R 2009/03/16	18.55	Put	Currency Future	3,004.0000	3,567.0000	18.742	0	0	0
14/11/2008	£ / R 2009/03/16	15.95	Call	Currency Future	1,313.0000	973.0000	(25.895)	0	0	0
14/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,470.0000	2,987.0000	20.931	0	0	0
14/11/2008	£ / R 2009/03/16	18.20	Put	Currency Future	2,732.0000	3,273.0000	19.802	0	0	0
14/11/2008	£ / R 2009/03/16	18.65	Call	Currency Future	473.0000	304.0000	(35.729)	0	0	0
14/11/2008	£ / R 2009/03/16	16.50	Put	Currency Future	1,569.0000	1,980.0000	26.195	0	0	0
14/11/2008	£ / R 2009/03/16	17.75	Put	Currency Future	2,397.0000	2,907.0000	21.277	0	0	0
14/11/2008	£ / R 2009/03/16	18.10	Put	Currency Future	2,656.0000	3,190.0000	20.105	0	0	0
14/11/2008	£ / R 2009/03/16	18.65	Put	Currency Future	3,084.0000	3,653.0000	18.450	0	0	0
14/11/2008	£ / R 2009/03/16	16.50	Call	Currency Future	1,107.0000	781.0000	(29.449)	0	0	0
14/11/2008	£ / R 2009/03/16	17.65	Call	Currency Future	713.0000	479.0000	(32.819)	0	0	0
14/11/2008	£ / R 2009/03/16	18.10	Call	Currency Future	595.0000	392.0000	(34.118)	0	0	0
14/11/2008	£ / R 2009/03/16	16.35	Call	Currency Future	1,165.0000	830.0000	(28.755)	0	0	0
14/11/2008	£ / R 2009/03/16	18.75	Call	Currency Future	453.0000	290.0000	(35.982)	0	0	0
14/11/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,325.0000	2,828.0000	21.634	0	0	0
14/11/2008	£ / R 2009/03/16	18.75	Put	Currency Future	3,164.0000	3,739.0000	18.173	0	0	0
14/11/2008	£ / R 2009/03/16	17.75	Call	Currency Future	685.0000	458.0000	(33.139)	0	0	0
14/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,245.0000	3,825.0000	17.874	0	0	0
14/11/2008	£ / R 2009/03/16	17.55	Call	Currency Future	742.0000	501.0000	(32.480)	0	0	0
14/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	434.0000	277.0000	(36.175)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	£ / R	2009/03/16	17.55	Put	Currency Future	2,254.0000	2,749.0000	21.961	0	0	0
14/11/2008	£ / R	2009/03/16	17.85	Call	Currency Future	658.0000	438.0000	(33.435)	0	0	0
14/11/2008	£ / R	2009/03/16	18.20	Call	Currency Future	571.0000	374.0000	(34.501)	0	0	0
14/11/2008	£ / R	2009/03/16	16.55	Put	Currency Future	1,598.0000	2,014.0000	26.033	0	0	0
14/11/2008	£ / R	2009/03/16	15.75	Call	Currency Future	1,396.0000	1,051.0000	(24.713)	0	0	0
14/11/2008	£ / R	2009/03/16	15.75	Put	Currency Future	1,107.0000	1,500.0000	35.501	0	0	0
14/11/2008	£ / R	2009/03/16	15.85	Call	Currency Future	1,354.0000	1,012.0000	(25.258)	0	0	0
14/11/2008	£ / R	2009/03/16	15.85	Put	Currency Future	1,165.0000	1,560.0000	33.906	0	0	0
14/11/2008	£ / R	2009/03/16	16.55	Call	Currency Future	1,087.0000	765.0000	(29.623)	0	0	0
14/11/2008	£ / R	2009/06/12			Currency Future	16.3823	15.6148	(4.685)	16.1300	16.1300	2
14/11/2008	£ / R	2009/06/12	14.95	Put	Currency Future	824.0000	1,072.0000	30.097	0	0	0
14/11/2008	£ / R	2009/06/12	16.90	Put	Currency Future	1,856.0000	2,260.0000	21.767	0	0	0
14/11/2008	£ / R	2009/06/12	19.00	Put	Currency Future	3,304.0000	3,850.0000	16.525	0	0	0
14/11/2008	£ / R	2009/06/12	15.95	Call	Currency Future	1,700.0000	1,322.0000	(22.235)	0	0	0
14/11/2008	£ / R	2009/06/12	18.25	Call	Currency Future	879.0000	610.0000	(30.603)	0	0	0
14/11/2008	£ / R	2009/06/12	14.95	Call	Currency Future	2,256.0000	1,736.0000	(23.050)	0	0	0
14/11/2008	£ / R	2009/06/12	15.75	Put	Currency Future	1,170.0000	1,527.0000	30.513	0	0	0
14/11/2008	£ / R	2009/06/12	15.95	Put	Currency Future	1,268.0000	1,657.0000	30.678	0	0	0
14/11/2008	£ / R	2009/06/12	16.90	Call	Currency Future	1,339.0000	974.0000	(27.259)	0	0	0
14/11/2008	£ / R	2009/06/12	15.25	Call	Currency Future	2,078.0000	1,586.0000	(23.677)	0	0	0
14/11/2008	£ / R	2009/06/12	17.00	Call	Currency Future	1,299.0000	942.0000	(27.483)	0	0	0
14/11/2008	£ / R	2009/06/12	19.15	Call	Currency Future	653.0000	439.0000	(32.772)	0	0	0
14/11/2008	£ / R	2009/06/12	15.05	Call	Currency Future	2,196.0000	1,684.0000	(23.315)	0	0	0
14/11/2008	£ / R	2009/06/12	15.60	Call	Currency Future	1,882.0000	1,446.0000	(23.167)	0	0	0
14/11/2008	£ / R	2009/06/12	17.00	Put	Currency Future	1,917.0000	2,327.0000	21.388	0	0	0
14/11/2008	£ / R	2009/06/12	19.15	Put	Currency Future	3,420.0000	3,975.0000	16.228	0	0	0
14/11/2008	£ / R	2009/06/12	15.15	Call	Currency Future	2,136.0000	1,632.0000	(23.596)	0	0	0
14/11/2008	£ / R	2009/06/12	16.05	Call	Currency Future	1,654.0000	1,285.0000	(22.310)	0	0	0
14/11/2008	£ / R	2009/06/12	15.05	Put	Currency Future	863.0000	1,119.0000	29.664	0	0	0
14/11/2008	£ / R	2009/06/12	15.75	Call	Currency Future	1,802.0000	1,391.0000	(22.808)	0	0	0
14/11/2008	£ / R	2009/06/12	16.05	Put	Currency Future	1,322.0000	1,720.0000	30.106	0	0	0
14/11/2008	£ / R	2009/06/12	15.85	Put	Currency Future	1,218.0000	1,591.0000	30.624	0	0	0
14/11/2008	£ / R	2009/06/12	16.70	Call	Currency Future	1,412.0000	1,041.0000	(26.275)	0	0	0
14/11/2008	£ / R	2009/06/12	18.25	Put	Currency Future	2,746.0000	3,246.0000	18.208	0	0	0
14/11/2008	£ / R	2009/06/12	15.85	Call	Currency Future	1,751.0000	1,356.0000	(22.559)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	£ / R 2009/06/12	15.05	Call	Currency Future	2,196.0000	1,684.0000	(23.315)	0	0	0
14/11/2008	£ / R 2009/06/12	15.35	Put	Currency Future	988.0000	1,280.0000	29.555	0	0	0
14/11/2008	£ / R 2009/06/12	18.40	Call	Currency Future	837.0000	578.0000	(30.944)	0	0	0
14/11/2008	£ / R 2009/06/12	14.85	Put	Currency Future	786.0000	1,025.0000	30.407	0	0	0
14/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,412.0000	1,810.0000	28.187	0	0	0
14/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,123.0000	1,463.0000	30.276	0	0	0
14/11/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,730.0000	2,126.0000	22.890	0	0	0
14/11/2008	£ / R 2009/06/12	18.35	Put	Currency Future	2,818.0000	3,324.0000	17.956	0	0	0
14/11/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,855.0000	1,428.0000	(23.019)	0	0	0
14/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,100.0000	1,432.0000	30.182	0	0	0
14/11/2008	£ / R 2009/06/12	15.05	Put	Currency Future	863.0000	1,119.0000	29.664	0	0	0
14/11/2008	£ / R 2009/06/12	17.10	Call	Currency Future	1,260.0000	911.0000	(27.698)	0	0	0
14/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,077.0000	1,401.0000	30.084	0	0	0
14/11/2008	£ / R 2009/06/12	19.00	Call	Currency Future	686.0000	464.0000	(32.362)	0	0	0
14/11/2008	£ / R 2009/06/12	15.15	Put	Currency Future	904.0000	1,168.0000	29.204	0	0	0
14/11/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,856.0000	2,260.0000	21.767	0	0	0
14/11/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,909.0000	1,465.0000	(23.258)	0	0	0
14/11/2008	£ / R 2009/06/12	15.35	Call	Currency Future	2,020.0000	1,545.0000	(23.515)	0	0	0
14/11/2008	£ / R 2009/06/12	15.15	Call	Currency Future	2,136.0000	1,632.0000	(23.596)	0	0	0
14/11/2008	£ / R 2009/06/12	16.90	Call	Currency Future	1,339.0000	974.0000	(27.259)	0	0	0
14/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,194.0000	1,559.0000	30.570	0	0	0
14/11/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,555.0000	1,186.0000	(23.730)	0	0	0
14/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,594.0000	1,225.0000	(23.149)	0	0	0
14/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,077.0000	1,401.0000	30.084	0	0	0
14/11/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,978.0000	2,396.0000	21.132	0	0	0
14/11/2008	£ / R 2009/06/12	15.20	Call	Currency Future	2,107.0000	1,607.0000	(23.730)	0	0	0
14/11/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,909.0000	1,465.0000	(23.258)	0	0	0
14/11/2008	£ / R 2009/06/12	15.15	Put	Currency Future	904.0000	1,168.0000	29.204	0	0	0
14/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,100.0000	1,432.0000	30.182	0	0	0
14/11/2008	£ / R 2009/06/12	17.50	Call	Currency Future	1,115.0000	795.0000	(28.700)	0	0	0
14/11/2008	£ / R 2009/06/12	14.85	Call	Currency Future	2,318.0000	1,790.0000	(22.778)	0	0	0
14/11/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,855.0000	1,428.0000	(23.019)	0	0	0
14/11/2008	£ / R 2009/06/12	17.50	Put	Currency Future	2,232.0000	2,680.0000	20.072	0	0	0
14/11/2008	£ / R 2009/06/12	15.20	Put	Currency Future	924.0000	1,192.0000	29.004	0	0	0
14/11/2008	£ / R 2009/06/12	18.75	Call	Currency Future	746.0000	509.0000	(31.769)	0	0	0
14/11/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,992.0000	1,524.0000	(23.494)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,123.0000	1,463.0000	30.276	0	0	0
14/11/2008	£ / R 2009/06/12	15.45	Put	Currency Future	1,032.0000	1,340.0000	29.845	0	0	0
14/11/2008	£ / R 2009/06/12	18.35	Call	Currency Future	851.0000	589.0000	(30.787)	0	0	0
14/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,776.0000	1,374.0000	(22.635)	0	0	0
14/11/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,473.0000	1,872.0000	27.088	0	0	0
14/11/2008	£ / R 2009/06/12	17.80	Put	Currency Future	2,432.0000	2,901.0000	19.285	0	0	0
14/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,412.0000	1,810.0000	28.187	0	0	0
14/11/2008	£ / R 2009/06/12	15.00	Call	Currency Future	2,226.0000	1,710.0000	(23.181)	0	0	0
14/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,725.0000	1,339.0000	(22.377)	0	0	0
14/11/2008	£ / R 2009/06/12	18.75	Put	Currency Future	3,114.0000	3,644.0000	17.020	0	0	0
14/11/2008	£ / R 2009/06/12	15.00	Put	Currency Future	843.0000	1,095.0000	29.893	0	0	0
14/11/2008	£ / R 2009/06/12	17.80	Call	Currency Future	1,015.0000	716.0000	(29.458)	0	0	0
14/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,594.0000	1,225.0000	(23.149)	0	0	0
14/11/2008	£ / R 2009/06/12	17.25	Call	Currency Future	1,204.0000	866.0000	(28.073)	0	0	0
14/11/2008	£ / R 2009/06/12	15.10	Call	Currency Future	2,166.0000	1,658.0000	(23.453)	0	0	0
14/11/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,882.0000	1,447.0000	(23.114)	0	0	0
14/11/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,634.0000	1,265.0000	(22.583)	0	0	0
14/11/2008	£ / R 2009/06/12	15.10	Put	Currency Future	883.0000	1,143.0000	29.445	0	0	0
14/11/2008	£ / R 2009/06/12	14.90	Put	Currency Future	805.0000	1,048.0000	30.186	0	0	0
14/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,351.0000	1,750.0000	29.534	0	0	0
14/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	767.0000	1,003.0000	30.769	0	0	0
14/11/2008	£ / R 2009/06/12	15.45	Call	Currency Future	1,964.0000	1,504.0000	(23.422)	0	0	0
14/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,243.0000	1,624.0000	30.652	0	0	0
14/11/2008	£ / R 2009/06/12	17.25	Put	Currency Future	2,072.0000	2,501.0000	20.705	0	0	0
14/11/2008	£ / R 2009/06/12	14.90	Call	Currency Future	2,287.0000	1,763.0000	(22.912)	0	0	0
14/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,776.0000	1,374.0000	(22.635)	0	0	0
14/11/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,664.0000	2,061.0000	23.858	0	0	0
14/11/2008	£ / R 2009/06/12	18.40	Put	Currency Future	2,855.0000	3,364.0000	17.828	0	0	0
14/11/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,697.0000	2,094.0000	23.394	0	0	0
14/11/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,675.0000	1,306.0000	(22.030)	0	0	0
14/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,349.0000	1,817.0000	(22.648)	0	0	0
14/11/2008	£ / R 2009/06/12	16.85	Call	Currency Future	1,359.0000	991.0000	(27.079)	0	0	0
14/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,351.0000	1,750.0000	29.534	0	0	0
14/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,518.0000	1,149.0000	(24.308)	0	0	0
14/11/2008	£ / R 2009/06/12	18.15	Call	Currency Future	907.0000	633.0000	(30.209)	0	0	0
14/11/2008	£ / R 2009/06/12	15.30	Call	Currency Future	2,049.0000	1,565.0000	(23.621)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	£ / R	2009/06/12	16.65	Call	Currency Future	1,429.0000	1,059.0000	(25.892)	0	0	0
14/11/2008	£ / R	2009/06/12	15.90	Put	Currency Future	1,243.0000	1,624.0000	30.652	0	0	0
14/11/2008	£ / R	2009/06/12	15.70	Call	Currency Future	1,829.0000	1,409.0000	(22.963)	0	0	0
14/11/2008	£ / R	2009/06/12	18.80	Call	Currency Future	734.0000	500.0000	(31.880)	0	0	0
14/11/2008	£ / R	2009/06/12	15.30	Put	Currency Future	966.0000	1,250.0000	29.400	0	0	0
14/11/2008	£ / R	2009/06/12	16.85	Put	Currency Future	1,826.0000	2,226.0000	21.906	0	0	0
14/11/2008	£ / R	2009/06/12	15.80	Put	Currency Future	1,194.0000	1,559.0000	30.570	0	0	0
14/11/2008	£ / R	2009/06/12	18.80	Put	Currency Future	3,152.0000	3,685.0000	16.910	0	0	0
14/11/2008	£ / R	2009/06/12	16.10	Call	Currency Future	1,634.0000	1,265.0000	(22.583)	0	0	0
14/11/2008	£ / R	2009/06/12	15.40	Call	Currency Future	1,992.0000	1,524.0000	(23.494)	0	0	0
14/11/2008	£ / R	2009/06/12	16.95	Put	Currency Future	1,886.0000	2,293.0000	21.580	0	0	0
14/11/2008	£ / R	2009/06/12	15.90	Call	Currency Future	1,725.0000	1,339.0000	(22.377)	0	0	0
14/11/2008	£ / R	2009/06/12	14.90	Put	Currency Future	805.0000	1,048.0000	30.186	0	0	0
14/11/2008	£ / R	2009/06/12	16.00	Put	Currency Future	1,293.0000	1,691.0000	30.781	0	0	0
14/11/2008	£ / R	2009/06/12	19.10	Put	Currency Future	3,382.0000	3,933.0000	16.292	0	0	0
14/11/2008	£ / R	2009/06/12	15.30	Call	Currency Future	2,049.0000	1,565.0000	(23.621)	0	0	0
14/11/2008	£ / R	2009/06/12	16.95	Call	Currency Future	1,319.0000	958.0000	(27.369)	0	0	0
14/11/2008	£ / R	2009/06/12	15.25	Put	Currency Future	945.0000	1,221.0000	29.206	0	0	0
14/11/2008	£ / R	2009/06/12	18.15	Put	Currency Future	2,675.0000	3,168.0000	18.430	0	0	0
14/11/2008	£ / R	2009/06/12	15.30	Put	Currency Future	966.0000	1,250.0000	29.400	0	0	0
14/11/2008	£ / R	2009/06/12	16.55	Put	Currency Future	1,631.0000	2,029.0000	24.402	0	0	0
14/11/2008	£ / R	2009/06/12	15.70	Put	Currency Future	1,146.0000	1,495.0000	30.454	0	0	0
14/11/2008	£ / R	2009/06/12	19.20	Call	Currency Future	642.0000	431.0000	(32.866)	0	0	0
14/11/2008	£ / R	2009/06/12	17.15	Put	Currency Future	2,009.0000	2,431.0000	21.005	0	0	0
14/11/2008	£ / R	2009/06/12	16.35	Call	Currency Future	1,536.0000	1,167.0000	(24.023)	0	0	0
14/11/2008	£ / R	2009/06/12	17.95	Call	Currency Future	967.0000	679.0000	(29.783)	0	0	0
14/11/2008	£ / R	2009/06/12	14.90	Call	Currency Future	2,287.0000	1,763.0000	(22.912)	0	0	0
14/11/2008	£ / R	2009/06/12	16.55	Call	Currency Future	1,464.0000	1,094.0000	(25.273)	0	0	0
14/11/2008	£ / R	2009/06/12	17.15	Call	Currency Future	1,241.0000	896.0000	(27.800)	0	0	0
14/11/2008	£ / R	2009/06/12	16.40	Put	Currency Future	1,535.0000	1,934.0000	25.993	0	0	0
14/11/2008	£ / R	2009/06/12	18.05	Call	Currency Future	937.0000	655.0000	(30.096)	0	0	0
14/11/2008	£ / R	2009/06/12	14.80	Put	Currency Future	767.0000	1,003.0000	30.769	0	0	0
14/11/2008	£ / R	2009/06/12	17.15	Call	Currency Future	1,241.0000	896.0000	(27.800)	0	0	0
14/11/2008	£ / R	2009/06/12	16.80	Call	Currency Future	1,379.0000	1,007.0000	(26.976)	0	0	0
14/11/2008	£ / R	2009/06/12	18.05	Put	Currency Future	2,605.0000	3,091.0000	18.656	0	0	0
14/11/2008	£ / R	2009/06/12	14.80	Call	Currency Future	2,349.0000	1,817.0000	(22.648)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	£ / R 2009/06/12	17.15	Put	Currency Future	2,009.0000	2,431.0000	21.005	0	0	0
14/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	1,010.0000	1,309.0000	29.604	0	0	0
14/11/2008	£ / R 2009/06/12	17.20	Call	Currency Future	1,222.0000	881.0000	(27.905)	0	0	0
14/11/2008	£ / R 2009/06/12	16.45	Call	Currency Future	1,499.0000	1,130.0000	(24.616)	0	0	0
14/11/2008	£ / R 2009/06/12	17.85	Put	Currency Future	2,466.0000	2,939.0000	19.181	0	0	0
14/11/2008	£ / R 2009/06/12	15.50	Call	Currency Future	1,936.0000	1,485.0000	(23.295)	0	0	0
14/11/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,555.0000	1,186.0000	(23.730)	0	0	0
14/11/2008	£ / R 2009/06/12	19.20	Put	Currency Future	3,460.0000	4,016.0000	16.069	0	0	0
14/11/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,504.0000	1,903.0000	26.529	0	0	0
14/11/2008	£ / R 2009/06/12	15.50	Put	Currency Future	1,054.0000	1,370.0000	29.981	0	0	0
14/11/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,265.0000	2,716.0000	19.912	0	0	0
14/11/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,473.0000	1,872.0000	27.088	0	0	0
14/11/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,797.0000	2,193.0000	22.037	0	0	0
14/11/2008	£ / R 2009/06/12	17.85	Call	Currency Future	999.0000	703.0000	(29.630)	0	0	0
14/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	1,010.0000	1,309.0000	29.604	0	0	0
14/11/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,446.0000	1,076.0000	(25.588)	0	0	0
14/11/2008	£ / R 2009/06/12	19.10	Call	Currency Future	664.0000	448.0000	(32.530)	0	0	0
14/11/2008	£ / R 2009/06/12	16.75	Put	Currency Future	1,763.0000	2,159.0000	22.462	0	0	0
14/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	710.0000	482.0000	(32.113)	0	0	0
14/11/2008	£ / R 2009/06/12	18.45	Call	Currency Future	823.0000	568.0000	(30.984)	0	0	0
14/11/2008	£ / R 2009/06/12	17.55	Call	Currency Future	1,097.0000	781.0000	(28.806)	0	0	0
14/11/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,293.0000	1,691.0000	30.781	0	0	0
14/11/2008	£ / R 2009/06/12	18.50	Call	Currency Future	810.0000	558.0000	(31.111)	0	0	0
14/11/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,535.0000	3,014.0000	18.895	0	0	0
14/11/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,697.0000	2,094.0000	23.394	0	0	0
14/11/2008	£ / R 2009/06/12	19.05	Call	Currency Future	675.0000	456.0000	(32.444)	0	0	0
14/11/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,135.0000	2,572.0000	20.468	0	0	0
14/11/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,675.0000	1,306.0000	(22.030)	0	0	0
14/11/2008	£ / R 2009/06/12	18.50	Put	Currency Future	2,928.0000	3,443.0000	17.589	0	0	0
14/11/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,664.0000	2,061.0000	23.858	0	0	0
14/11/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,947.0000	2,362.0000	21.315	0	0	0
14/11/2008	£ / R 2009/06/12	18.60	Call	Currency Future	784.0000	538.0000	(31.378)	0	0	0
14/11/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,797.0000	2,193.0000	22.037	0	0	0
14/11/2008	£ / R 2009/06/12	18.60	Put	Currency Future	3,002.0000	3,523.0000	17.355	0	0	0
14/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,228.0000	3,767.0000	16.698	0	0	0
14/11/2008	£ / R 2009/06/12	18.70	Put	Currency Future	3,076.0000	3,604.0000	17.165	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	£ / R 2009/06/12	17.35	Call	Currency Future	1,167.0000	837.0000	(28.278)	0	0	0
14/11/2008	£ / R 2009/06/12	18.70	Call	Currency Future	759.0000	519.0000	(31.621)	0	0	0
14/11/2008	£ / R 2009/06/12	16.65	Call	Currency Future	1,429.0000	1,059.0000	(25.892)	0	0	0
14/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	1,279.0000	927.0000	(27.522)	0	0	0
14/11/2008	£ / R 2009/06/12	19.35	Put	Currency Future	3,578.0000	4,143.0000	15.791	0	0	0
14/11/2008	£ / R 2009/06/12	17.30	Call	Currency Future	1,186.0000	851.0000	(28.246)	0	0	0
14/11/2008	£ / R 2009/06/12	19.35	Call	Currency Future	610.0000	408.0000	(33.115)	0	0	0
14/11/2008	£ / R 2009/06/12	19.25	Put	Currency Future	3,499.0000	4,058.0000	15.976	0	0	0
14/11/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,891.0000	3,403.0000	17.710	0	0	0
14/11/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,535.0000	1,934.0000	25.993	0	0	0
14/11/2008	£ / R 2009/06/12	19.25	Call	Currency Future	631.0000	423.0000	(32.964)	0	0	0
14/11/2008	£ / R 2009/06/12	18.45	Call	Currency Future	823.0000	568.0000	(30.984)	0	0	0
14/11/2008	£ / R 2009/06/12	17.30	Put	Currency Future	2,103.0000	2,536.0000	20.590	0	0	0
14/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,518.0000	1,149.0000	(24.308)	0	0	0
14/11/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,343.0000	3,891.0000	16.392	0	0	0
14/11/2008	£ / R 2009/06/12	18.65	Call	Currency Future	771.0000	528.0000	(31.518)	0	0	0
14/11/2008	£ / R 2009/06/12	17.20	Put	Currency Future	2,040.0000	2,466.0000	20.882	0	0	0
14/11/2008	£ / R 2009/06/12	19.30	Call	Currency Future	620.0000	415.0000	(33.065)	0	0	0
14/11/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,501.0000	2,976.0000	18.992	0	0	0
14/11/2008	£ / R 2009/06/12	19.45	Put	Currency Future	3,657.0000	4,228.0000	15.614	0	0	0
14/11/2008	£ / R 2009/06/12	18.65	Put	Currency Future	3,039.0000	3,563.0000	17.243	0	0	0
14/11/2008	£ / R 2009/06/12	19.45	Call	Currency Future	590.0000	393.0000	(33.390)	0	0	0
14/11/2008	£ / R 2009/06/12	16.50	Put	Currency Future	1,599.0000	1,997.0000	24.891	0	0	0
14/11/2008	£ / R 2009/06/12	19.55	Put	Currency Future	3,737.0000	4,313.0000	15.413	0	0	0
14/11/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,675.0000	3,168.0000	18.430	0	0	0
14/11/2008	£ / R 2009/06/12	17.90	Call	Currency Future	983.0000	691.0000	(29.705)	0	0	0
14/11/2008	£ / R 2009/06/12	16.50	Call	Currency Future	1,481.0000	1,112.0000	(24.916)	0	0	0
14/11/2008	£ / R 2009/06/12	19.55	Call	Currency Future	570.0000	378.0000	(33.684)	0	0	0
14/11/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,535.0000	3,014.0000	18.895	0	0	0
14/11/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,167.0000	2,608.0000	20.351	0	0	0
14/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	710.0000	482.0000	(32.113)	0	0	0
14/11/2008	£ / R 2009/06/12	17.40	Call	Currency Future	1,150.0000	823.0000	(28.435)	0	0	0
14/11/2008	£ / R 2009/06/12	19.05	Call	Currency Future	675.0000	456.0000	(32.444)	0	0	0
14/11/2008	£ / R 2009/06/12	18.15	Call	Currency Future	907.0000	633.0000	(30.209)	0	0	0
14/11/2008	£ / R 2009/06/12	18.85	Call	Currency Future	722.0000	491.0000	(31.994)	0	0	0
14/11/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,978.0000	2,396.0000	21.132	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
14/11/2008	£ / R 2009/06/12	18.85	Put	Currency Future	3,189.0000	3,726.0000	16.839	0	0	0
14/11/2008	£ / R 2009/06/12	17.95	Call	Currency Future	967.0000	679.0000	(29.783)	0	0	0
14/11/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,501.0000	2,976.0000	18.992	0	0	0
14/11/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,947.0000	2,362.0000	21.315	0	0	0
14/11/2008	£ / R 2009/06/12	19.40	Put	Currency Future	3,617.0000	4,185.0000	15.704	0	0	0
14/11/2008	£ / R 2009/06/12	18.00	Call	Currency Future	952.0000	667.0000	(29.937)	0	0	0
14/11/2008	£ / R 2009/06/12	16.75	Call	Currency Future	1,396.0000	1,024.0000	(26.648)	0	0	0
14/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,228.0000	3,767.0000	16.698	0	0	0
14/11/2008	£ / R 2009/06/12	18.00	Put	Currency Future	2,570.0000	3,052.0000	18.755	0	0	0
14/11/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,412.0000	1,041.0000	(26.275)	0	0	0
14/11/2008	£ / R 2009/06/12	19.30	Put	Currency Future	3,538.0000	4,101.0000	15.913	0	0	0
14/11/2008	£ / R 2009/06/12	18.10	Put	Currency Future	2,640.0000	3,129.0000	18.523	0	0	0
14/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	1,279.0000	927.0000	(27.522)	0	0	0
14/11/2008	£ / R 2009/06/12	19.40	Call	Currency Future	600.0000	400.0000	(33.333)	0	0	0
14/11/2008	£ / R 2009/06/12	18.20	Call	Currency Future	893.0000	621.0000	(30.459)	0	0	0
14/11/2008	£ / R 2009/06/12	17.90	Call	Currency Future	983.0000	691.0000	(29.705)	0	0	0
14/11/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,730.0000	2,126.0000	22.890	0	0	0
14/11/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,379.0000	1,007.0000	(26.976)	0	0	0
14/11/2008	£ / R 2009/06/12	17.70	Put	Currency Future	2,365.0000	2,827.0000	19.535	0	0	0
14/11/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,446.0000	1,076.0000	(25.588)	0	0	0
14/11/2008	£ / R 2009/06/12	16.45	Put	Currency Future	1,567.0000	1,965.0000	25.399	0	0	0
14/11/2008	£ / R 2009/06/12	17.70	Call	Currency Future	1,047.0000	741.0000	(29.226)	0	0	0
14/11/2008	£ / R 2009/06/12	17.60	Put	Currency Future	2,298.0000	2,753.0000	19.800	0	0	0
14/11/2008	£ / R 2009/06/12	16.25	Call	Currency Future	1,574.0000	1,206.0000	(23.380)	0	0	0
14/11/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,343.0000	3,891.0000	16.392	0	0	0
14/11/2008	£ / R 2009/06/12	18.20	Put	Currency Future	2,711.0000	3,207.0000	18.296	0	0	0
14/11/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,167.0000	2,608.0000	20.351	0	0	0
14/11/2008	£ / R 2009/06/12	16.25	Put	Currency Future	1,442.0000	1,841.0000	27.670	0	0	0
14/11/2008	£ / R 2009/06/12	17.60	Call	Currency Future	1,080.0000	768.0000	(28.889)	0	0	0
14/11/2008	£ / R 2009/06/12	17.40	Call	Currency Future	1,150.0000	823.0000	(28.435)	0	0	0
14/11/2008	£ / R 2009/06/12	17.10	Call	Currency Future	1,260.0000	911.0000	(27.698)	0	0	0
14/11/2008	£ / R 2009/06/12	18.10	Call	Currency Future	922.0000	644.0000	(30.152)	0	0	0
14/11/2008	£ / R 2009/06/12	18.55	Put	Currency Future	2,965.0000	3,483.0000	17.470	0	0	0
14/11/2008	£ / R 2009/06/12	18.55	Call	Currency Future	797.0000	548.0000	(31.242)	0	0	0
14/11/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,891.0000	3,403.0000	17.710	0	0	0
14/11/2008	£ / R 2009/06/12	18.65	Call	Currency Future	771.0000	528.0000	(31.518)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	£ / R	2009/06/12	18.65	Put	Currency Future	3,039.0000	3,563.0000	17.243	0	0	0
14/11/2008	£ / R	2009/06/12	18.85	Call	Currency Future	722.0000	491.0000	(31.994)	0	0	0
14/11/2008	£ / R	2009/06/12	18.85	Put	Currency Future	3,189.0000	3,726.0000	16.839	0	0	0
14/11/2008	£ / R	2009/06/12	18.95	Call	Currency Future	698.0000	473.0000	(32.235)	0	0	0
14/11/2008	£ / R	2009/06/12	17.35	Put	Currency Future	2,135.0000	2,572.0000	20.468	0	0	0
14/11/2008	£ / R	2009/06/12	17.45	Put	Currency Future	2,200.0000	2,644.0000	20.182	0	0	0
14/11/2008	£ / R	2009/06/12	17.55	Put	Currency Future	2,265.0000	2,716.0000	19.912	0	0	0
14/11/2008	£ / R	2009/06/12	17.55	Call	Currency Future	1,097.0000	781.0000	(28.806)	0	0	0
14/11/2008	£ / R	2009/06/12	17.65	Call	Currency Future	1,064.0000	754.0000	(29.135)	0	0	0
14/11/2008	£ / R	2009/06/12	17.35	Call	Currency Future	1,167.0000	837.0000	(28.278)	0	0	0
14/11/2008	£ / R	2009/06/12	16.85	Call	Currency Future	1,359.0000	991.0000	(27.079)	0	0	0
14/11/2008	£ / R	2009/06/12	16.15	Call	Currency Future	1,614.0000	1,245.0000	(22.862)	0	0	0
14/11/2008	£ / R	2009/06/12	16.85	Put	Currency Future	1,826.0000	2,226.0000	21.906	0	0	0
14/11/2008	£ / R	2009/06/12	16.15	Put	Currency Future	1,381.0000	1,780.0000	28.892	0	0	0
14/11/2008	£ / R	2009/06/12	16.35	Put	Currency Future	1,504.0000	1,903.0000	26.529	0	0	0
14/11/2008	£ / R	2009/06/12	16.35	Call	Currency Future	1,536.0000	1,167.0000	(24.023)	0	0	0
14/11/2008	£ / R	2009/06/12	17.65	Put	Currency Future	2,331.0000	2,790.0000	19.691	0	0	0
14/11/2008	£ / R	2009/06/12	17.45	Call	Currency Future	1,132.0000	808.0000	(28.622)	0	0	0
14/11/2008	£ / R	2009/06/12	18.95	Put	Currency Future	3,266.0000	3,808.0000	16.595	0	0	0
14/11/2008	€ / R	2008/12/12			Currency Future	13.2086	12.8292	(2.872)	13.2000	12.8800	34,524
14/11/2008	€ / R	2008/12/12	9.55	Call	Currency Future	3,668.0000	3,292.0000	(10.251)	0	0	0
14/11/2008	€ / R	2008/12/12	13.80	Put	Currency Future	1,101.0000	1,304.0000	18.438	0	0	0
14/11/2008	€ / R	2008/12/12	14.25	Call	Currency Future	395.0000	251.0000	(36.456)	0	0	0
14/11/2008	€ / R	2008/12/12	15.90	Put	Currency Future	2,850.0000	3,161.0000	10.912	0	0	0
14/11/2008	€ / R	2008/12/12	14.10	Put	Currency Future	1,321.0000	1,546.0000	17.033	0	0	0
14/11/2008	€ / R	2008/12/12	14.70	Call	Currency Future	308.0000	190.0000	(38.312)	0	0	0
14/11/2008	€ / R	2008/12/12	10.35	Call	Currency Future	2,885.0000	2,507.0000	(13.102)	0	0	0
14/11/2008	€ / R	2008/12/12	14.10	Call	Currency Future	430.0000	276.0000	(35.814)	0	0	0
14/11/2008	€ / R	2008/12/12	14.70	Put	Currency Future	1,799.0000	2,060.0000	14.508	0	0	0
14/11/2008	€ / R	2008/12/12	9.55	Put	Currency Future	9.0000	13.0000	44.444	0	0	0
14/11/2008	€ / R	2008/12/12	13.00	Call	Currency Future	807.0000	558.0000	(30.855)	0	0	0
14/11/2008	€ / R	2008/12/12	13.80	Call	Currency Future	510.0000	333.0000	(34.706)	0	0	0
14/11/2008	€ / R	2008/12/12	15.90	Call	Currency Future	159.0000	90.0000	(43.396)	0	0	0
14/11/2008	€ / R	2008/12/12	13.60	Put	Currency Future	963.0000	1,149.0000	19.315	0	0	0
14/11/2008	€ / R	2008/12/12	14.35	Call	Currency Future	373.0000	236.0000	(36.729)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	€ / R 2008/12/12	13.40	Call	Currency Future	641.0000	430.0000	(32.917)	0	0	0
14/11/2008	€ / R 2008/12/12	13.00	Put	Currency Future	598.0000	729.0000	21.906	0	0	0
14/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	495.0000	322.0000	(34.949)	0	0	0
14/11/2008	€ / R 2008/12/12	14.25	Put	Currency Future	1,436.0000	1,672.0000	16.435	0	0	0
14/11/2008	€ / R 2008/12/12	10.30	Call	Currency Future	2,934.0000	2,556.0000	(12.883)	0	0	0
14/11/2008	€ / R 2008/12/12	13.60	Call	Currency Future	571.0000	378.0000	(33.800)	0	0	0
14/11/2008	€ / R 2008/12/12	14.35	Put	Currency Future	1,515.0000	1,757.0000	15.974	0	0	0
14/11/2008	€ / R 2008/12/12	16.30	Put	Currency Future	3,219.0000	3,537.0000	9.879	0	0	0
14/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	321.0000	398.0000	23.988	0	0	0
14/11/2008	€ / R 2008/12/12	14.45	Put	Currency Future	1,595.0000	1,843.0000	15.549	0	0	0
14/11/2008	€ / R 2008/12/12	15.50	Put	Currency Future	2,489.0000	2,786.0000	11.933	0	0	0
14/11/2008	€ / R 2008/12/12	12.60	Put	Currency Future	403.0000	497.0000	23.325	0	0	0
14/11/2008	€ / R 2008/12/12	9.50	Call	Currency Future	3,717.0000	3,341.0000	(10.116)	0	0	0
14/11/2008	€ / R 2008/12/12	12.65	Call	Currency Future	983.0000	703.0000	(28.484)	0	0	0
14/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	384.0000	244.0000	(36.458)	0	0	0
14/11/2008	€ / R 2008/12/12	12.80	Put	Currency Future	495.0000	607.0000	22.626	0	0	0
14/11/2008	€ / R 2008/12/12	13.55	Call	Currency Future	588.0000	391.0000	(33.503)	0	0	0
14/11/2008	€ / R 2008/12/12	14.45	Call	Currency Future	353.0000	222.0000	(37.110)	0	0	0
14/11/2008	€ / R 2008/12/12	15.50	Call	Currency Future	198.0000	115.0000	(41.919)	0	0	0
14/11/2008	€ / R 2008/12/12	9.50	Put	Currency Future	8.0000	12.0000	50.000	0	0	0
14/11/2008	€ / R 2008/12/12	12.65	Put	Currency Future	425.0000	523.0000	23.059	0	0	0
14/11/2008	€ / R 2008/12/12	13.30	Put	Currency Future	770.0000	930.0000	20.779	0	0	0
14/11/2008	€ / R 2008/12/12	13.75	Call	Currency Future	524.0000	344.0000	(34.351)	0	0	0
14/11/2008	€ / R 2008/12/12	16.30	Call	Currency Future	128.0000	66.0000	(48.438)	0	0	0
14/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
14/11/2008	€ / R 2008/12/12	13.30	Call	Currency Future	679.0000	459.0000	(32.401)	0	0	0
14/11/2008	€ / R 2008/12/12	13.35	Call	Currency Future	660.0000	444.0000	(32.727)	0	0	0
14/11/2008	€ / R 2008/12/12	10.35	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
14/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	833.0000	1,001.0000	20.168	0	0	0
14/11/2008	€ / R 2008/12/12	13.35	Put	Currency Future	801.0000	965.0000	20.474	0	0	0
14/11/2008	€ / R 2008/12/12	15.15	Call	Currency Future	240.0000	144.0000	(40.000)	0	0	0
14/11/2008	€ / R 2008/12/12	11.10	Put	Currency Future	56.0000	56.0000	-	0	0	0
14/11/2008	€ / R 2008/12/12	13.40	Call	Currency Future	641.0000	430.0000	(32.917)	0	0	0
14/11/2008	€ / R 2008/12/12	13.75	Put	Currency Future	1,066.0000	1,264.0000	18.574	0	0	0
14/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	1,129.0000	827.0000	(26.749)	0	0	0
14/11/2008	€ / R 2008/12/12	11.15	Put	Currency Future	60.0000	59.0000	(1.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	€ / R 2008/12/12	13.05	Put	Currency Future	625.0000	761.0000	21.760	0	0	0
14/11/2008	€ / R 2008/12/12	11.10	Call	Currency Future	2,164.0000	1,785.0000	(17.514)	0	0	0
14/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	904.0000	636.0000	(29.646)	0	0	0
14/11/2008	€ / R 2008/12/12	13.45	Call	Currency Future	623.0000	417.0000	(33.066)	0	0	0
14/11/2008	€ / R 2008/12/12	12.70	Put	Currency Future	448.0000	551.0000	22.991	0	0	0
14/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,475.0000	1,714.0000	16.203	0	0	0
14/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,137.0000	1,343.0000	18.118	0	0	0
14/11/2008	€ / R 2008/12/12	9.90	Call	Currency Future	3,326.0000	2,948.0000	(11.365)	0	0	0
14/11/2008	€ / R 2008/12/12	12.80	Put	Currency Future	495.0000	607.0000	22.626	0	0	0
14/11/2008	€ / R 2008/12/12	15.10	Call	Currency Future	246.0000	148.0000	(39.837)	0	0	0
14/11/2008	€ / R 2008/12/12	13.55	Put	Currency Future	930.0000	1,111.0000	19.462	0	0	0
14/11/2008	€ / R 2008/12/12	9.90	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
14/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	904.0000	636.0000	(29.646)	0	0	0
14/11/2008	€ / R 2008/12/12	15.10	Put	Currency Future	2,138.0000	2,419.0000	13.143	0	0	0
14/11/2008	€ / R 2008/12/12	13.45	Put	Currency Future	864.0000	1,037.0000	20.023	0	0	0
14/11/2008	€ / R 2008/12/12	14.40	Put	Currency Future	1,554.0000	1,800.0000	15.830	0	0	0
14/11/2008	€ / R 2008/12/12	10.70	Call	Currency Future	2,542.0000	2,168.0000	(14.713)	0	0	0
14/11/2008	€ / R 2008/12/12	12.60	Call	Currency Future	1,011.0000	726.0000	(28.190)	0	0	0
14/11/2008	€ / R 2008/12/12	13.20	Put	Currency Future	711.0000	861.0000	21.097	0	0	0
14/11/2008	€ / R 2008/12/12	12.75	Put	Currency Future	471.0000	578.0000	22.718	0	0	0
14/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,720.0000	1,358.0000	(21.047)	0	0	0
14/11/2008	€ / R 2008/12/12	13.95	Call	Currency Future	468.0000	303.0000	(35.256)	0	0	0
14/11/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,640.0000	2,264.0000	(14.242)	0	0	0
14/11/2008	€ / R 2008/12/12	12.75	Call	Currency Future	930.0000	658.0000	(29.247)	0	0	0
14/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	225.0000	272.0000	20.889	0	0	0
14/11/2008	€ / R 2008/12/12	10.60	Put	Currency Future	31.0000	35.0000	12.903	0	0	0
14/11/2008	€ / R 2008/12/12	13.20	Call	Currency Future	719.0000	490.0000	(31.850)	0	0	0
14/11/2008	€ / R 2008/12/12	12.70	Call	Currency Future	956.0000	680.0000	(28.870)	0	0	0
14/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	111.0000	129.0000	16.216	0	0	0
14/11/2008	€ / R 2008/12/12	14.05	Call	Currency Future	442.0000	284.0000	(35.747)	0	0	0
14/11/2008	€ / R 2008/12/12	13.70	Put	Currency Future	1,031.0000	1,225.0000	18.817	0	0	0
14/11/2008	€ / R 2008/12/12	14.60	Call	Currency Future	325.0000	202.0000	(37.846)	0	0	0
14/11/2008	€ / R 2008/12/12	13.05	Call	Currency Future	784.0000	540.0000	(31.122)	0	0	0
14/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,333.0000	1,001.0000	(24.906)	0	0	0
14/11/2008	€ / R 2008/12/12	13.90	Call	Currency Future	481.0000	312.0000	(35.135)	0	0	0
14/11/2008	€ / R 2008/12/12	11.15	Call	Currency Future	2,119.0000	1,738.0000	(17.980)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,717.0000	1,973.0000	14.910	0	0	0
14/11/2008	€ / R 2008/12/12	13.10	Call	Currency Future	762.0000	523.0000	(31.365)	0	0	0
14/11/2008	€ / R 2008/12/12	13.90	Put	Currency Future	1,173.0000	1,383.0000	17.903	0	0	0
14/11/2008	€ / R 2008/12/12	10.70	Put	Currency Future	33.0000	38.0000	15.152	0	0	0
14/11/2008	€ / R 2008/12/12	15.40	Call	Currency Future	209.0000	123.0000	(41.148)	0	0	0
14/11/2008	€ / R 2008/12/12	12.85	Put	Currency Future	520.0000	636.0000	22.308	0	0	0
14/11/2008	€ / R 2008/12/12	10.30	Call	Currency Future	2,934.0000	2,556.0000	(12.883)	0	0	0
14/11/2008	€ / R 2008/12/12	14.00	Call	Currency Future	455.0000	293.0000	(35.604)	0	0	0
14/11/2008	€ / R 2008/12/12	17.40	Put	Currency Future	4,249.0000	4,596.0000	8.167	0	0	0
14/11/2008	€ / R 2008/12/12	12.85	Call	Currency Future	879.0000	616.0000	(29.920)	0	0	0
14/11/2008	€ / R 2008/12/12	14.00	Put	Currency Future	1,246.0000	1,464.0000	17.496	0	0	0
14/11/2008	€ / R 2008/12/12	15.40	Put	Currency Future	2,400.0000	2,694.0000	12.250	0	0	0
14/11/2008	€ / R 2008/12/12	13.70	Call	Currency Future	540.0000	355.0000	(34.259)	0	0	0
14/11/2008	€ / R 2008/12/12	15.05	Put	Currency Future	2,095.0000	2,373.0000	13.270	0	0	0
14/11/2008	€ / R 2008/12/12	15.15	Put	Currency Future	2,181.0000	2,464.0000	12.976	0	0	0
14/11/2008	€ / R 2008/12/12	17.40	Call	Currency Future	57.0000	25.0000	(56.140)	0	0	0
14/11/2008	€ / R 2008/12/12	13.10	Put	Currency Future	653.0000	794.0000	21.593	0	0	0
14/11/2008	€ / R 2008/12/12	15.90	Call	Currency Future	159.0000	90.0000	(43.396)	0	0	0
14/11/2008	€ / R 2008/12/12	12.50	Call	Currency Future	1,069.0000	775.0000	(27.502)	0	0	0
14/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,475.0000	1,714.0000	16.203	0	0	0
14/11/2008	€ / R 2008/12/12	15.85	Call	Currency Future	163.0000	93.0000	(42.945)	0	0	0
14/11/2008	€ / R 2008/12/12	11.00	Call	Currency Future	2,257.0000	1,880.0000	(16.704)	0	0	0
14/11/2008	€ / R 2008/12/12	15.90	Put	Currency Future	2,850.0000	3,161.0000	10.912	0	0	0
14/11/2008	€ / R 2008/12/12	11.70	Put	Currency Future	129.0000	152.0000	17.829	0	0	0
14/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	384.0000	244.0000	(36.458)	0	0	0
14/11/2008	€ / R 2008/12/12	15.85	Put	Currency Future	2,805.0000	3,114.0000	11.016	0	0	0
14/11/2008	€ / R 2008/12/12	15.95	Call	Currency Future	154.0000	87.0000	(43.506)	0	0	0
14/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	833.0000	1,001.0000	20.168	0	0	0
14/11/2008	€ / R 2008/12/12	16.70	Call	Currency Future	97.0000	47.0000	(51.546)	0	0	0
14/11/2008	€ / R 2008/12/12	13.95	Put	Currency Future	1,209.0000	1,423.0000	17.701	0	0	0
14/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	225.0000	272.0000	20.889	0	0	0
14/11/2008	€ / R 2008/12/12	14.50	Call	Currency Future	343.0000	215.0000	(37.318)	0	0	0
14/11/2008	€ / R 2008/12/12	15.00	Call	Currency Future	261.0000	157.0000	(39.847)	0	0	0
14/11/2008	€ / R 2008/12/12	16.70	Put	Currency Future	3,589.0000	3,917.0000	9.139	0	0	0
14/11/2008	€ / R 2008/12/12	14.50	Put	Currency Future	1,635.0000	1,886.0000	15.352	0	0	0
14/11/2008	€ / R 2008/12/12	15.00	Put	Currency Future	2,052.0000	2,328.0000	13.450	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	€ / R 2008/12/12	12.05	Put	Currency Future	211.0000	254.0000	20.379	0	0	0
14/11/2008	€ / R 2008/12/12	15.05	Call	Currency Future	253.0000	153.0000	(39.526)	0	0	0
14/11/2008	€ / R 2008/12/12	15.95	Put	Currency Future	2,896.0000	3,208.0000	10.773	0	0	0
14/11/2008	€ / R 2008/12/12	15.80	Call	Currency Future	168.0000	96.0000	(42.857)	0	0	0
14/11/2008	€ / R 2008/12/12	16.95	Call	Currency Future	81.0000	37.0000	(54.321)	0	0	0
14/11/2008	€ / R 2008/12/12	14.05	Put	Currency Future	1,283.0000	1,505.0000	17.303	0	0	0
14/11/2008	€ / R 2008/12/12	11.05	Put	Currency Future	52.0000	53.0000	1.923	0	0	0
14/11/2008	€ / R 2008/12/12	15.80	Put	Currency Future	2,759.0000	3,067.0000	11.163	0	0	0
14/11/2008	€ / R 2008/12/12	16.95	Put	Currency Future	3,822.0000	4,158.0000	8.791	0	0	0
14/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
14/11/2008	€ / R 2008/12/12	11.05	Call	Currency Future	2,210.0000	1,833.0000	(17.059)	0	0	0
14/11/2008	€ / R 2008/12/12	16.60	Put	Currency Future	3,496.0000	3,822.0000	9.325	0	0	0
14/11/2008	€ / R 2008/12/12	17.75	Call	Currency Future	44.0000	18.0000	(59.091)	0	0	0
14/11/2008	€ / R 2008/12/12	12.50	Put	Currency Future	360.0000	446.0000	23.889	0	0	0
14/11/2008	€ / R 2008/12/12	12.05	Call	Currency Future	1,369.0000	1,033.0000	(24.543)	0	0	0
14/11/2008	€ / R 2008/12/12	10.25	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
14/11/2008	€ / R 2008/12/12	11.00	Put	Currency Future	48.0000	51.0000	6.250	0	0	0
14/11/2008	€ / R 2008/12/12	17.75	Put	Currency Future	4,585.0000	4,939.0000	7.721	0	0	0
14/11/2008	€ / R 2008/12/12	12.15	Call	Currency Future	1,298.0000	970.0000	(25.270)	0	0	0
14/11/2008	€ / R 2008/12/12	14.65	Put	Currency Future	1,758.0000	2,016.0000	14.676	0	0	0
14/11/2008	€ / R 2008/12/12	16.20	Call	Currency Future	135.0000	72.0000	(46.667)	0	0	0
14/11/2008	€ / R 2008/12/12	15.35	Put	Currency Future	2,356.0000	2,648.0000	12.394	0	0	0
14/11/2008	€ / R 2008/12/12	14.65	Call	Currency Future	316.0000	196.0000	(37.975)	0	0	0
14/11/2008	€ / R 2008/12/12	17.00	Call	Currency Future	78.0000	36.0000	(53.846)	0	0	0
14/11/2008	€ / R 2008/12/12	16.15	Call	Currency Future	139.0000	75.0000	(46.043)	0	0	0
14/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	286.0000	353.0000	23.427	0	0	0
14/11/2008	€ / R 2008/12/12	15.45	Call	Currency Future	203.0000	119.0000	(41.379)	0	0	0
14/11/2008	€ / R 2008/12/12	15.30	Call	Currency Future	221.0000	131.0000	(40.724)	0	0	0
14/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	1,195.0000	882.0000	(26.192)	0	0	0
14/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,137.0000	1,343.0000	18.118	0	0	0
14/11/2008	€ / R 2008/12/12	16.15	Put	Currency Future	3,080.0000	3,396.0000	10.260	0	0	0
14/11/2008	€ / R 2008/12/12	9.45	Put	Currency Future	7.0000	11.0000	57.143	0	0	0
14/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,938.0000	1,562.0000	(19.401)	0	0	0
14/11/2008	€ / R 2008/12/12	12.45	Call	Currency Future	1,099.0000	801.0000	(27.116)	0	0	0
14/11/2008	€ / R 2008/12/12	10.25	Call	Currency Future	2,983.0000	2,605.0000	(12.672)	0	0	0
14/11/2008	€ / R 2008/12/12	10.65	Put	Currency Future	32.0000	37.0000	15.625	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	€ / R 2008/12/12	15.35	Call	Currency Future	215.0000	127.0000	(40.930)	0	0	0
14/11/2008	€ / R 2008/12/12	14.40	Call	Currency Future	363.0000	229.0000	(36.915)	0	0	0
14/11/2008	€ / R 2008/12/12	9.45	Call	Currency Future	3,766.0000	3,390.0000	(9.984)	0	0	0
14/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	495.0000	322.0000	(34.949)	0	0	0
14/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	80.0000	83.0000	3.750	0	0	0
14/11/2008	€ / R 2008/12/12	12.15	Put	Currency Future	239.0000	291.0000	21.757	0	0	0
14/11/2008	€ / R 2008/12/12	10.65	Call	Currency Future	2,591.0000	2,216.0000	(14.473)	0	0	0
14/11/2008	€ / R 2008/12/12	15.30	Put	Currency Future	2,312.0000	2,602.0000	12.543	0	0	0
14/11/2008	€ / R 2008/12/12	15.45	Put	Currency Future	2,445.0000	2,740.0000	12.065	0	0	0
14/11/2008	€ / R 2008/12/12	16.20	Put	Currency Future	3,126.0000	3,443.0000	10.141	0	0	0
14/11/2008	€ / R 2008/12/12	16.25	Put	Currency Future	3,173.0000	3,490.0000	9.991	0	0	0
14/11/2008	€ / R 2008/12/12	16.10	Put	Currency Future	3,034.0000	3,349.0000	10.382	0	0	0
14/11/2008	€ / R 2008/12/12	14.60	Call	Currency Future	325.0000	202.0000	(37.846)	0	0	0
14/11/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,717.0000	1,973.0000	14.910	0	0	0
14/11/2008	€ / R 2008/12/12	17.00	Put	Currency Future	3,869.0000	4,207.0000	8.736	0	0	0
14/11/2008	€ / R 2008/12/12	16.25	Call	Currency Future	131.0000	69.0000	(47.328)	0	0	0
14/11/2008	€ / R 2008/12/12	12.45	Put	Currency Future	340.0000	422.0000	24.118	0	0	0
14/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	1,162.0000	854.0000	(26.506)	0	0	0
14/11/2008	€ / R 2008/12/12	16.10	Call	Currency Future	142.0000	78.0000	(45.070)	0	0	0
14/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	303.0000	375.0000	23.762	0	0	0
14/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,333.0000	1,001.0000	(24.906)	0	0	0
14/11/2008	€ / R 2008/12/12	10.60	Put	Currency Future	31.0000	35.0000	12.903	0	0	0
14/11/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,481.0000	1,134.0000	(23.430)	0	0	0
14/11/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,640.0000	2,264.0000	(14.242)	0	0	0
14/11/2008	€ / R 2008/12/12	17.70	Put	Currency Future	4,537.0000	4,890.0000	7.780	0	0	0
14/11/2008	€ / R 2008/12/12	9.80	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
14/11/2008	€ / R 2008/12/12	16.60	Call	Currency Future	105.0000	51.0000	(51.429)	0	0	0
14/11/2008	€ / R 2008/12/12	16.90	Call	Currency Future	84.0000	39.0000	(53.571)	0	0	0
14/11/2008	€ / R 2008/12/12	11.70	Call	Currency Future	1,638.0000	1,281.0000	(21.795)	0	0	0
14/11/2008	€ / R 2008/12/12	9.80	Call	Currency Future	3,423.0000	3,046.0000	(11.014)	0	0	0
14/11/2008	€ / R 2008/12/12	9.85	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
14/11/2008	€ / R 2008/12/12	16.90	Put	Currency Future	3,775.0000	4,110.0000	8.874	0	0	0
14/11/2008	€ / R 2008/12/12	9.60	Call	Currency Future	3,618.0000	3,244.0000	(10.337)	0	0	0
14/11/2008	€ / R 2008/12/12	17.70	Call	Currency Future	46.0000	19.0000	(58.696)	0	0	0
14/11/2008	€ / R 2008/12/12	11.90	Put	Currency Future	172.0000	205.0000	19.186	0	0	0
14/11/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,983.0000	1,604.0000	(19.112)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	321.0000	398.0000	23.988	0	0	0
14/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,894.0000	1,520.0000	(19.747)	0	0	0
14/11/2008	€ / R 2008/12/12	9.85	Call	Currency Future	3,375.0000	2,997.0000	(11.200)	0	0	0
14/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	1,129.0000	827.0000	(26.749)	0	0	0
14/11/2008	€ / R 2008/12/12	16.00	Put	Currency Future	2,942.0000	3,256.0000	10.673	0	0	0
14/11/2008	€ / R 2008/12/12	15.20	Put	Currency Future	2,224.0000	2,510.0000	12.860	0	0	0
14/11/2008	€ / R 2008/12/12	9.60	Put	Currency Future	10.0000	14.0000	40.000	0	0	0
14/11/2008	€ / R 2008/12/12	10.40	Call	Currency Future	2,836.0000	2,458.0000	(13.329)	0	0	0
14/11/2008	€ / R 2008/12/12	16.00	Call	Currency Future	150.0000	85.0000	(43.333)	0	0	0
14/11/2008	€ / R 2008/12/12	10.40	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
14/11/2008	€ / R 2008/12/12	11.20	Put	Currency Future	65.0000	62.0000	(4.615)	0	0	0
14/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	150.0000	177.0000	18.000	0	0	0
14/11/2008	€ / R 2008/12/12	13.65	Put	Currency Future	997.0000	1,187.0000	19.057	0	0	0
14/11/2008	€ / R 2008/12/12	15.20	Call	Currency Future	233.0000	139.0000	(40.343)	0	0	0
14/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	85.0000	91.0000	7.059	0	0	0
14/11/2008	€ / R 2008/12/12	14.10	Call	Currency Future	430.0000	276.0000	(35.814)	0	0	0
14/11/2008	€ / R 2008/12/12	11.20	Call	Currency Future	2,073.0000	1,691.0000	(18.427)	0	0	0
14/11/2008	€ / R 2008/12/12	12.55	Put	Currency Future	381.0000	471.0000	23.622	0	0	0
14/11/2008	€ / R 2008/12/12	12.55	Call	Currency Future	1,040.0000	750.0000	(27.885)	0	0	0
14/11/2008	€ / R 2008/12/12	13.65	Call	Currency Future	555.0000	366.0000	(34.054)	0	0	0
14/11/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,558.0000	1,206.0000	(22.593)	0	0	0
14/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	303.0000	375.0000	23.762	0	0	0
14/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	286.0000	353.0000	23.427	0	0	0
14/11/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,321.0000	1,546.0000	17.033	0	0	0
14/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	74.0000	75.0000	1.351	0	0	0
14/11/2008	€ / R 2008/12/12	12.20	Put	Currency Future	254.0000	311.0000	22.441	0	0	0
14/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	85.0000	91.0000	7.059	0	0	0
14/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	1,162.0000	854.0000	(26.506)	0	0	0
14/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,720.0000	1,358.0000	(21.047)	0	0	0
14/11/2008	€ / R 2008/12/12	12.20	Call	Currency Future	1,263.0000	940.0000	(25.574)	0	0	0
14/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	111.0000	129.0000	16.216	0	0	0
14/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	1,195.0000	882.0000	(26.192)	0	0	0
14/11/2008	€ / R 2008/12/12	12.00	Call	Currency Future	1,406.0000	1,065.0000	(24.253)	0	0	0
14/11/2008	€ / R 2008/12/12	12.00	Put	Currency Future	197.0000	236.0000	19.797	0	0	0
14/11/2008	€ / R 2008/12/12	11.50	Call	Currency Future	1,806.0000	1,438.0000	(20.377)	0	0	0
14/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,894.0000	1,520.0000	(19.747)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	€ / R 2008/12/12	11.50	Put	Currency Future	97.0000	109.0000	12.371	0	0	0
14/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	80.0000	83.0000	3.750	0	0	0
14/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,938.0000	1,562.0000	(19.401)	0	0	0
14/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	74.0000	75.0000	1.351	0	0	0
14/11/2008	€ / R 2008/12/12	14.15	Call	Currency Future	418.0000	267.0000	(36.124)	0	0	0
14/11/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,983.0000	1,604.0000	(19.112)	0	0	0
14/11/2008	€ / R 2008/12/12	14.15	Put	Currency Future	1,359.0000	1,588.0000	16.851	0	0	0
14/11/2008	€ / R 2008/12/12	11.55	Put	Currency Future	104.0000	118.0000	13.462	0	0	0
14/11/2008	€ / R 2008/12/12	11.75	Put	Currency Future	139.0000	164.0000	17.986	0	0	0
14/11/2008	€ / R 2008/12/12	11.45	Call	Currency Future	1,850.0000	1,479.0000	(20.054)	0	0	0
14/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	510.0000	333.0000	(34.706)	0	0	0
14/11/2008	€ / R 2008/12/12	13.80	Put	Currency Future	1,101.0000	1,304.0000	18.438	0	0	0
14/11/2008	€ / R 2008/12/12	11.65	Call	Currency Future	1,678.0000	1,319.0000	(21.395)	0	0	0
14/11/2008	€ / R 2008/12/12	13.50	Put	Currency Future	897.0000	1,074.0000	19.732	0	0	0
14/11/2008	€ / R 2008/12/12	11.55	Call	Currency Future	1,763.0000	1,398.0000	(20.703)	0	0	0
14/11/2008	€ / R 2008/12/12	11.65	Put	Currency Future	120.0000	140.0000	16.667	0	0	0
14/11/2008	€ / R 2008/12/12	13.50	Call	Currency Future	605.0000	403.0000	(33.388)	0	0	0
14/11/2008	€ / R 2008/12/12	11.45	Put	Currency Future	91.0000	99.0000	8.791	0	0	0
14/11/2008	€ / R 2008/12/12	11.85	Put	Currency Future	161.0000	191.0000	18.634	0	0	0
14/11/2008	€ / R 2008/12/12	14.55	Call	Currency Future	334.0000	208.0000	(37.725)	0	0	0
14/11/2008	€ / R 2008/12/12	14.55	Put	Currency Future	1,676.0000	1,929.0000	15.095	0	0	0
14/11/2008	€ / R 2008/12/12	14.20	Put	Currency Future	1,397.0000	1,630.0000	16.679	0	0	0
14/11/2008	€ / R 2008/12/12	14.20	Call	Currency Future	406.0000	259.0000	(36.207)	0	0	0
14/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	150.0000	177.0000	18.000	0	0	0
14/11/2008	€ / R 2008/12/12	11.95	Put	Currency Future	185.0000	220.0000	18.919	0	0	0
14/11/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,558.0000	1,206.0000	(22.593)	0	0	0
14/11/2008	€ / R 2008/12/12	11.95	Call	Currency Future	1,443.0000	1,099.0000	(23.839)	0	0	0
14/11/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,519.0000	1,170.0000	(22.976)	0	0	0
14/11/2008	€ / R 2008/12/12	11.90	Put	Currency Future	172.0000	205.0000	19.186	0	0	0
14/11/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,481.0000	1,134.0000	(23.430)	0	0	0
14/11/2008	€ / R 2008/12/12	11.85	Put	Currency Future	161.0000	191.0000	18.634	0	0	0
14/11/2008	€ / R 2008/12/12	11.75	Call	Currency Future	1,598.0000	1,243.0000	(22.215)	0	0	0
14/11/2008	€ / R 2008/12/12	12.60	Call	Currency Future	1,011.0000	726.0000	(28.190)	0	0	0
14/11/2008	€ / R 2008/12/12	12.60	Put	Currency Future	403.0000	497.0000	23.325	0	0	0
14/11/2008	€ / R 2008/12/12	12.25	Put	Currency Future	270.0000	331.0000	22.593	0	0	0
14/11/2008	€ / R 2008/12/12	12.25	Call	Currency Future	1,228.0000	911.0000	(25.814)	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
14/11/2008	€ / R	2008/12/12	11.85	Call	Currency Future	1,519.0000	1,170.0000	(22.976)	0	0	0
14/11/2008	€ / R	2008/12/12	12.95	Call	Currency Future	830.0000	577.0000	(30.482)	0	0	0
14/11/2008	€ / R	2008/12/12	12.55	Put	Currency Future	381.0000	471.0000	23.622	0	0	0
14/11/2008	€ / R	2008/12/12	12.55	Call	Currency Future	1,040.0000	750.0000	(27.885)	0	0	0
14/11/2008	€ / R	2008/12/12	12.95	Put	Currency Future	571.0000	698.0000	22.242	0	0	0
14/11/2008	€ / R	2008/12/12	13.05	Call	Currency Future	784.0000	540.0000	(31.122)	0	0	0
14/11/2008	€ / R	2008/12/12	13.15	Call	Currency Future	740.0000	506.0000	(31.622)	0	0	0
14/11/2008	€ / R	2008/12/12	12.90	Call	Currency Future	854.0000	596.0000	(30.211)	0	0	0
14/11/2008	€ / R	2008/12/12	12.90	Put	Currency Future	545.0000	667.0000	22.385	0	0	0
14/11/2008	€ / R	2008/12/12	13.25	Put	Currency Future	740.0000	895.0000	20.946	0	0	0
14/11/2008	€ / R	2008/12/12	13.15	Put	Currency Future	682.0000	827.0000	21.261	0	0	0
14/11/2008	€ / R	2008/12/12	13.25	Call	Currency Future	699.0000	474.0000	(32.189)	0	0	0
14/11/2008	€ / R	2008/12/12	13.05	Put	Currency Future	625.0000	761.0000	21.760	0	0	0
14/11/2008	€ / R	2008/12/12	16.40	Put	Currency Future	0.0000	3,631.0000	100.000	0	0	0
14/11/2008	€ / R	2008/12/12	15.60	Call	Currency Future	0.0000	108.0000	100.000	0	0	0
14/11/2008	€ / R	2008/12/12	14.80	Put	Currency Future	0.0000	2,149.0000	100.000	0	0	0
14/11/2008	€ / R	2008/12/12	14.80	Call	Currency Future	0.0000	178.0000	100.000	0	0	0
14/11/2008	€ / R	2008/12/12	10.80	Put	Currency Future	0.0000	42.0000	100.000	0	0	0
14/11/2008	€ / R	2008/12/12	10.80	Call	Currency Future	0.0000	2,071.0000	100.000	0	0	0
14/11/2008	€ / R	2008/12/12	10.00	Call	Currency Future	0.0000	2,850.0000	100.000	0	0	0
14/11/2008	€ / R	2008/12/12	10.00	Put	Currency Future	0.0000	21.0000	100.000	0	0	0
14/11/2008	€ / R	2008/12/12	16.40	Call	Currency Future	0.0000	60.0000	100.000	0	0	0
14/11/2008	€ / R	2008/12/12	15.60	Put	Currency Future	0.0000	2,879.0000	100.000	0	0	0
14/11/2008	€ / R	2009/03/16			Currency Future	13.5225	13.1329	(2.881)	0.0000	0.0000	4,768
14/11/2008	€ / R	2009/03/16	12.80	Call	Currency Future	1,351.0000	1,116.0000	(17.395)	0	0	0
14/11/2008	€ / R	2009/03/16	17.35	Put	Currency Future	4,111.0000	4,425.0000	7.638	0	0	0
14/11/2008	€ / R	2009/03/16	17.00	Call	Currency Future	330.0000	245.0000	(25.758)	0	0	0
14/11/2008	€ / R	2009/03/16	13.55	Put	Currency Future	1,060.0000	1,257.0000	18.585	0	0	0
14/11/2008	€ / R	2009/03/16	12.60	Put	Currency Future	535.0000	672.0000	25.607	0	0	0
14/11/2008	€ / R	2009/03/16	15.75	Put	Currency Future	2,726.0000	3,017.0000	10.675	0	0	0
14/11/2008	€ / R	2009/03/16	13.10	Call	Currency Future	1,212.0000	997.0000	(17.739)	0	0	0
14/11/2008	€ / R	2009/03/16	13.05	Put	Currency Future	762.0000	932.0000	22.310	0	0	0
14/11/2008	€ / R	2009/03/16	14.15	Put	Currency Future	1,462.0000	1,693.0000	15.800	0	0	0
14/11/2008	€ / R	2009/03/16	12.80	Put	Currency Future	629.0000	783.0000	24.483	0	0	0
14/11/2008	€ / R	2009/03/16	16.55	Call	Currency Future	392.0000	301.0000	(23.214)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	€ / R 2009/03/16	13.35	Call	Currency Future	1,109.0000	906.0000	(18.305)	0	0	0
14/11/2008	€ / R 2009/03/16	13.55	Call	Currency Future	1,033.0000	840.0000	(18.683)	0	0	0
14/11/2008	€ / R 2009/03/16	16.55	Put	Currency Future	3,419.0000	3,718.0000	8.745	0	0	0
14/11/2008	€ / R 2009/03/16	13.30	Put	Currency Future	906.0000	1,090.0000	20.309	0	0	0
14/11/2008	€ / R 2009/03/16	11.45	Call	Currency Future	2,246.0000	1,909.0000	(15.004)	0	0	0
14/11/2008	€ / R 2009/03/16	10.20	Put	Currency Future	38.0000	54.0000	42.105	0	0	0
14/11/2008	€ / R 2009/03/16	17.35	Call	Currency Future	284.0000	208.0000	(26.761)	0	0	0
14/11/2008	€ / R 2009/03/16	13.05	Call	Currency Future	1,234.0000	1,015.0000	(17.747)	0	0	0
14/11/2008	€ / R 2009/03/16	13.55	Call	Currency Future	1,033.0000	840.0000	(18.683)	0	0	0
14/11/2008	€ / R 2009/03/16	10.20	Call	Currency Future	3,361.0000	2,986.0000	(11.157)	0	0	0
14/11/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,060.0000	1,257.0000	18.585	0	0	0
14/11/2008	€ / R 2009/03/16	11.00	Call	Currency Future	2,623.0000	2,264.0000	(13.687)	0	0	0
14/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,458.0000	1,204.0000	(17.421)	0	0	0
14/11/2008	€ / R 2009/03/16	13.40	Call	Currency Future	1,089.0000	889.0000	(18.365)	0	0	0
14/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	834.0000	676.0000	(18.945)	0	0	0
14/11/2008	€ / R 2009/03/16	16.30	Put	Currency Future	3,200.0000	3,504.0000	9.500	0	0	0
14/11/2008	€ / R 2009/03/16	13.80	Call	Currency Future	944.0000	766.0000	(18.856)	0	0	0
14/11/2008	€ / R 2009/03/16	11.45	Put	Currency Future	173.0000	227.0000	31.214	0	0	0
14/11/2008	€ / R 2009/03/16	13.40	Put	Currency Future	967.0000	1,156.0000	19.545	0	0	0
14/11/2008	€ / R 2009/03/16	13.30	Call	Currency Future	1,128.0000	923.0000	(18.174)	0	0	0
14/11/2008	€ / R 2009/03/16	11.00	Put	Currency Future	101.0000	131.0000	29.703	0	0	0
14/11/2008	€ / R 2009/03/16	13.35	Put	Currency Future	936.0000	1,123.0000	19.979	0	0	0
14/11/2008	€ / R 2009/03/16	13.80	Put	Currency Future	1,221.0000	1,433.0000	17.363	0	0	0
14/11/2008	€ / R 2009/03/16	14.20	Call	Currency Future	820.0000	664.0000	(19.024)	0	0	0
14/11/2008	€ / R 2009/03/16	15.75	Call	Currency Future	498.0000	399.0000	(19.880)	0	0	0
14/11/2008	€ / R 2009/03/16	13.10	Put	Currency Future	789.0000	964.0000	22.180	0	0	0
14/11/2008	€ / R 2009/03/16	12.90	Call	Currency Future	1,303.0000	1,074.0000	(17.575)	0	0	0
14/11/2008	€ / R 2009/03/16	14.20	Put	Currency Future	1,497.0000	1,731.0000	15.631	0	0	0
14/11/2008	€ / R 2009/03/16	16.60	Put	Currency Future	3,464.0000	3,761.0000	8.574	0	0	0
14/11/2008	€ / R 2009/03/16	9.85	Call	Currency Future	3,695.0000	3,320.0000	(10.149)	0	0	0
14/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	268.0000	346.0000	29.104	0	0	0
14/11/2008	€ / R 2009/03/16	9.85	Put	Currency Future	23.0000	37.0000	60.870	0	0	0
14/11/2008	€ / R 2009/03/16	14.95	Put	Currency Future	2,066.0000	2,333.0000	12.924	0	0	0
14/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,606.0000	1,327.0000	(17.372)	0	0	0
14/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,793.0000	2,046.0000	14.110	0	0	0
14/11/2008	€ / R 2009/03/16	14.95	Call	Currency Future	639.0000	516.0000	(19.249)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	434.0000	544.0000	25.346	0	0	0
14/11/2008	€ / R 2009/03/16	10.65	Call	Currency Future	2,940.0000	2,565.0000	(12.755)	0	0	0
14/11/2008	€ / R 2009/03/16	10.95	Put	Currency Future	95.0000	123.0000	29.474	0	0	0
14/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	716.0000	579.0000	(19.134)	0	0	0
14/11/2008	€ / R 2009/03/16	16.60	Call	Currency Future	386.0000	294.0000	(23.834)	0	0	0
14/11/2008	€ / R 2009/03/16	13.85	Call	Currency Future	927.0000	752.0000	(18.878)	0	0	0
14/11/2008	€ / R 2009/03/16	11.40	Put	Currency Future	163.0000	214.0000	31.288	0	0	0
14/11/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,327.0000	1,095.0000	(17.483)	0	0	0
14/11/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,255.0000	1,469.0000	17.052	0	0	0
14/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,793.0000	2,046.0000	14.110	0	0	0
14/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,734.0000	1,440.0000	(16.955)	0	0	0
14/11/2008	€ / R 2009/03/16	15.80	Call	Currency Future	491.0000	393.0000	(19.959)	0	0	0
14/11/2008	€ / R 2009/03/16	10.65	Put	Currency Future	68.0000	82.0000	20.588	0	0	0
14/11/2008	€ / R 2009/03/16	12.90	Put	Currency Future	681.0000	841.0000	23.495	0	0	0
14/11/2008	€ / R 2009/03/16	17.00	Put	Currency Future	3,808.0000	4,112.0000	7.983	0	0	0
14/11/2008	€ / R 2009/03/16	16.45	Call	Currency Future	404.0000	315.0000	(22.030)	0	0	0
14/11/2008	€ / R 2009/03/16	12.25	Put	Currency Future	396.0000	499.0000	26.010	0	0	0
14/11/2008	€ / R 2009/03/16	15.80	Put	Currency Future	2,769.0000	3,060.0000	10.509	0	0	0
14/11/2008	€ / R 2009/03/16	15.40	Call	Currency Future	554.0000	447.0000	(19.314)	0	0	0
14/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	217.0000	282.0000	29.954	0	0	0
14/11/2008	€ / R 2009/03/16	16.45	Put	Currency Future	3,331.0000	3,632.0000	9.036	0	0	0
14/11/2008	€ / R 2009/03/16	12.00	Put	Currency Future	312.0000	399.0000	27.885	0	0	0
14/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	716.0000	579.0000	(19.134)	0	0	0
14/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,940.0000	1,629.0000	(16.031)	0	0	0
14/11/2008	€ / R 2009/03/16	15.85	Put	Currency Future	2,811.0000	3,104.0000	10.423	0	0	0
14/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	361.0000	457.0000	26.593	0	0	0
14/11/2008	€ / R 2009/03/16	10.10	Call	Currency Future	3,456.0000	3,081.0000	(10.851)	0	0	0
14/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,987.0000	2,612.0000	(12.554)	0	0	0
14/11/2008	€ / R 2009/03/16	12.95	Call	Currency Future	1,280.0000	1,054.0000	(17.656)	0	0	0
14/11/2008	€ / R 2009/03/16	11.40	Call	Currency Future	2,286.0000	1,947.0000	(14.829)	0	0	0
14/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	2,090.0000	1,765.0000	(15.550)	0	0	0
14/11/2008	€ / R 2009/03/16	14.10	Call	Currency Future	849.0000	688.0000	(18.963)	0	0	0
14/11/2008	€ / R 2009/03/16	16.30	Call	Currency Future	422.0000	337.0000	(20.142)	0	0	0
14/11/2008	€ / R 2009/03/16	12.95	Put	Currency Future	707.0000	871.0000	23.197	0	0	0
14/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	64.0000	79.0000	23.438	0	0	0
14/11/2008	€ / R 2009/03/16	12.00	Call	Currency Future	1,834.0000	1,532.0000	(16.467)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	€ / R 2009/03/16	12.25	Call	Currency Future	1,669.0000	1,382.0000	(17.196)	0	0	0
14/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	64.0000	79.0000	23.438	0	0	0
14/11/2008	€ / R 2009/03/16	9.70	Call	Currency Future	3,840.0000	3,462.0000	(9.844)	0	0	0
14/11/2008	€ / R 2009/03/16	9.80	Call	Currency Future	3,743.0000	3,367.0000	(10.045)	0	0	0
14/11/2008	€ / R 2009/03/16	15.85	Call	Currency Future	484.0000	387.0000	(20.041)	0	0	0
14/11/2008	€ / R 2009/03/16	9.70	Put	Currency Future	18.0000	29.0000	61.111	0	0	0
14/11/2008	€ / R 2009/03/16	9.80	Put	Currency Future	21.0000	34.0000	61.905	0	0	0
14/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,987.0000	2,612.0000	(12.554)	0	0	0
14/11/2008	€ / R 2009/03/16	14.65	Put	Currency Future	1,832.0000	2,087.0000	13.919	0	0	0
14/11/2008	€ / R 2009/03/16	15.00	Call	Currency Future	629.0000	507.0000	(19.396)	0	0	0
14/11/2008	€ / R 2009/03/16	15.40	Put	Currency Future	2,432.0000	2,714.0000	11.595	0	0	0
14/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	434.0000	544.0000	25.346	0	0	0
14/11/2008	€ / R 2009/03/16	16.80	Call	Currency Future	360.0000	269.0000	(25.278)	0	0	0
14/11/2008	€ / R 2009/03/16	15.50	Put	Currency Future	2,515.0000	2,800.0000	11.332	0	0	0
14/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,606.0000	1,327.0000	(17.372)	0	0	0
14/11/2008	€ / R 2009/03/16	16.80	Put	Currency Future	3,637.0000	3,936.0000	8.221	0	0	0
14/11/2008	€ / R 2009/03/16	13.90	Put	Currency Future	1,288.0000	1,506.0000	16.925	0	0	0
14/11/2008	€ / R 2009/03/16	15.25	Put	Currency Future	2,308.0000	2,585.0000	12.002	0	0	0
14/11/2008	€ / R 2009/03/16	14.70	Put	Currency Future	1,870.0000	2,128.0000	13.797	0	0	0
14/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,458.0000	1,204.0000	(17.421)	0	0	0
14/11/2008	€ / R 2009/03/16	12.85	Put	Currency Future	654.0000	812.0000	24.159	0	0	0
14/11/2008	€ / R 2009/03/16	16.25	Put	Currency Future	3,156.0000	3,459.0000	9.601	0	0	0
14/11/2008	€ / R 2009/03/16	13.45	Put	Currency Future	998.0000	1,189.0000	19.138	0	0	0
14/11/2008	€ / R 2009/03/16	16.20	Put	Currency Future	3,112.0000	3,414.0000	9.704	0	0	0
14/11/2008	€ / R 2009/03/16	14.65	Call	Currency Future	704.0000	570.0000	(19.034)	0	0	0
14/11/2008	€ / R 2009/03/16	15.60	Put	Currency Future	2,599.0000	2,886.0000	11.043	0	0	0
14/11/2008	€ / R 2009/03/16	10.50	Call	Currency Future	3,079.0000	2,704.0000	(12.179)	0	0	0
14/11/2008	€ / R 2009/03/16	16.95	Call	Currency Future	337.0000	251.0000	(25.519)	0	0	0
14/11/2008	€ / R 2009/03/16	13.45	Call	Currency Future	1,070.0000	872.0000	(18.505)	0	0	0
14/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,637.0000	1,353.0000	(17.349)	0	0	0
14/11/2008	€ / R 2009/03/16	16.20	Call	Currency Future	435.0000	347.0000	(20.230)	0	0	0
14/11/2008	€ / R 2009/03/16	16.95	Put	Currency Future	3,765.0000	4,068.0000	8.048	0	0	0
14/11/2008	€ / R 2009/03/16	15.25	Call	Currency Future	581.0000	468.0000	(19.449)	0	0	0
14/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	415.0000	520.0000	25.301	0	0	0
14/11/2008	€ / R 2009/03/16	15.00	Put	Currency Future	2,106.0000	2,374.0000	12.726	0	0	0
14/11/2008	€ / R 2009/03/16	15.45	Call	Currency Future	546.0000	440.0000	(19.414)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	€ / R 2009/03/16	17.75	Call	Currency Future	238.0000	173.0000	(27.311)	0	0	0
14/11/2008	€ / R 2009/03/16	15.60	Call	Currency Future	521.0000	419.0000	(19.578)	0	0	0
14/11/2008	€ / R 2009/03/16	17.75	Put	Currency Future	4,466.0000	4,790.0000	7.255	0	0	0
14/11/2008	€ / R 2009/03/16	10.95	Call	Currency Future	2,668.0000	2,306.0000	(13.568)	0	0	0
14/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	535.0000	672.0000	25.607	0	0	0
14/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	514.0000	645.0000	25.486	0	0	0
14/11/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,426.0000	1,655.0000	16.059	0	0	0
14/11/2008	€ / R 2009/03/16	16.15	Put	Currency Future	3,069.0000	3,370.0000	9.808	0	0	0
14/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,430.0000	1,181.0000	(17.413)	0	0	0
14/11/2008	€ / R 2009/03/16	12.45	Call	Currency Future	1,545.0000	1,276.0000	(17.411)	0	0	0
14/11/2008	€ / R 2009/03/16	10.50	Put	Currency Future	57.0000	72.0000	26.316	0	0	0
14/11/2008	€ / R 2009/03/16	15.70	Call	Currency Future	506.0000	406.0000	(19.763)	0	0	0
14/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	557.0000	699.0000	25.494	0	0	0
14/11/2008	€ / R 2009/03/16	12.45	Put	Currency Future	473.0000	593.0000	25.370	0	0	0
14/11/2008	€ / R 2009/03/16	11.30	Put	Currency Future	145.0000	191.0000	31.724	0	0	0
14/11/2008	€ / R 2009/03/16	16.15	Call	Currency Future	442.0000	353.0000	(20.136)	0	0	0
14/11/2008	€ / R 2009/03/16	13.50	Put	Currency Future	0.0000	1,223.0000	100.000	0	0	0
14/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,486.0000	1,228.0000	(17.362)	0	0	0
14/11/2008	€ / R 2009/03/16	11.90	Call	Currency Future	1,904.0000	1,596.0000	(16.176)	0	0	0
14/11/2008	€ / R 2009/03/16	15.35	Call	Currency Future	563.0000	454.0000	(19.361)	0	0	0
14/11/2008	€ / R 2009/03/16	17.30	Put	Currency Future	4,068.0000	4,380.0000	7.670	0	0	0
14/11/2008	€ / R 2009/03/16	13.50	Call	Currency Future	0.0000	856.0000	100.000	0	0	0
14/11/2008	€ / R 2009/03/16	11.90	Put	Currency Future	281.0000	363.0000	29.181	0	0	0
14/11/2008	€ / R 2009/03/16	18.10	Call	Currency Future	204.0000	146.0000	(28.431)	0	0	0
14/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	361.0000	457.0000	26.593	0	0	0
14/11/2008	€ / R 2009/03/16	10.10	Put	Currency Future	33.0000	48.0000	45.455	0	0	0
14/11/2008	€ / R 2009/03/16	11.35	Call	Currency Future	2,326.0000	1,985.0000	(14.660)	0	0	0
14/11/2008	€ / R 2009/03/16	18.10	Put	Currency Future	4,781.0000	5,113.0000	6.944	0	0	0
14/11/2008	€ / R 2009/03/16	10.90	Call	Currency Future	2,713.0000	2,348.0000	(13.454)	0	0	0
14/11/2008	€ / R 2009/03/16	11.35	Put	Currency Future	154.0000	202.0000	31.169	0	0	0
14/11/2008	€ / R 2009/03/16	17.30	Call	Currency Future	290.0000	213.0000	(26.552)	0	0	0
14/11/2008	€ / R 2009/03/16	10.90	Put	Currency Future	90.0000	115.0000	27.778	0	0	0
14/11/2008	€ / R 2009/03/16	10.15	Put	Currency Future	36.0000	51.0000	41.667	0	0	0
14/11/2008	€ / R 2009/03/16	13.75	Call	Currency Future	961.0000	780.0000	(18.835)	0	0	0
14/11/2008	€ / R 2009/03/16	10.15	Call	Currency Future	3,408.0000	3,034.0000	(10.974)	0	0	0
14/11/2008	€ / R 2009/03/16	13.75	Put	Currency Future	1,188.0000	1,397.0000	17.593	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	€ / R 2009/03/16	16.50	Put	Currency Future	3,375.0000	3,675.0000	8.889	0	0	0
14/11/2008	€ / R 2009/03/16	15.35	Put	Currency Future	2,390.0000	2,671.0000	11.757	0	0	0
14/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,734.0000	1,440.0000	(16.955)	0	0	0
14/11/2008	€ / R 2009/03/16	15.50	Call	Currency Future	537.0000	433.0000	(19.367)	0	0	0
14/11/2008	€ / R 2009/03/16	12.75	Call	Currency Future	1,376.0000	1,137.0000	(17.369)	0	0	0
14/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	254.0000	329.0000	29.528	0	0	0
14/11/2008	€ / R 2009/03/16	14.50	Call	Currency Future	740.0000	599.0000	(19.054)	0	0	0
14/11/2008	€ / R 2009/03/16	12.75	Put	Currency Future	604.0000	754.0000	24.834	0	0	0
14/11/2008	€ / R 2009/03/16	14.50	Put	Currency Future	1,718.0000	1,966.0000	14.435	0	0	0
14/11/2008	€ / R 2009/03/16	9.90	Put	Currency Future	24.0000	40.0000	66.667	0	0	0
14/11/2008	€ / R 2009/03/16	15.70	Put	Currency Future	2,683.0000	2,973.0000	10.809	0	0	0
14/11/2008	€ / R 2009/03/16	11.30	Call	Currency Future	2,367.0000	2,024.0000	(14.491)	0	0	0
14/11/2008	€ / R 2009/03/16	10.70	Call	Currency Future	2,895.0000	2,519.0000	(12.988)	0	0	0
14/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	557.0000	699.0000	25.494	0	0	0
14/11/2008	€ / R 2009/03/16	16.50	Call	Currency Future	398.0000	308.0000	(22.613)	0	0	0
14/11/2008	€ / R 2009/03/16	15.30	Call	Currency Future	572.0000	461.0000	(19.406)	0	0	0
14/11/2008	€ / R 2009/03/16	9.90	Call	Currency Future	3,647.0000	3,273.0000	(10.255)	0	0	0
14/11/2008	€ / R 2009/03/16	16.10	Call	Currency Future	448.0000	358.0000	(20.089)	0	0	0
14/11/2008	€ / R 2009/03/16	10.70	Put	Currency Future	72.0000	86.0000	19.444	0	0	0
14/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,430.0000	1,181.0000	(17.413)	0	0	0
14/11/2008	€ / R 2009/03/16	16.10	Put	Currency Future	3,026.0000	3,325.0000	9.881	0	0	0
14/11/2008	€ / R 2009/03/16	15.30	Put	Currency Future	2,349.0000	2,628.0000	11.877	0	0	0
14/11/2008	€ / R 2009/03/16	14.70	Call	Currency Future	693.0000	560.0000	(19.192)	0	0	0
14/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,486.0000	1,228.0000	(17.362)	0	0	0
14/11/2008	€ / R 2009/03/16	14.05	Put	Currency Future	1,391.0000	1,617.0000	16.247	0	0	0
14/11/2008	€ / R 2009/03/16	16.25	Call	Currency Future	428.0000	342.0000	(20.093)	0	0	0
14/11/2008	€ / R 2009/03/16	13.90	Call	Currency Future	911.0000	738.0000	(18.990)	0	0	0
14/11/2008	€ / R 2009/03/16	14.05	Call	Currency Future	864.0000	700.0000	(18.981)	0	0	0
14/11/2008	€ / R 2009/03/16	14.40	Put	Currency Future	1,643.0000	1,887.0000	14.851	0	0	0
14/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	514.0000	645.0000	25.486	0	0	0
14/11/2008	€ / R 2009/03/16	14.40	Call	Currency Future	766.0000	620.0000	(19.060)	0	0	0
14/11/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,575.0000	1,301.0000	(17.397)	0	0	0
14/11/2008	€ / R 2009/03/16	12.40	Put	Currency Future	453.0000	568.0000	25.386	0	0	0
14/11/2008	€ / R 2009/03/16	15.45	Put	Currency Future	2,473.0000	2,757.0000	11.484	0	0	0
14/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,977.0000	1,662.0000	(15.933)	0	0	0
14/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	328.0000	418.0000	27.439	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,800.0000	1,501.0000	(16.611)	0	0	0
14/11/2008	€ / R 2009/03/16	11.60	Call	Currency Future	2,128.0000	1,800.0000	(15.414)	0	0	0
14/11/2008	€ / R 2009/03/16	14.00	Call	Currency Future	879.0000	712.0000	(18.999)	0	0	0
14/11/2008	€ / R 2009/03/16	11.95	Call	Currency Future	1,869.0000	1,564.0000	(16.319)	0	0	0
14/11/2008	€ / R 2009/03/16	12.70	Put	Currency Future	579.0000	726.0000	25.389	0	0	0
14/11/2008	€ / R 2009/03/16	12.70	Call	Currency Future	1,402.0000	1,159.0000	(17.332)	0	0	0
14/11/2008	€ / R 2009/03/16	13.25	Put	Currency Future	876.0000	1,058.0000	20.776	0	0	0
14/11/2008	€ / R 2009/03/16	13.25	Call	Currency Future	1,149.0000	941.0000	(18.103)	0	0	0
14/11/2008	€ / R 2009/03/16	14.00	Put	Currency Future	1,357.0000	1,580.0000	16.433	0	0	0
14/11/2008	€ / R 2009/03/16	12.20	Call	Currency Future	1,701.0000	1,411.0000	(17.049)	0	0	200
14/11/2008	€ / R 2009/03/16	12.20	Put	Currency Future	378.0000	478.0000	26.455	0	0	0
14/11/2008	€ / R 2009/03/16	14.90	Call	Currency Future	649.0000	524.0000	(19.260)	0	0	0
14/11/2008	€ / R 2009/03/16	14.45	Call	Currency Future	753.0000	609.0000	(19.124)	0	0	0
14/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,462.0000	1,693.0000	15.800	0	0	0
14/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	834.0000	676.0000	(18.945)	0	0	0
14/11/2008	€ / R 2009/03/16	11.95	Put	Currency Future	296.0000	381.0000	28.716	0	0	0
14/11/2008	€ / R 2009/03/16	14.45	Put	Currency Future	1,680.0000	1,926.0000	14.643	0	0	0
14/11/2008	€ / R 2009/03/16	14.55	Call	Currency Future	728.0000	589.0000	(19.093)	0	0	0
14/11/2008	€ / R 2009/03/16	11.55	Put	Currency Future	194.0000	253.0000	30.412	0	0	0
14/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	2,090.0000	1,765.0000	(15.550)	0	0	0
14/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	217.0000	282.0000	29.954	0	0	0
14/11/2008	€ / R 2009/03/16	11.75	Call	Currency Future	2,014.0000	1,696.0000	(15.789)	0	0	0
14/11/2008	€ / R 2009/03/16	11.75	Put	Currency Future	242.0000	313.0000	29.339	0	0	0
14/11/2008	€ / R 2009/03/16	14.55	Put	Currency Future	1,755.0000	2,006.0000	14.302	0	0	0
14/11/2008	€ / R 2009/03/16	11.55	Call	Currency Future	2,167.0000	1,836.0000	(15.275)	0	0	0
14/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	268.0000	346.0000	29.104	0	0	0
14/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,940.0000	1,629.0000	(16.031)	0	0	0
14/11/2008	€ / R 2009/03/16	14.90	Put	Currency Future	2,027.0000	2,291.0000	13.024	0	0	0
14/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	415.0000	520.0000	25.301	0	0	0
14/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,637.0000	1,353.0000	(17.349)	0	0	0
14/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	254.0000	329.0000	29.528	0	0	0
14/11/2008	€ / R 2009/03/16	11.50	Call	Currency Future	2,206.0000	1,872.0000	(15.141)	0	0	0
14/11/2008	€ / R 2009/03/16	11.50	Put	Currency Future	184.0000	239.0000	29.891	0	0	0
14/11/2008	€ / R 2009/03/16	11.70	Call	Currency Future	2,052.0000	1,730.0000	(15.692)	0	0	0
14/11/2008	€ / R 2009/03/16	11.60	Put	Currency Future	206.0000	267.0000	29.612	0	0	0
14/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,800.0000	1,501.0000	(16.611)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,977.0000	1,662.0000	(15.933)	0	0	0
14/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	328.0000	418.0000	27.439	0	0	0
14/11/2008	€ / R 2009/03/16	11.70	Put	Currency Future	229.0000	297.0000	29.694	0	0	0
14/11/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,767.0000	1,471.0000	(16.752)	0	0	0
14/11/2008	€ / R 2009/03/16	12.50	Put	Currency Future	493.0000	619.0000	25.558	0	0	0
14/11/2008	€ / R 2009/03/16	12.10	Put	Currency Future	344.0000	438.0000	27.326	0	0	0
14/11/2008	€ / R 2009/03/16	12.10	Put	Currency Future	344.0000	438.0000	27.326	0	0	0
14/11/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,767.0000	1,471.0000	(16.752)	0	0	0
14/11/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,327.0000	1,095.0000	(17.483)	0	0	0
14/11/2008	€ / R 2009/03/16	12.85	Put	Currency Future	654.0000	812.0000	24.159	0	0	0
14/11/2008	€ / R 2009/03/16	12.50	Call	Currency Future	1,516.0000	1,252.0000	(17.414)	0	0	0
14/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	629.0000	783.0000	24.483	0	0	0
14/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,351.0000	1,116.0000	(17.395)	0	0	0
14/11/2008	€ / R 2009/03/16	13.70	Put	Currency Future	1,156.0000	1,362.0000	17.820	0	0	0
14/11/2008	€ / R 2009/03/16	14.30	Call	Currency Future	792.0000	641.0000	(19.066)	0	0	0
14/11/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,570.0000	1,808.0000	15.159	0	0	0
14/11/2008	€ / R 2009/03/16	13.70	Call	Currency Future	978.0000	795.0000	(18.712)	0	0	0
14/11/2008	€ / R 2009/03/16	13.60	Call	Currency Future	1,014.0000	825.0000	(18.639)	0	0	0
14/11/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,092.0000	1,292.0000	18.315	0	0	0
14/11/2008	€ / R 2009/03/16	13.60	Call	Currency Future	1,014.0000	825.0000	(18.639)	0	0	0
14/11/2008	€ / R 2009/03/16	13.20	Put	Currency Future	847.0000	1,026.0000	21.133	0	0	0
14/11/2008	€ / R 2009/03/16	13.20	Call	Currency Future	1,169.0000	959.0000	(17.964)	0	0	0
14/11/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,092.0000	1,292.0000	18.315	0	0	0
14/11/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,255.0000	1,469.0000	17.052	0	0	0
14/11/2008	€ / R 2009/03/16	13.00	Put	Currency Future	734.0000	902.0000	22.888	0	0	0
14/11/2008	€ / R 2009/03/16	13.85	Call	Currency Future	927.0000	752.0000	(18.878)	0	0	0
14/11/2008	€ / R 2009/03/16	13.00	Call	Currency Future	1,257.0000	1,035.0000	(17.661)	0	0	0
14/11/2008	€ / R 2009/03/16	14.10	Call	Currency Future	849.0000	688.0000	(18.963)	0	0	0
14/11/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,426.0000	1,655.0000	16.059	0	0	0
14/11/2008	€ / R 2009/03/16	16.70	Put	Currency Future	0.0000	3,848.0000	100.000	0	0	0
14/11/2008	€ / R 2009/03/16	16.70	Call	Currency Future	0.0000	281.0000	100.000	0	0	0
14/11/2008	€ / R 2009/03/16	15.90	Call	Currency Future	0.0000	381.0000	100.000	0	0	0
14/11/2008	€ / R 2009/03/16	11.10	Call	Currency Future	0.0000	2,182.0000	100.000	0	0	0
14/11/2008	€ / R 2009/03/16	10.30	Put	Currency Future	0.0000	59.0000	100.000	0	0	0
14/11/2008	€ / R 2009/03/16	10.30	Call	Currency Future	0.0000	2,892.0000	100.000	0	0	0
14/11/2008	€ / R 2009/03/16	15.90	Put	Currency Future	0.0000	3,148.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	€ / R 2009/03/16	11.10	Put	Currency Future	0.0000	149.0000	100.000	0	0	0
14/11/2008	€ / R 2009/03/16	14.30	Put	Currency Future	0.0000	1,808.0000	100.000	0	0	0
14/11/2008	€ / R 2009/03/16	15.10	Put	Currency Future	0.0000	2,458.0000	100.000	0	0	0
14/11/2008	€ / R 2009/03/16	15.10	Call	Currency Future	0.0000	491.0000	100.000	0	0	0
14/11/2008	€ / R 2009/03/16	14.30	Call	Currency Future	0.0000	641.0000	100.000	0	0	0
14/11/2008	€ / R 2009/06/12			Currency Future	13.8077	13.4042	(2.922)	13.4700	13.4500	1,000
14/11/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,418.0000	1,159.0000	(18.265)	0	0	0
14/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	962.0000	1,092.0000	13.514	0	0	0
14/11/2008	€ / R 2009/06/12	14.85	Call	Currency Future	883.0000	664.0000	(24.802)	0	0	0
14/11/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,317.0000	1,479.0000	12.301	0	0	0
14/11/2008	€ / R 2009/06/12	14.90	Put	Currency Future	1,959.0000	2,146.0000	9.546	0	0	0
14/11/2008	€ / R 2009/06/12	15.10	Put	Currency Future	2,095.0000	2,292.0000	9.403	0	0	0
14/11/2008	€ / R 2009/06/12	14.75	Put	Currency Future	1,860.0000	2,039.0000	9.624	0	0	0
14/11/2008	€ / R 2009/06/12	13.15	Call	Currency Future	1,549.0000	1,256.0000	(18.915)	0	0	0
14/11/2008	€ / R 2009/06/12	14.90	Call	Currency Future	867.0000	650.0000	(25.029)	0	0	0
14/11/2008	€ / R 2009/06/12	15.00	Put	Currency Future	2,027.0000	2,218.0000	9.423	0	0	0
14/11/2008	€ / R 2009/06/12	14.75	Call	Currency Future	917.0000	693.0000	(24.427)	0	0	0
14/11/2008	€ / R 2009/06/12	12.30	Call	Currency Future	2,060.0000	1,711.0000	(16.942)	0	0	0
14/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	743.0000	546.0000	(26.514)	0	0	0
14/11/2008	€ / R 2009/06/12	15.00	Call	Currency Future	834.0000	622.0000	(25.420)	0	0	0
14/11/2008	€ / R 2009/06/12	14.45	Put	Currency Future	1,668.0000	1,832.0000	9.832	0	0	0
14/11/2008	€ / R 2009/06/12	12.40	Put	Currency Future	588.0000	645.0000	9.694	0	0	0
14/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,253.0000	1,419.0000	13.248	0	0	0
14/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	1,156.0000	908.0000	(21.453)	0	0	0
14/11/2008	€ / R 2009/06/12	14.55	Put	Currency Future	1,731.0000	1,900.0000	9.763	0	0	0
14/11/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,995.0000	1,649.0000	(17.343)	0	0	0
14/11/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,415.0000	1,572.0000	11.095	0	0	0
14/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,261.0000	1,023.0000	(18.874)	0	0	0
14/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,235.0000	2,442.0000	9.262	0	0	0
14/11/2008	€ / R 2009/06/12	14.55	Call	Currency Future	989.0000	754.0000	(23.761)	0	0	0
14/11/2008	€ / R 2009/06/12	15.60	Put	Currency Future	2,453.0000	2,673.0000	8.969	0	0	0
14/11/2008	€ / R 2009/06/12	13.15	Put	Currency Future	892.0000	1,001.0000	12.220	0	0	0
14/11/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,449.0000	1,603.0000	10.628	0	0	0
14/11/2008	€ / R 2009/06/12	14.85	Put	Currency Future	1,926.0000	2,110.0000	9.553	0	0	0
14/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	743.0000	546.0000	(26.514)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,101.0000	1,251.0000	13.624	0	0	0
14/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,893.0000	2,074.0000	9.562	0	0	0
14/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	970.0000	738.0000	(23.918)	0	0	0
14/11/2008	€ / R 2009/06/12	15.05	Call	Currency Future	818.0000	609.0000	(25.550)	0	0	0
14/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,235.0000	2,442.0000	9.262	0	0	0
14/11/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,358.0000	1,105.0000	(18.630)	0	0	0
14/11/2008	€ / R 2009/06/12	14.95	Put	Currency Future	1,993.0000	2,182.0000	9.483	0	0	0
14/11/2008	€ / R 2009/06/12	13.00	Put	Currency Future	825.0000	909.0000	10.182	0	0	0
14/11/2008	€ / R 2009/06/12	15.40	Call	Currency Future	715.0000	522.0000	(26.993)	0	0	0
14/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,253.0000	1,419.0000	13.248	0	0	0
14/11/2008	€ / R 2009/06/12	15.10	Call	Currency Future	803.0000	596.0000	(25.778)	0	0	0
14/11/2008	€ / R 2009/06/12	13.70	Call	Currency Future	1,299.0000	1,055.0000	(18.784)	0	0	0
14/11/2008	€ / R 2009/06/12	12.30	Put	Currency Future	553.0000	607.0000	9.765	0	0	0
14/11/2008	€ / R 2009/06/12	15.40	Put	Currency Future	2,307.0000	2,518.0000	9.146	0	0	0
14/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,470.0000	1,196.0000	(18.639)	0	0	0
14/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	900.0000	678.0000	(24.667)	0	0	0
14/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	1,084.0000	836.0000	(22.878)	0	0	0
14/11/2008	€ / R 2009/06/12	13.70	Put	Currency Future	1,191.0000	1,351.0000	13.434	0	0	0
14/11/2008	€ / R 2009/06/12	13.00	Call	Currency Future	1,633.0000	1,313.0000	(19.596)	0	0	0
14/11/2008	€ / R 2009/06/12	15.50	Call	Currency Future	687.0000	500.0000	(27.220)	0	0	0
14/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,261.0000	1,023.0000	(18.874)	0	0	0
14/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,637.0000	1,798.0000	9.835	0	0	0
14/11/2008	€ / R 2009/06/12	14.95	Call	Currency Future	850.0000	636.0000	(25.176)	0	0	0
14/11/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,690.0000	1,365.0000	(19.231)	0	0	0
14/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,893.0000	2,074.0000	9.562	0	0	0
14/11/2008	€ / R 2009/06/12	13.90	Call	Currency Future	1,225.0000	984.0000	(19.673)	0	0	0
14/11/2008	€ / R 2009/06/12	15.60	Call	Currency Future	660.0000	478.0000	(27.576)	0	0	0
14/11/2008	€ / R 2009/06/12	13.35	Put	Currency Future	986.0000	1,123.0000	13.895	0	0	0
14/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	1,045.0000	803.0000	(23.158)	0	0	0
14/11/2008	€ / R 2009/06/12	15.05	Put	Currency Future	2,061.0000	2,255.0000	9.413	0	0	0
14/11/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,748.0000	1,419.0000	(18.822)	0	0	0
14/11/2008	€ / R 2009/06/12	15.50	Put	Currency Future	2,379.0000	2,595.0000	9.079	0	0	0
14/11/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,130.0000	1,284.0000	13.628	0	0	0
14/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	900.0000	678.0000	(24.667)	0	0	0
14/11/2008	€ / R 2009/06/12	14.45	Call	Currency Future	1,026.0000	786.0000	(23.392)	0	0	0
14/11/2008	€ / R 2009/06/12	12.80	Put	Currency Future	740.0000	815.0000	10.135	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	€ / R 2009/06/12	13.65	Call	Currency Future	1,318.0000	1,071.0000	(18.741)	0	0	0
14/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	970.0000	738.0000	(23.918)	0	0	0
14/11/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,317.0000	1,479.0000	12.301	0	0	0
14/11/2008	€ / R 2009/06/12	12.90	Put	Currency Future	782.0000	861.0000	10.102	0	0	0
14/11/2008	€ / R 2009/06/12	13.40	Put	Currency Future	1,010.0000	1,154.0000	14.257	0	0	0
14/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,763.0000	1,934.0000	9.699	0	0	0
14/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,576.0000	1,732.0000	9.898	0	0	0
14/11/2008	€ / R 2009/06/12	14.35	Put	Currency Future	1,606.0000	1,765.0000	9.900	0	0	0
14/11/2008	€ / R 2009/06/12	13.65	Put	Currency Future	1,161.0000	1,317.0000	13.437	0	0	0
14/11/2008	€ / R 2009/06/12	12.45	Put	Currency Future	605.0000	665.0000	9.917	0	0	0
14/11/2008	€ / R 2009/06/12	14.25	Put	Currency Future	1,546.0000	1,700.0000	9.961	0	0	0
14/11/2008	€ / R 2009/06/12	13.90	Call	Currency Future	1,225.0000	984.0000	(19.673)	0	0	0
14/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	962.0000	1,092.0000	13.514	0	0	0
14/11/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,338.0000	1,088.0000	(18.685)	0	0	0
14/11/2008	€ / R 2009/06/12	14.00	Call	Currency Future	1,190.0000	945.0000	(20.588)	0	0	0
14/11/2008	€ / R 2009/06/12	12.45	Call	Currency Future	1,963.0000	1,619.0000	(17.524)	0	0	0
14/11/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,338.0000	1,088.0000	(18.685)	0	0	0
14/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	661.0000	727.0000	9.985	0	0	0
14/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	1,045.0000	803.0000	(23.158)	0	0	0
14/11/2008	€ / R 2009/06/12	13.25	Call	Currency Future	1,496.0000	1,216.0000	(18.717)	0	0	0
14/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,763.0000	1,934.0000	9.699	0	0	0
14/11/2008	€ / R 2009/06/12	13.25	Put	Currency Future	938.0000	1,061.0000	13.113	0	0	0
14/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,719.0000	1,392.0000	(19.023)	0	0	0
14/11/2008	€ / R 2009/06/12	14.00	Put	Currency Future	1,382.0000	1,541.0000	11.505	0	0	0
14/11/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,130.0000	1,284.0000	13.628	0	0	0
14/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	847.0000	940.0000	10.980	0	0	0
14/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,470.0000	1,196.0000	(18.639)	0	0	0
14/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,838.0000	1,503.0000	(18.226)	0	0	0
14/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	472.0000	516.0000	9.322	0	0	0
14/11/2008	€ / R 2009/06/12	13.35	Call	Currency Future	1,444.0000	1,177.0000	(18.490)	0	0	0
14/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	680.0000	748.0000	10.000	0	0	0
14/11/2008	€ / R 2009/06/12	12.95	Call	Currency Future	1,661.0000	1,339.0000	(19.386)	0	0	0
14/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	761.0000	838.0000	10.118	0	0	0
14/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,637.0000	1,798.0000	9.835	0	0	0
14/11/2008	€ / R 2009/06/12	14.25	Call	Currency Future	1,104.0000	854.0000	(22.645)	0	0	0
14/11/2008	€ / R 2009/06/12	14.35	Call	Currency Future	1,064.0000	819.0000	(23.026)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,869.0000	1,531.0000	(18.085)	0	0	0
14/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,900.0000	1,560.0000	(17.895)	0	0	0
14/11/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,577.0000	1,276.0000	(19.087)	0	0	0
14/11/2008	€ / R 2009/06/12	12.50	Put	Currency Future	624.0000	685.0000	9.776	0	0	0
14/11/2008	€ / R 2009/06/12	13.10	Put	Currency Future	869.0000	972.0000	11.853	0	0	0
14/11/2008	€ / R 2009/06/12	12.80	Put	Currency Future	740.0000	815.0000	10.135	0	0	0
14/11/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,748.0000	1,419.0000	(18.822)	0	0	0
14/11/2008	€ / R 2009/06/12	12.50	Call	Currency Future	1,931.0000	1,590.0000	(17.659)	0	0	0
14/11/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,604.0000	1,294.0000	(19.327)	0	0	0
14/11/2008	€ / R 2009/06/12	12.70	Put	Currency Future	700.0000	770.0000	10.000	0	0	0
14/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	642.0000	706.0000	9.969	0	0	0
14/11/2008	€ / R 2009/06/12	12.95	Put	Currency Future	803.0000	885.0000	10.212	0	0	0
14/11/2008	€ / R 2009/06/12	13.95	Put	Currency Future	1,349.0000	1,510.0000	11.935	0	0	0
14/11/2008	€ / R 2009/06/12	12.70	Call	Currency Future	1,808.0000	1,474.0000	(18.473)	0	0	0
14/11/2008	€ / R 2009/06/12	13.95	Call	Currency Future	1,207.0000	964.0000	(20.133)	0	0	0
14/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	2,229.0000	1,870.0000	(16.106)	0	0	0
14/11/2008	€ / R 2009/06/12	12.35	Call	Currency Future	2,028.0000	1,680.0000	(17.160)	0	0	0
14/11/2008	€ / R 2009/06/12	13.85	Put	Currency Future	1,285.0000	1,449.0000	12.763	0	0	0
14/11/2008	€ / R 2009/06/12	12.35	Put	Currency Future	570.0000	626.0000	9.825	0	0	0
14/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	661.0000	727.0000	9.985	0	0	0
14/11/2008	€ / R 2009/06/12	13.85	Call	Currency Future	1,243.0000	1,003.0000	(19.308)	0	0	0
14/11/2008	€ / R 2009/06/12	12.20	Call	Currency Future	2,127.0000	1,774.0000	(16.596)	0	0	0
14/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,869.0000	1,531.0000	(18.085)	0	0	0
14/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,838.0000	1,503.0000	(18.226)	0	0	0
14/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	2,195.0000	1,838.0000	(16.264)	0	0	0
14/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	413.0000	451.0000	9.201	0	0	0
14/11/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,995.0000	1,649.0000	(17.343)	0	0	0
14/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	680.0000	748.0000	10.000	0	0	0
14/11/2008	€ / R 2009/06/12	12.00	Put	Currency Future	456.0000	499.0000	9.430	0	0	0
14/11/2008	€ / R 2009/06/12	12.20	Put	Currency Future	519.0000	569.0000	9.634	0	0	0
14/11/2008	€ / R 2009/06/12	12.00	Call	Currency Future	2,264.0000	1,904.0000	(15.901)	0	0	0
14/11/2008	€ / R 2009/06/12	12.40	Put	Currency Future	588.0000	645.0000	9.694	0	0	0
14/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	1,084.0000	836.0000	(22.878)	0	0	0
14/11/2008	€ / R 2009/06/12	14.05	Call	Currency Future	1,173.0000	926.0000	(21.057)	0	0	0
14/11/2008	€ / R 2009/06/12	11.90	Put	Currency Future	427.0000	466.0000	9.133	0	0	0
14/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,576.0000	1,732.0000	9.898	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	€ / R 2009/06/12	11.75	Call	Currency Future	2,443.0000	2,074.0000	(15.104)	0	0	0
14/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	2,161.0000	1,805.0000	(16.474)	0	0	0
14/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,370.0000	2,005.0000	(15.401)	0	0	0
14/11/2008	€ / R 2009/06/12	12.15	Put	Currency Future	503.0000	551.0000	9.543	0	0	0
14/11/2008	€ / R 2009/06/12	11.95	Put	Currency Future	442.0000	483.0000	9.276	0	0	0
14/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	472.0000	516.0000	9.322	0	0	0
14/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,900.0000	1,560.0000	(17.895)	0	0	0
14/11/2008	€ / R 2009/06/12	13.50	Call	Currency Future	1,379.0000	1,123.0000	(18.564)	0	0	0
14/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,719.0000	1,392.0000	(19.023)	0	0	0
14/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	642.0000	706.0000	9.969	0	0	0
14/11/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,690.0000	1,365.0000	(19.231)	0	0	0
14/11/2008	€ / R 2009/06/12	11.65	Call	Currency Future	2,517.0000	2,145.0000	(14.779)	0	0	0
14/11/2008	€ / R 2009/06/12	11.75	Put	Currency Future	385.0000	420.0000	9.091	0	0	0
14/11/2008	€ / R 2009/06/12	14.65	Put	Currency Future	1,795.0000	1,969.0000	9.694	0	0	0
14/11/2008	€ / R 2009/06/12	11.65	Put	Currency Future	359.0000	391.0000	8.914	0	0	0
14/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	487.0000	534.0000	9.651	0	0	0
14/11/2008	€ / R 2009/06/12	14.65	Call	Currency Future	952.0000	723.0000	(24.055)	0	0	0
14/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	761.0000	838.0000	10.118	0	0	0
14/11/2008	€ / R 2009/06/12	11.90	Call	Currency Future	2,335.0000	1,971.0000	(15.589)	0	0	0
14/11/2008	€ / R 2009/06/12	11.80	Call	Currency Future	2,406.0000	2,039.0000	(15.254)	0	0	0
14/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	413.0000	451.0000	9.201	0	0	0
14/11/2008	€ / R 2009/06/12	14.20	Put	Currency Future	1,516.0000	1,667.0000	9.960	0	0	0
14/11/2008	€ / R 2009/06/12	11.80	Put	Currency Future	399.0000	435.0000	9.023	0	0	0
14/11/2008	€ / R 2009/06/12	12.90	Put	Currency Future	782.0000	861.0000	10.102	0	0	0
14/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,370.0000	2,005.0000	(15.401)	0	0	0
14/11/2008	€ / R 2009/06/12	11.70	Put	Currency Future	372.0000	405.0000	8.871	0	0	0
14/11/2008	€ / R 2009/06/12	11.70	Call	Currency Future	2,480.0000	2,109.0000	(14.960)	0	0	0
14/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	2,229.0000	1,870.0000	(16.106)	0	0	0
14/11/2008	€ / R 2009/06/12	13.50	Put	Currency Future	1,071.0000	1,218.0000	13.725	0	0	0
14/11/2008	€ / R 2009/06/12	11.95	Call	Currency Future	2,299.0000	1,937.0000	(15.746)	0	0	0
14/11/2008	€ / R 2009/06/12	14.70	Call	Currency Future	935.0000	708.0000	(24.278)	0	0	0
14/11/2008	€ / R 2009/06/12	14.70	Put	Currency Future	1,827.0000	2,004.0000	9.688	0	0	0
14/11/2008	€ / R 2009/06/12	14.20	Call	Currency Future	1,124.0000	871.0000	(22.509)	0	0	0
14/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	487.0000	534.0000	9.651	0	0	0
14/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	2,195.0000	1,838.0000	(16.264)	0	0	0
14/11/2008	€ / R 2009/06/12	14.50	Call	Currency Future	1,007.0000	770.0000	(23.535)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	€ / R	2009/06/12	14.50	Put	Currency Future	1,699.0000	1,866.0000	9.829	0	0	0
14/11/2008	€ / R	2009/06/12	12.15	Call	Currency Future	2,161.0000	1,805.0000	(16.474)	0	0	0
14/11/2008	€ / R	2009/06/12	12.15	Put	Currency Future	503.0000	551.0000	9.543	0	0	0
14/11/2008	€ / R	2009/06/12	14.10	Put	Currency Future	1,449.0000	1,603.0000	10.628	0	0	0
14/11/2008	€ / R	2009/06/12	14.90	Call	Currency Future	867.0000	650.0000	(25.029)	0	0	0
14/11/2008	€ / R	2009/06/12	15.20	Put	Currency Future	2,165.0000	2,366.0000	9.284	0	0	0
14/11/2008	€ / R	2009/06/12	15.20	Call	Currency Future	772.0000	570.0000	(26.166)	0	0	0
14/11/2008	€ / R	2009/06/12	14.90	Put	Currency Future	1,959.0000	2,146.0000	9.546	0	0	0
14/11/2008	€ / R	2009/06/12	14.10	Call	Currency Future	1,156.0000	908.0000	(21.453)	0	0	0
14/11/2008	€ / R	2009/06/12	12.25	Put	Currency Future	536.0000	588.0000	9.701	0	0	0
14/11/2008	€ / R	2009/06/12	12.25	Call	Currency Future	2,094.0000	1,742.0000	(16.810)	0	0	0
14/11/2008	€ / R	2009/06/12	12.35	Call	Currency Future	2,028.0000	1,680.0000	(17.160)	0	0	0
14/11/2008	€ / R	2009/06/12	12.75	Put	Currency Future	720.0000	792.0000	10.000	0	0	0
14/11/2008	€ / R	2009/06/12	12.75	Call	Currency Future	1,778.0000	1,447.0000	(18.616)	0	0	0
14/11/2008	€ / R	2009/06/12	12.35	Put	Currency Future	570.0000	626.0000	9.825	0	0	0
14/11/2008	€ / R	2009/06/12	13.10	Call	Currency Future	1,577.0000	1,276.0000	(19.087)	0	0	0
14/11/2008	€ / R	2009/06/12	13.10	Put	Currency Future	869.0000	972.0000	11.853	0	0	0
14/11/2008	€ / R	2009/06/12	12.30	Call	Currency Future	2,060.0000	1,711.0000	(16.942)	0	0	0
14/11/2008	€ / R	2009/06/12	12.30	Put	Currency Future	553.0000	607.0000	9.765	0	0	0
14/11/2008	€ / R	2009/06/12	13.20	Call	Currency Future	1,522.0000	1,235.0000	(18.857)	0	0	0
14/11/2008	€ / R	2009/06/12	13.20	Put	Currency Future	915.0000	1,031.0000	12.678	0	0	0
14/11/2008	€ / R	2009/06/12	13.40	Call	Currency Future	1,418.0000	1,159.0000	(18.265)	0	0	0
14/11/2008	€ / R	2009/06/12	13.75	Put	Currency Future	1,222.0000	1,385.0000	13.339	0	0	0
14/11/2008	€ / R	2009/06/12	13.75	Call	Currency Future	1,280.0000	1,039.0000	(18.828)	0	0	0
14/11/2008	€ / R	2009/06/12	13.55	Put	Currency Future	1,101.0000	1,251.0000	13.624	0	0	0
14/11/2008	€ / R	2009/06/12	13.05	Call	Currency Future	1,604.0000	1,294.0000	(19.327)	0	0	0
14/11/2008	€ / R	2009/06/12	13.40	Put	Currency Future	1,010.0000	1,154.0000	14.257	0	0	0
14/11/2008	€ / R	2009/06/12	13.05	Put	Currency Future	847.0000	940.0000	10.980	0	0	0
14/11/2008	€ / R	2009/06/12	13.45	Put	Currency Future	1,040.0000	1,186.0000	14.038	0	0	0
14/11/2008	€ / R	2009/06/12	13.45	Call	Currency Future	1,398.0000	1,140.0000	(18.455)	0	0	0
14/11/2008	€ / R	2009/06/12	13.55	Call	Currency Future	1,358.0000	1,105.0000	(18.630)	0	0	0
14/11/2008	ALBI	2009/02/05			Index Future	280.4490	282.1260	0.598	0.0000	0.0000	607
14/11/2008	ALBI	2009/05/07			Index Future	288.3500	290.0790	0.600	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
14/11/2008	ALBI	2009/08/06			Index Future	294.4410	296.1310	0.574	0.0000	0.0000	0
14/11/2008	CRD1	2009/02/05			Index Future	118.8310	119.2580	0.359	0.0000	0.0000	0
14/11/2008	CRD1	2009/05/07			Index Future	122.1790	122.6200	0.361	0.0000	0.0000	0
14/11/2008	CRD1	2009/08/06			Index Future	125.4690	125.9230	0.362	0.0000	0.0000	2
14/11/2008	GOVI	2009/02/05			jGovi	282.5490	284.1470	0.566	0.0000	0.0000	356
14/11/2008	GOVI	2009/05/07			jGovi	290.5095	292.1560	0.567	0.0000	0.0000	0
14/11/2008	GOVI	2009/08/06			jGovi	298.3330	300.0270	0.568	0.0000	0.0000	0
14/11/2008	ILBI	2009/02/05			Index Future	345.5470	345.5480	-	0.0000	0.0000	1
14/11/2008	ILBI	2009/05/07			Index Future	355.4410	355.4490	0.002	0.0000	0.0000	0
14/11/2008	J153	2010/08/31			jSwap	10.5030	10.4550	(0.457)	0.0000	0.0000	0
14/11/2008	J157	2015/09/15			jSwap	9.2620	9.1940	(0.734)	0.0000	0.0000	0
14/11/2008	J186	2026/12/21			jSwap	8.5160	8.4080	(1.268)	0.0000	0.0000	0
14/11/2008	J201	2014/12/22			jSwap	9.4770	9.4100	(0.707)	0.0000	0.0000	0
14/11/2008	J203	2017/09/15			jSwap	9.1140	9.0490	(0.713)	0.0000	0.0000	0
14/11/2008	J204	2018/12/21			jSwap	9.1430	9.0810	(0.678)	0.0000	0.0000	0
14/11/2008	J207	2020/01/15			jSwap	9.0260	8.9600	(0.731)	0.0000	0.0000	0
14/11/2008	JBAR	2005/12/21			jBar	12.3250	12.3250	-	0.0000	0.0000	0
14/11/2008	JFRA	2009/02/05			jFra	11.7040	11.6660	(0.325)	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
14/11/2008	JFRA 2009/05/07			jFra	10.5310	10.4670	(0.608)	0.0000	0.0000	0
14/11/2008	JFRA 2009/08/06			jFra	9.6690	9.5950	(0.765)	0.0000	0.0000	0
14/11/2008	JFRA 2009/11/05			jFra	9.2160	9.1540	(0.673)	0.0000	0.0000	0
14/11/2008	JN02 2009/02/05			jNote	9.6020	9.5320	(0.729)	0.0000	0.0000	0
14/11/2008	JN02 2009/05/07			jNote	9.2050	9.1230	(0.891)	0.0000	0.0000	0
14/11/2008	JN02 2009/08/06			jNote	8.9630	8.8750	(0.982)	0.0000	0.0000	0
14/11/2008	JN05 2009/02/05			jNote	9.0340	8.9580	(0.841)	0.0000	0.0000	0
14/11/2008	JN05 2009/05/07			jNote	8.8450	8.7670	(0.882)	0.0000	0.0000	0
14/11/2008	JN05 2009/08/06			jNote	8.7260	8.6470	(0.905)	0.0000	0.0000	0
14/11/2008	JN10 2009/02/05			jNote	8.7230	8.6570	(0.757)	0.0000	0.0000	0
14/11/2008	JN10 2009/05/07			jNote	8.5940	8.5270	(0.780)	0.0000	0.0000	0
14/11/2008	JN10 2009/08/06			jNote	8.5030	8.4360	(0.788)	0.0000	0.0000	0
14/11/2008	JROD 2008/11/28			jRod	11.8150	11.8100	(0.042)	0.0000	0.0000	0
14/11/2008	JROD 2008/12/31			jRod	11.9880	11.9720	(0.133)	0.0000	0.0000	0
14/11/2008	OTH1 2009/02/05			Index Future	269.4190	271.4180	0.742	0.0000	0.0000	0
14/11/2008	OTH1 2009/05/07			Index Future	277.0100	279.0680	0.743	0.0000	0.0000	0
14/11/2008	OTH1 2009/08/06			Index Future	284.4700	286.5860	0.744	0.0000	0.0000	3

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	R153	2009/02/05			Bond Future	8.9360	8.8350	(1.130)	0.0000	0.0000	4,514
14/11/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,693.0000	1,817.0000	7.324	0	0	0
14/11/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	140.0000	115.0000	(17.857)	0	0	0
14/11/2008	R153	2009/05/07			Bond Future	8.4910	8.3680	(1.449)	0.0000	0.0000	0
14/11/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,058.0000	995.0000	(5.955)	0	0	0
14/11/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,008.0000	2,099.0000	4.532	0	0	0
14/11/2008	R153	2009/08/06			Bond Future	7.9080	7.7540	(1.947)	0.0000	0.0000	0
14/11/2008	R153	2009/08/06	10.00	Call	Option on Bond Future	3,389.0000	3,492.0000	3.039	0	0	0
14/11/2008	R153	2009/08/06	10.00	Put	Option on Bond Future	1,269.0000	1,213.0000	(4.413)	0	0	0
14/11/2008	R153	2009/08/06	9.75	Put	Option on Bond Future	1,360.0000	1,302.0000	(4.265)	0	0	0
14/11/2008	R153	2009/08/06	9.75	Call	Option on Bond Future	3,231.0000	3,331.0000	3.095	0	0	0
14/11/2008	R157	2009/02/05			Bond Future	8.7860	8.6720	(1.298)	0.0000	0.0000	7,070
14/11/2008	R157	2009/02/05	8.25	Put	Option on Bond Future	4,034.0000	3,578.0000	(11.304)	0	0	0
14/11/2008	R157	2009/02/05	8.25	Call	Option on Bond Future	958.0000	1,149.0000	19.937	0	0	850
14/11/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,057.0000	2,378.0000	15.605	0	0	600
14/11/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,682.0000	5,183.0000	10.701	0	0	600
14/11/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	2,260.0000	1,935.0000	(14.381)	0	0	0
14/11/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	735.0000	591.0000	(19.592)	0	0	0
14/11/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	302.0000	233.0000	(22.848)	0	0	0
14/11/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,108.0000	910.0000	(17.870)	0	0	850
14/11/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,914.0000	7,490.0000	8.331	0	0	0
14/11/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,691.0000	4,140.0000	12.165	0	0	0
14/11/2008	R157	2009/05/07			Bond Future	8.6650	8.5450	(1.385)	0.0000	0.0000	1,624
14/11/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	3,991.0000	4,396.0000	10.148	0	0	0
14/11/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,164.0000	1,908.0000	(11.830)	0	0	0
14/11/2008	R157	2009/08/06			Bond Future	8.5500	8.4230	(1.485)	0.0000	0.0000	5,000
14/11/2008	R157	2009/08/06	9.25	Put	Option on Bond Future	801.0000	646.0000	(19.351)	0	0	0
14/11/2008	R157	2009/08/06	9.25	Call	Option on Bond Future	4,473.0000	5,000.0000	11.782	0	0	0
14/11/2008	R186	2009/02/05			Bond Future	8.5500	8.4380	(1.310)	0.0000	0.0000	2,834
14/11/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	6,876.0000	8,030.0000	16.783	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	6.0000	2.0000	(66.667)	0	0	0
14/11/2008	R186	2009/05/07			Bond Future	8.4640	8.3500	(1.347)	0.0000	0.0000	0
14/11/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	194.0000	104.0000	(46.392)	0	0	0
14/11/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	5,533.0000	6,627.0000	19.772	0	0	0
14/11/2008	R186	2009/08/06			Bond Future	8.3860	8.2690	(1.395)	0.0000	0.0000	2,500
14/11/2008	R186	2009/08/06	9.00	Call	Option on Bond Future	6,374.0000	7,484.0000	17.414	0	0	0
14/11/2008	R186	2009/08/06	9.00	Put	Option on Bond Future	272.0000	163.0000	(40.074)	0	0	0
14/11/2008	R196	2009/02/05			Bond Future	12.0910	12.1050	0.116	0.0000	0.0000	0
14/11/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,034.0000	1,028.0000	(0.580)	0	0	0
14/11/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	965.0000	959.0000	(0.622)	0	0	0
14/11/2008	R196	2009/05/07			Bond Future	11.6890	11.6380	(0.436)	0.0000	0.0000	0
14/11/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	283.0000	271.0000	(4.240)	0	0	0
14/11/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	79.0000	82.0000	3.797	0	0	0
14/11/2008	R201	2009/02/05			Bond Future	8.8960	8.7720	(1.394)	0.0000	0.0000	2
14/11/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	368.0000	244.0000	(33.696)	0	0	0
14/11/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,937.0000	2,369.0000	22.303	0	0	0
14/11/2008	R201	2009/05/07			Bond Future	8.7450	8.6140	(1.498)	0.0000	0.0000	0
14/11/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,758.0000	3,191.0000	15.700	0	0	0
14/11/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	585.0000	445.0000	(23.932)	0	0	0
14/11/2008	R201	2009/08/06			Bond Future	8.6020	8.4630	(1.616)	0.0000	0.0000	0
14/11/2008	R201	2009/08/06	9.25	Call	Option on Bond Future	3,391.0000	3,840.0000	13.241	0	0	0
14/11/2008	R201	2009/08/06	9.25	Put	Option on Bond Future	689.0000	547.0000	(20.610)	0	0	0
14/11/2008	R203	2009/02/05			Bond Future	8.8010	8.6890	(1.273)	0.0000	0.0000	0
14/11/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,735.0000	3,315.0000	21.207	0	0	0
14/11/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	168.0000	94.0000	(44.048)	0	0	0
14/11/2008	R203	2009/05/07			Bond Future	8.6850	8.5680	(1.347)	0.0000	0.0000	0
14/11/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	640.0000	462.0000	(27.813)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,432.0000	2,929.0000	20.436	0	0	0
14/11/2008	R203	2009/08/06			Bond Future	8.5750	8.4530	(1.423)	0.0000	0.0000	0
14/11/2008	R203	2009/08/06	9.25	Call	Option on Bond Future	4,185.0000	4,766.0000	13.883	0	0	0
14/11/2008	R203	2009/08/06	9.25	Put	Option on Bond Future	443.0000	327.0000	(26.185)	0	0	0
14/11/2008	R204	2009/02/05			Bond Future	8.8110	8.6990	(1.271)	0.0000	0.0000	9
14/11/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	129.0000	65.0000	(49.612)	0	0	0
14/11/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,832.0000	3,474.0000	22.669	0	0	0
14/11/2008	R204	2009/05/07			Bond Future	8.7070	8.5900	(1.344)	0.0000	0.0000	0
14/11/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,438.0000	2,980.0000	22.231	0	0	0
14/11/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	635.0000	444.0000	(30.079)	0	0	0
14/11/2008	R204	2009/08/06			Bond Future	8.6120	8.4910	(1.405)	0.0000	0.0000	0
14/11/2008	R204	2009/08/06	9.25	Call	Option on Bond Future	4,216.0000	4,856.0000	15.180	0	0	0
14/11/2008	R204	2009/08/06	9.25	Put	Option on Bond Future	377.0000	266.0000	(29.443)	0	0	0
14/11/2008	R206	2009/02/05			Bond Future	8.8850	8.7600	(1.407)	0.0000	0.0000	1,730
14/11/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,750.0000	2,109.0000	20.514	0	0	0
14/11/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	378.0000	263.0000	(30.423)	0	0	0
14/11/2008	R206	2009/05/07			Bond Future	8.7180	8.5850	(1.526)	0.0000	0.0000	0
14/11/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	1,920.0000	2,236.0000	16.458	0	0	0
14/11/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	892.0000	719.0000	(19.395)	0	0	0
14/11/2008	R206	2009/08/06			Bond Future	8.5540	8.4120	(1.660)	0.0000	0.0000	0
14/11/2008	R206	2009/08/06	9.25	Call	Option on Bond Future	3,117.0000	3,493.0000	12.063	0	0	0
14/11/2008	R206	2009/08/06	9.25	Put	Option on Bond Future	694.0000	566.0000	(18.444)	0	0	0
14/11/2008	R207	2009/02/05			Bond Future	8.7870	8.6750	(1.275)	0.0000	0.0000	0
14/11/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,998.0000	3,678.0000	22.682	0	0	0
14/11/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	82.0000	37.0000	(54.878)	0	0	0
14/11/2008	R207	2009/05/07			Bond Future	8.6930	8.5780	(1.323)	0.0000	0.0000	0
14/11/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	523.0000	351.0000	(32.887)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	2,464.0000	3,033.0000	23.093	0	0	0
14/11/2008	R207	2009/08/06			Bond Future	8.6060	8.4870	(1.383)	0.0000	0.0000	0
14/11/2008	R207	2009/08/06	9.25	Put	Option on Bond Future	291.0000	196.0000	(32.646)	0	0	0
14/11/2008	R207	2009/08/06	9.25	Call	Option on Bond Future	4,279.0000	4,947.0000	15.611	0	0	0
14/11/2008	R208	2009/02/05			Bond Future	8.7440	8.6310	(1.292)	0.0000	0.0000	0
14/11/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	819.0000	500.0000	(38.950)	0	0	0
14/11/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	859.0000	1,295.0000	50.757	0	0	0
14/11/2008	R208	2009/05/07			Bond Future	8.6450	8.5300	(1.330)	0.0000	0.0000	0
14/11/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	1,574.0000	2,067.0000	31.321	0	0	0
14/11/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	880.0000	605.0000	(31.250)	0	0	0
14/11/2008	R208	2009/08/06			Bond Future	8.5910	8.4730	(1.374)	0.0000	0.0000	0
14/11/2008	R208	2009/08/06	9.25	Call	Option on Bond Future	4,451.0000	5,153.0000	15.772	0	0	0
14/11/2008	R208	2009/08/06	9.25	Put	Option on Bond Future	237.0000	154.0000	(35.021)	0	0	0
14/11/2008	R209	2009/02/05			Bond Future	8.1730	8.0520	(1.480)	0.0000	0.0000	5,545
14/11/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/11/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	6,902.0000	8,002.0000	15.937	0	0	0
14/11/2008	R209	2009/05/07			Bond Future	8.0990	7.9760	(1.519)	0.0000	0.0000	0
14/11/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	7,564.0000	8,695.0000	14.952	0	0	0
14/11/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
14/11/2008	R209	2009/08/06			Bond Future	8.0320	7.9070	(1.556)	0.0000	0.0000	0
14/11/2008	R209	2009/08/06	8.75	Put	Option on Bond Future	46.0000	19.0000	(58.696)	0	0	0
14/11/2008	R209	2009/08/06	8.75	Call	Option on Bond Future	6,237.0000	7,373.0000	18.214	0	0	0
14/11/2008	TRT1	2009/02/05			Index Future	278.8800	280.4670	0.569	0.0000	0.0000	0
14/11/2008	TRT1	2009/05/07			Index Future	286.7380	288.3720	0.570	0.0000	0.0000	0
14/11/2008	TRT1	2009/08/06			Index Future	294.4600	296.1410	0.571	0.0000	0.0000	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	ZAAD	2008/12/12			Currency Future	6.7680	6.6842	(1.238)	0.0000	0.0000	5,462
14/11/2008	ZAAD	2008/12/12	5.80	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	193.0000	151.0000	(21.762)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.60	Put	Currency Future	956.0000	1,008.0000	5.439	0	0	0
14/11/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	313.0000	261.0000	(16.613)	0	0	0
14/11/2008	ZAAD	2008/12/12	5.80	Call	Currency Future	1,011.0000	926.0000	(8.408)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	725.0000	767.0000	5.793	0	0	0
14/11/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	445.0000	476.0000	6.966	0	0	0
14/11/2008	ZAAD	2008/12/12	6.00	Call	Currency Future	842.0000	758.0000	(9.976)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	156.0000	119.0000	(23.718)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	201.0000	214.0000	6.468	0	0	0
14/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	415.0000	354.0000	(14.699)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	147.0000	152.0000	3.401	0	0	0
14/11/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	519.0000	449.0000	(13.487)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	223.0000	176.0000	(21.076)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	615.0000	536.0000	(12.846)	0	0	0
14/11/2008	ZAAD	2008/12/12	8.00	Put	Currency Future	1,297.0000	1,361.0000	4.934	0	0	0
14/11/2008	ZAAD	2008/12/12	7.50	Put	Currency Future	876.0000	925.0000	5.594	0	0	0
14/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	65.0000	64.0000	(1.538)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.00	Put	Currency Future	74.0000	74.0000	-	0	0	0
14/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	655.0000	692.0000	5.649	0	0	0
14/11/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	325.0000	348.0000	7.077	0	0	0
14/11/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	838.0000	884.0000	5.489	0	0	0
14/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	193.0000	151.0000	(21.762)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.50	Call	Currency Future	144.0000	109.0000	(24.306)	0	0	0
14/11/2008	ZAAD	2008/12/12	5.90	Put	Currency Future	57.0000	56.0000	(1.754)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	84.0000	84.0000	-	0	0	0
14/11/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	519.0000	449.0000	(13.487)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	725.0000	767.0000	5.793	0	0	0
14/11/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	297.0000	319.0000	7.407	0	0	0
14/11/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	331.0000	277.0000	(16.314)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	106.0000	108.0000	1.887	0	0	0
14/11/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	799.0000	844.0000	5.632	0	0	0
14/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	415.0000	354.0000	(14.699)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.10	Put	Currency Future	94.0000	95.0000	1.064	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	134.0000	100.0000	(25.373)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	201.0000	214.0000	6.468	0	0	0
14/11/2008	ZAAD	2008/12/12	7.75	Call	Currency Future	98.0000	71.0000	(27.551)	0	0	0
14/11/2008	ZAAD	2008/12/12	8.00	Call	Currency Future	65.0000	45.0000	(30.769)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	393.0000	333.0000	(15.267)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	297.0000	319.0000	7.407	0	0	0
14/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	916.0000	966.0000	5.459	0	0	0
14/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	724.0000	642.0000	(11.326)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.75	Put	Currency Future	1,080.0000	1,137.0000	5.278	0	0	0
14/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,209.0000	1,270.0000	5.045	0	0	0
14/11/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	84.0000	84.0000	-	0	0	0
14/11/2008	ZAAD	2008/12/12	5.90	Call	Currency Future	925.0000	840.0000	(9.189)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	802.0000	718.0000	(10.474)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.65	Call	Currency Future	115.0000	84.0000	(26.957)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	581.0000	505.0000	(13.081)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	77.0000	54.0000	(29.870)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.10	Call	Currency Future	762.0000	680.0000	(10.761)	0	0	0
14/11/2008	ZAAD	2008/12/12	5.85	Call	Currency Future	967.0000	882.0000	(8.790)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.65	Put	Currency Future	997.0000	1,050.0000	5.316	0	0	0
14/11/2008	ZAAD	2008/12/12	7.80	Put	Currency Future	1,122.0000	1,181.0000	5.258	0	0	0
14/11/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	371.0000	313.0000	(15.633)	0	0	0
14/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	883.0000	798.0000	(9.626)	0	0	0
14/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	883.0000	798.0000	(9.626)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	724.0000	642.0000	(11.326)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.80	Call	Currency Future	90.0000	65.0000	(27.778)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	353.0000	379.0000	7.365	0	0	0
14/11/2008	ZAAD	2008/12/12	7.25	Call	Currency Future	208.0000	163.0000	(21.635)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	106.0000	77.0000	(27.358)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	802.0000	718.0000	(10.474)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	618.0000	656.0000	6.149	0	0	0
14/11/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,038.0000	1,093.0000	5.299	0	0	0
14/11/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	351.0000	294.0000	(16.239)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	413.0000	443.0000	7.264	0	0	0
14/11/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	246.0000	264.0000	7.317	0	0	0
14/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	65.0000	64.0000	(1.538)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	156.0000	119.0000	(23.718)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	687.0000	606.0000	(11.790)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	838.0000	884.0000	5.489	0	0	0
14/11/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	167.0000	129.0000	(22.754)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	762.0000	805.0000	5.643	0	0	0
14/11/2008	ZAAD	2008/12/12	5.75	Call	Currency Future	1,055.0000	970.0000	(8.057)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	134.0000	100.0000	(25.373)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	180.0000	139.0000	(22.778)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	236.0000	190.0000	(19.492)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	106.0000	108.0000	1.887	0	0	0
14/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	916.0000	966.0000	5.459	0	0	0
14/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	223.0000	176.0000	(21.076)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.60	Call	Currency Future	124.0000	92.0000	(25.806)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	383.0000	410.0000	7.050	0	0	0
14/11/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	383.0000	410.0000	7.050	0	0	0
14/11/2008	ZAAD	2008/12/12	5.85	Put	Currency Future	49.0000	48.0000	(2.041)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	351.0000	294.0000	(16.239)	0	0	0
14/11/2008	ZAAD	2008/12/12	5.75	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	464.0000	399.0000	(14.009)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	690.0000	729.0000	5.652	0	0	0
14/11/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	119.0000	121.0000	1.681	0	0	0
14/11/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	167.0000	129.0000	(22.754)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	549.0000	476.0000	(13.297)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	77.0000	54.0000	(29.870)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,038.0000	1,093.0000	5.299	0	0	0
14/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	655.0000	692.0000	5.649	0	0	0
14/11/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	106.0000	77.0000	(27.358)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	799.0000	844.0000	5.632	0	0	0
14/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,209.0000	1,270.0000	5.045	0	0	0
14/11/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	181.0000	192.0000	6.077	0	0	0
14/11/2008	ZAAD	2008/12/12	7.10	Call	Currency Future	249.0000	205.0000	(17.671)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.10	Put	Currency Future	581.0000	621.0000	6.885	0	0	0
14/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	477.0000	511.0000	7.128	0	0	0
14/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	295.0000	245.0000	(16.949)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	236.0000	190.0000	(19.492)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	618.0000	656.0000	6.149	0	0	0
14/11/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	464.0000	399.0000	(14.009)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	246.0000	264.0000	7.317	0	0	0
14/11/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	511.0000	547.0000	7.045	0	0	0
14/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	295.0000	245.0000	(16.949)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	147.0000	152.0000	3.401	0	0	0
14/11/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	549.0000	476.0000	(13.297)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	615.0000	536.0000	(12.846)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	477.0000	511.0000	7.128	0	0	0
14/11/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	133.0000	136.0000	2.256	0	0	0
14/11/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	439.0000	376.0000	(14.351)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	546.0000	584.0000	6.960	0	0	0
14/11/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	181.0000	192.0000	6.077	0	0	0
14/11/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	651.0000	570.0000	(12.442)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	271.0000	292.0000	7.749	0	0	0
14/11/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	223.0000	238.0000	6.726	0	0	0
14/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	264.0000	218.0000	(17.424)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	445.0000	476.0000	6.966	0	0	0
14/11/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	491.0000	423.0000	(13.849)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	163.0000	171.0000	4.908	0	0	0
14/11/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	279.0000	231.0000	(17.204)	0	0	0
14/11/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	313.0000	261.0000	(16.613)	0	0	0
14/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	546.0000	584.0000	6.960	0	0	0
14/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	264.0000	218.0000	(17.424)	0	0	0
14/11/2008	ZAAD	2009/03/16			Currency Future	6.9079	6.8205	(1.265)	6.8200	6.8200	1,836
14/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	222.0000	186.0000	(16.216)	0	0	0
14/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,214.0000	1,266.0000	4.283	0	0	0
14/11/2008	ZAAD	2009/03/16	7.50	Put	Currency Future	918.0000	960.0000	4.575	0	0	0
14/11/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	483.0000	515.0000	6.625	0	0	0
14/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	850.0000	890.0000	4.706	0	0	0
14/11/2008	ZAAD	2009/03/16	7.65	Call	Currency Future	283.0000	241.0000	(14.841)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	541.0000	485.0000	(10.351)	0	0	0
14/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	420.0000	376.0000	(10.476)	0	0	0
14/11/2008	ZAAD	2009/03/16	7.80	Call	Currency Future	245.0000	207.0000	(15.510)	0	0	0
14/11/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	577.0000	613.0000	6.239	0	0	0
14/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	521.0000	467.0000	(10.365)	0	0	0
14/11/2008	ZAAD	2009/03/16	7.45	Call	Currency Future	342.0000	295.0000	(13.743)	0	0	0

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14/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	712.0000	755.0000	6.039	0	0	0
14/11/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	485.0000	434.0000	(10.515)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	514.0000	547.0000	6.420	0	0	0
14/11/2008	ZAAD	2009/03/16	7.45	Put	Currency Future	884.0000	925.0000	4.638	0	0	0
14/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	358.0000	310.0000	(13.408)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	313.0000	337.0000	7.668	0	0	0
14/11/2008	ZAAD	2009/03/16	6.05	Call	Currency Future	1,002.0000	919.0000	(8.283)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	858.0000	778.0000	(9.324)	0	0	0
14/11/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	120.0000	124.0000	3.333	0	0	0
14/11/2008	ZAAD	2009/03/16	7.70	Call	Currency Future	270.0000	229.0000	(15.185)	0	0	0
14/11/2008	ZAAD	2009/03/16	7.50	Call	Currency Future	326.0000	281.0000	(13.804)	0	0	0
14/11/2008	ZAAD	2009/03/16	5.95	Call	Currency Future	1,078.0000	994.0000	(7.792)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	156.0000	162.0000	3.846	0	0	0
14/11/2008	ZAAD	2009/03/16	7.60	Put	Currency Future	989.0000	1,034.0000	4.550	0	0	0
14/11/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	824.0000	745.0000	(9.587)	0	0	0
14/11/2008	ZAAD	2009/03/16	7.80	Put	Currency Future	1,137.0000	1,186.0000	4.310	0	0	0
14/11/2008	ZAAD	2009/03/16	6.05	Put	Currency Future	144.0000	149.0000	3.472	0	0	0
14/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	435.0000	389.0000	(10.575)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	928.0000	847.0000	(8.728)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	964.0000	883.0000	(8.402)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	216.0000	225.0000	4.167	0	0	0
14/11/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	581.0000	524.0000	(9.811)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	503.0000	450.0000	(10.537)	0	0	0
14/11/2008	ZAAD	2009/03/16	7.70	Put	Currency Future	1,062.0000	1,109.0000	4.426	0	0	0
14/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	671.0000	607.0000	(9.538)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	423.0000	454.0000	7.329	0	0	0
14/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	545.0000	580.0000	6.422	0	0	0
14/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	928.0000	847.0000	(8.728)	0	0	0
14/11/2008	ZAAD	2009/03/16	7.55	Call	Currency Future	311.0000	267.0000	(14.148)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	185.0000	192.0000	3.784	0	0	0
14/11/2008	ZAAD	2009/03/16	7.60	Call	Currency Future	297.0000	254.0000	(14.478)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	233.0000	243.0000	4.292	0	0	0
14/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	514.0000	547.0000	6.420	0	0	0
14/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	170.0000	176.0000	3.529	0	0	0
14/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	892.0000	812.0000	(8.969)	0	0	0
14/11/2008	ZAAD	2009/03/16	7.55	Put	Currency Future	954.0000	997.0000	4.507	0	0	0

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14/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	677.0000	719.0000	6.204	0	0	0
14/11/2008	ZAAD	2009/03/16	8.05	Put	Currency Future	1,333.0000	1,388.0000	4.126	0	0	0
14/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	521.0000	467.0000	(10.365)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	170.0000	176.0000	3.529	0	0	0
14/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	393.0000	424.0000	7.888	0	0	0
14/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	601.0000	545.0000	(9.318)	0	0	0
14/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	467.0000	418.0000	(10.493)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	313.0000	337.0000	7.668	0	0	0
14/11/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	790.0000	713.0000	(9.747)	0	0	0
14/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	784.0000	821.0000	4.719	0	0	0
14/11/2008	ZAAD	2009/03/16	8.05	Call	Currency Future	191.0000	159.0000	(16.754)	0	0	0
14/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	610.0000	648.0000	6.230	0	0	0
14/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	545.0000	580.0000	6.422	0	0	0
14/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	392.0000	342.0000	(12.755)	0	0	0
14/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	392.0000	342.0000	(12.755)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	503.0000	450.0000	(10.537)	0	0	0
14/11/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	406.0000	358.0000	(11.823)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	338.0000	365.0000	7.988	0	0	0
14/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	358.0000	310.0000	(13.408)	0	0	0
14/11/2008	ZAAD	2009/03/16	7.95	Call	Currency Future	211.0000	177.0000	(16.114)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	646.0000	585.0000	(9.443)	0	0	0
14/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	222.0000	186.0000	(16.216)	0	0	0
14/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	850.0000	890.0000	4.706	0	0	0
14/11/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	748.0000	788.0000	5.348	0	0	0
14/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	712.0000	755.0000	6.039	0	0	0
14/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	420.0000	376.0000	(10.476)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	623.0000	565.0000	(9.310)	0	0	0
14/11/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	1,117.0000	1,033.0000	(7.520)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	671.0000	607.0000	(9.538)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	601.0000	545.0000	(9.318)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	288.0000	310.0000	7.639	0	0	0
14/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	365.0000	394.0000	7.945	0	0	0
14/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	562.0000	504.0000	(10.320)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	1,039.0000	956.0000	(7.988)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	200.0000	208.0000	4.000	0	0	0
14/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	727.0000	656.0000	(9.766)	0	0	0

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14/11/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	110.0000	113.0000	2.727	0	0	0
14/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	467.0000	418.0000	(10.493)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	132.0000	136.0000	3.030	0	0	0
14/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	610.0000	648.0000	6.230	0	0	0
14/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	269.0000	285.0000	5.948	0	0	0
14/11/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	696.0000	631.0000	(9.339)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	269.0000	285.0000	5.948	0	0	0
14/11/2008	ZAAD	2009/03/16	7.65	Put	Currency Future	1,025.0000	1,071.0000	4.488	0	0	0
14/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	727.0000	656.0000	(9.766)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	250.0000	261.0000	4.400	0	0	0
14/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,214.0000	1,266.0000	4.283	0	0	0
14/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	365.0000	394.0000	7.945	0	0	0
14/11/2008	ZAAD	2009/03/16	7.95	Put	Currency Future	1,253.0000	1,306.0000	4.230	0	0	0
14/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	623.0000	565.0000	(9.310)	0	0	0
14/11/2008	ZAAD	2009/03/16	8.00	Call	Currency Future	201.0000	167.0000	(16.915)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	562.0000	504.0000	(10.320)	0	0	0
14/11/2008	ZAAD	2009/03/16	7.75	Put	Currency Future	1,099.0000	1,147.0000	4.368	0	0	0
14/11/2008	ZAAD	2009/03/16	7.85	Put	Currency Future	1,175.0000	1,226.0000	4.340	0	0	0
14/11/2008	ZAAD	2009/03/16	7.75	Call	Currency Future	257.0000	218.0000	(15.175)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	454.0000	484.0000	6.608	0	0	0
14/11/2008	ZAAD	2009/03/16	7.85	Call	Currency Future	233.0000	196.0000	(15.880)	0	0	0
14/11/2008	ZAAD	2009/03/16	8.20	Put	Currency Future	1,456.0000	1,514.0000	3.984	0	0	0
14/11/2008	ZAAD	2009/03/16	8.10	Put	Currency Future	1,373.0000	1,430.0000	4.151	0	0	0
14/11/2008	ZAAD	2009/03/16	8.10	Call	Currency Future	181.0000	150.0000	(17.127)	0	0	0
14/11/2008	ZAAD	2009/03/16	8.20	Call	Currency Future	164.0000	135.0000	(17.683)	0	0	0
14/11/2008	ZAAD	2009/03/16	8.00	Put	Currency Future	1,293.0000	1,347.0000	4.176	0	0	0
14/11/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	375.0000	325.0000	(13.333)	0	0	0
14/11/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	817.0000	855.0000	4.651	0	0	0
14/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	454.0000	484.0000	6.608	0	0	0
14/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	393.0000	424.0000	7.888	0	0	0
14/11/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	643.0000	683.0000	6.221	0	0	0
14/11/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	451.0000	403.0000	(10.643)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	758.0000	682.0000	(10.026)	0	0	0
14/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	784.0000	821.0000	4.719	0	0	0
14/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	250.0000	261.0000	4.400	0	0	0
14/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	435.0000	389.0000	(10.575)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	677.0000	719.0000	6.204	0	0	0
14/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	892.0000	812.0000	(8.969)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	758.0000	682.0000	(10.026)	0	0	0
14/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	185.0000	192.0000	3.784	0	0	0
14/11/2008	ZAAD	2009/06/12			Currency Future	7.0328	6.9434	(1.271)	0.0000	0.0000	600
14/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	962.0000	1,009.0000	4.886	0	0	0
14/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	445.0000	402.0000	(9.663)	0	0	0
14/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	684.0000	626.0000	(8.480)	0	0	0
14/11/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	298.0000	319.0000	7.047	0	0	0
14/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	501.0000	532.0000	6.188	0	0	0
14/11/2008	ZAAD	2009/06/12	7.65	Call	Currency Future	412.0000	372.0000	(9.709)	0	0	0
14/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	962.0000	1,009.0000	4.886	0	0	0
14/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	384.0000	411.0000	7.031	0	0	0
14/11/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	881.0000	813.0000	(7.719)	0	0	0
14/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	1,047.0000	974.0000	(6.972)	0	0	0
14/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	445.0000	402.0000	(9.663)	0	0	0
14/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	501.0000	532.0000	6.188	0	0	0
14/11/2008	ZAAD	2009/06/12	8.00	Put	Currency Future	1,280.0000	1,336.0000	4.375	0	0	0
14/11/2008	ZAAD	2009/06/12	8.10	Put	Currency Future	1,356.0000	1,414.0000	4.277	0	0	0
14/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	646.0000	588.0000	(8.978)	0	0	0
14/11/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	691.0000	728.0000	5.355	0	0	0
14/11/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,134.0000	1,186.0000	4.586	0	0	0
14/11/2008	ZAAD	2009/06/12	8.10	Call	Currency Future	289.0000	257.0000	(11.073)	0	0	0
14/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	563.0000	595.0000	5.684	0	0	0
14/11/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,206.0000	1,260.0000	4.478	0	0	0
14/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,433.0000	1,493.0000	4.187	0	0	0
14/11/2008	ZAAD	2009/06/12	7.60	Put	Currency Future	995.0000	1,043.0000	4.824	0	0	0
14/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	646.0000	588.0000	(8.978)	0	0	0
14/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	766.0000	704.0000	(8.094)	0	0	0
14/11/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	396.0000	357.0000	(9.848)	0	0	0
14/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	266.0000	236.0000	(11.278)	0	0	0
14/11/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	533.0000	563.0000	5.629	0	0	0
14/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	608.0000	553.0000	(9.046)	0	0	0
14/11/2008	ZAAD	2009/06/12	7.65	Put	Currency Future	1,029.0000	1,078.0000	4.762	0	0	0
14/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	1,082.0000	1,008.0000	(6.839)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	ZAAD	2009/06/12	8.00	Call	Currency Future	313.0000	280.0000	(10.543)	0	0	0
14/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	266.0000	236.0000	(11.278)	0	0	0
14/11/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	666.0000	607.0000	(8.859)	0	0	0
14/11/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	574.0000	521.0000	(9.233)	0	0	0
14/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	214.0000	231.0000	7.944	0	0	0
14/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	200.0000	215.0000	7.500	0	0	0
14/11/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,064.0000	1,114.0000	4.699	0	0	0
14/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,433.0000	1,493.0000	4.187	0	0	0
14/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	684.0000	626.0000	(8.480)	0	0	0
14/11/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	626.0000	660.0000	5.431	0	0	0
14/11/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	339.0000	304.0000	(10.324)	0	0	0
14/11/2008	ZAAD	2009/06/12	8.30	Call	Currency Future	245.0000	217.0000	(11.429)	0	0	0
14/11/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	367.0000	329.0000	(10.354)	0	0	0
14/11/2008	ZAAD	2009/06/12	8.30	Put	Currency Future	1,512.0000	1,574.0000	4.101	0	0	0
14/11/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	591.0000	537.0000	(9.137)	0	0	0
14/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	214.0000	231.0000	7.944	0	0	0
14/11/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	658.0000	694.0000	5.471	0	0	0
14/11/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	865.0000	908.0000	4.971	0	0	0
14/11/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	691.0000	728.0000	5.355	0	0	0
14/11/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	574.0000	521.0000	(9.233)	0	0	0
14/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	766.0000	704.0000	(8.094)	0	0	0
14/11/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	703.0000	646.0000	(8.108)	0	0	0
14/11/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	367.0000	329.0000	(10.354)	0	0	0
14/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	563.0000	595.0000	5.684	0	0	0
14/11/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,064.0000	1,114.0000	4.699	0	0	0
14/11/2008	ZAAD	2009/06/12	7.60	Call	Currency Future	428.0000	387.0000	(9.579)	0	0	0
14/11/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	703.0000	646.0000	(8.108)	0	0	0
14/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	280.0000	300.0000	7.143	0	0	0
14/11/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	396.0000	357.0000	(9.848)	0	0	0
14/11/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,134.0000	1,186.0000	4.586	0	0	0
14/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	608.0000	553.0000	(9.046)	0	0	0
14/11/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	470.0000	502.0000	6.809	0	0	0
14/11/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	913.0000	844.0000	(7.558)	0	0	0
14/11/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	793.0000	835.0000	5.296	0	0	0
14/11/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	627.0000	570.0000	(9.091)	0	0	0
14/11/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	626.0000	660.0000	5.431	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	411.0000	441.0000	7.299	0	0	0
14/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	1,047.0000	974.0000	(6.972)	0	0	0
14/11/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	526.0000	478.0000	(9.125)	0	0	0
14/11/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	339.0000	304.0000	(10.324)	0	0	0
14/11/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	945.0000	875.0000	(7.407)	0	0	0
14/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	384.0000	411.0000	7.031	0	0	0
14/11/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	470.0000	502.0000	6.809	0	0	0
14/11/2008	ZAAD	2009/06/12	7.50	Call	Currency Future	462.0000	418.0000	(9.524)	0	0	0
14/11/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	262.0000	282.0000	7.634	0	0	0
14/11/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	744.0000	684.0000	(8.065)	0	0	0
14/11/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	246.0000	264.0000	7.317	0	0	0
14/11/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	1,155.0000	1,079.0000	(6.580)	0	0	0
14/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	280.0000	300.0000	7.143	0	0	0
14/11/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	497.0000	452.0000	(9.054)	0	0	0
14/11/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	594.0000	627.0000	5.556	0	0	0
14/11/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	497.0000	452.0000	(9.054)	0	0	0
14/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	1,082.0000	1,008.0000	(6.839)	0	0	0
14/11/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	978.0000	907.0000	(7.260)	0	0	0
14/11/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	896.0000	941.0000	5.022	0	0	0
14/11/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	172.0000	186.0000	8.140	0	0	0
14/11/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	230.0000	247.0000	7.391	0	0	0
14/11/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	793.0000	835.0000	5.296	0	0	0
14/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	200.0000	215.0000	7.500	0	0	0
14/11/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	186.0000	200.0000	7.527	0	0	0
14/11/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	440.0000	471.0000	7.045	0	0	0
14/11/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	1,012.0000	940.0000	(7.115)	0	0	0
14/11/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	511.0000	465.0000	(9.002)	0	0	0
14/11/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	160.0000	172.0000	7.500	0	0	0
14/11/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	829.0000	871.0000	5.066	0	0	0
14/11/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	913.0000	844.0000	(7.558)	0	0	0
14/11/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	479.0000	435.0000	(9.186)	0	0	0
14/11/2008	ZAAD	2009/06/12	6.55	Call	Currency Future	819.0000	754.0000	(7.937)	0	0	0
14/11/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	526.0000	478.0000	(9.125)	0	0	0
14/11/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	337.0000	360.0000	6.825	0	0	0
14/11/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	724.0000	763.0000	5.387	0	0	0
14/11/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	758.0000	798.0000	5.277	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/11/2008	ZAAD 2009/06/12	6.00	Call	Currency Future	1,193.0000	1,116.0000	(6.454)	0	0	0
14/11/2008	ZAAD 2009/06/12	6.10	Call	Currency Future	1,118.0000	1,043.0000	(6.708)	0	0	0
14/11/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	557.0000	506.0000	(9.156)	0	0	0
14/11/2008	ZAAD 2009/06/12	6.70	Put	Currency Future	411.0000	441.0000	7.299	0	0	0
14/11/2008	ZAAD 2009/06/12	7.90	Put	Currency Future	1,206.0000	1,260.0000	4.478	0	0	0
14/11/2008	ZAAD 2009/06/12	6.70	Call	Currency Future	744.0000	684.0000	(8.065)	0	0	0
14/11/2008	ZAAD 2009/06/12	6.75	Call	Currency Future	723.0000	665.0000	(8.022)	0	0	0
14/11/2008	ZAAD 2009/06/12	7.50	Put	Currency Future	929.0000	975.0000	4.952	0	0	0
14/11/2008	ZAAD 2009/06/12	7.40	Put	Currency Future	865.0000	908.0000	4.971	0	0	0
14/11/2008	ZAAD 2009/06/12	6.45	Call	Currency Future	881.0000	813.0000	(7.719)	0	0	0
14/11/2008	ZAAD 2009/06/12	7.25	Call	Currency Future	541.0000	492.0000	(9.057)	0	0	0
14/11/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	557.0000	506.0000	(9.156)	0	0	0
14/11/2008	ZAAD 2009/06/12	7.20	Put	Currency Future	724.0000	763.0000	5.387	0	0	0
14/11/2008	ZAAD 2009/06/12	6.45	Put	Currency Future	298.0000	319.0000	7.047	0	0	0
14/11/2008	ZAAD 2009/06/12	6.50	Call	Currency Future	850.0000	783.0000	(7.882)	0	0	0
14/11/2008	ZAAD 2009/06/12	6.50	Put	Currency Future	317.0000	340.0000	7.256	0	0	0
14/11/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	533.0000	563.0000	5.629	0	0	0
14/11/2008	ZAAD 2009/06/12	6.60	Call	Currency Future	790.0000	725.0000	(8.228)	0	0	0
14/11/2008	ZAAD 2009/06/12	6.60	Put	Currency Future	357.0000	382.0000	7.003	0	0	0
14/11/2008	ZAAD 2009/06/12	6.30	Put	Currency Future	246.0000	264.0000	7.317	0	0	0
14/11/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	666.0000	607.0000	(8.859)	0	0	0
14/11/2008	ZAAD 2009/06/12	6.30	Call	Currency Future	978.0000	907.0000	(7.260)	0	0	0

**Grand Total:** **313,757**