



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 21/11/2008

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
21/11/2008	\$ / R 2008/12/12			Currency Future	10.6698	10.6149	(0.515)	11.3300	10.4000	172,196
21/11/2008	\$ / R 2008/12/12	10.40	Put	Currency Future	336.0000	332.0000	(1.190)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.45	Put	Currency Future	361.0000	358.0000	(0.831)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	996.0000	927.0000	(6.928)	0	0	0
21/11/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	2,983.0000	2,926.0000	(1.911)	0	0	0
21/11/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	2,202.0000	2,142.0000	(2.725)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	35.0000	30.0000	(14.286)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	313.0000	308.0000	(1.597)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	38.0000	34.0000	(10.526)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	877.0000	814.0000	(7.184)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	68.0000	63.0000	(7.353)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	43.0000	39.0000	(9.302)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	2,008.0000	1,949.0000	(2.938)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.45	Call	Currency Future	581.0000	523.0000	(9.983)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	158.0000	149.0000	(5.696)	0	0	0
21/11/2008	\$ / R 2008/12/12	11.20	Put	Currency Future	835.0000	849.0000	1.677	0	0	0
21/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	1,438.0000	1,378.0000	(4.172)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	45.0000	41.0000	(8.889)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.55	Call	Currency Future	1,213.0000	1,149.0000	(5.276)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,911.0000	1,852.0000	(3.087)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	208.0000	200.0000	(3.846)	0	0	0
21/11/2008	\$ / R 2008/12/12	11.20	Call	Currency Future	305.0000	264.0000	(13.443)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	2,348.0000	2,289.0000	(2.513)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	2,396.0000	2,337.0000	(2.462)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	1,815.0000	1,756.0000	(3.251)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	99.0000	89.0000	(10.101)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	632.0000	573.0000	(9.335)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.85	Put	Currency Future	134.0000	119.0000	(11.194)	0	0	1,000
21/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	996.0000	927.0000	(6.928)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	1,671.0000	1,613.0000	(3.471)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,591.0000	2,533.0000	(2.239)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.65	Put	Currency Future	469.0000	470.0000	0.213	0	0	0
21/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	778.0000	715.0000	(8.098)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	52.0000	48.0000	(7.692)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	32.0000	28.0000	(12.500)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	126.0000	112.0000	(11.111)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	1,169.0000	1,104.0000	(5.560)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.85	Call	Currency Future	954.0000	884.0000	(7.338)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.75	Call	Currency Future	448.0000	397.0000	(11.384)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,624.0000	1,566.0000	(3.571)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	173.0000	165.0000	(4.624)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.55	Put	Currency Future	93.0000	84.0000	(9.677)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,863.0000	1,804.0000	(3.167)	0	0	20,000
21/11/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	843.0000	780.0000	(7.473)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.30	Put	Currency Future	290.0000	284.0000	(2.069)	0	0	1,000
21/11/2008	\$ / R 2008/12/12	10.60	Call	Currency Future	510.0000	455.0000	(10.784)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	126.0000	112.0000	(11.111)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.75	Put	Currency Future	528.0000	532.0000	0.758	0	0	0
21/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	35.0000	30.0000	(14.286)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	2,299.0000	2,240.0000	(2.566)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.65	Call	Currency Future	488.0000	435.0000	(10.861)	0	0	0
21/11/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	2,885.0000	2,827.0000	(2.010)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.30	Call	Currency Future	660.0000	599.0000	(9.242)	0	0	0
21/11/2008	\$ / R 2008/12/12	11.50	Put	Currency Future	1,066.0000	1,085.0000	1.782	0	0	0
21/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
21/11/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	\$ / R 2008/12/12	10.85	Call	Currency Future	411.0000	362.0000	(11.922)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	1,347.0000	1,286.0000	(4.529)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	2,299.0000	2,240.0000	(2.566)	0	0	20
21/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,786.0000	2,729.0000	(2.046)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	60.0000	57.0000	(5.000)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.25	Call	Currency Future	688.0000	627.0000	(8.866)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.85	Put	Currency Future	592.0000	597.0000	0.845	0	0	0
21/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	632.0000	573.0000	(9.335)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	54.0000	51.0000	(5.556)	0	0	0
21/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,786.0000	2,729.0000	(2.046)	0	0	0
21/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	2,688.0000	2,631.0000	(2.121)	0	0	0
21/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	2,396.0000	2,337.0000	(2.462)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	77.0000	71.0000	(7.792)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,591.0000	2,533.0000	(2.239)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,911.0000	1,852.0000	(3.087)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.60	Put	Currency Future	440.0000	440.0000	-	0	0	0
21/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	36.0000	32.0000	(11.111)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.50	Put	Currency Future	386.0000	384.0000	(0.518)	0	0	2,000
21/11/2008	\$ / R 2008/12/12	11.10	Put	Currency Future	762.0000	774.0000	1.575	0	0	0
21/11/2008	\$ / R 2008/12/12	11.50	Call	Currency Future	236.0000	200.0000	(15.254)	0	0	3,000
21/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	2,008.0000	1,949.0000	(2.938)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	2,056.0000	1,997.0000	(2.870)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.50	Call	Currency Future	556.0000	499.0000	(10.252)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	2,493.0000	2,435.0000	(2.327)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	313.0000	308.0000	(1.597)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	28.0000	24.0000	(14.286)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	208.0000	200.0000	(3.846)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	2,105.0000	2,045.0000	(2.850)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.40	Call	Currency Future	606.0000	547.0000	(9.736)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	\$ / R 2008/12/12	11.30	Put	Currency Future	910.0000	926.0000	1.758	0	0	0
21/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
21/11/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	2,835.0000	2,778.0000	(2.011)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	717.0000	655.0000	(8.647)	0	0	0
21/11/2008	\$ / R 2008/12/12	11.10	Call	Currency Future	332.0000	289.0000	(12.952)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	38.0000	34.0000	(10.526)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	2,153.0000	2,094.0000	(2.740)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	247.0000	240.0000	(2.834)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
21/11/2008	\$ / R 2008/12/12	11.30	Call	Currency Future	280.0000	241.0000	(13.929)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,530.0000	1,472.0000	(3.791)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	112.0000	100.0000	(10.714)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	2,445.0000	2,386.0000	(2.413)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.90	Call	Currency Future	912.0000	848.0000	(7.018)	0	0	0
21/11/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	82.0000	75.0000	(8.537)	0	0	0
21/11/2008	\$ / R 2008/12/12	12.50	Call	Currency Future	95.0000	73.0000	(23.158)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	60.0000	57.0000	(5.000)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	25.0000	21.0000	(16.000)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	112.0000	100.0000	(10.714)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	47.0000	43.0000	(8.511)	0	0	0
21/11/2008	\$ / R 2008/12/12	12.50	Put	Currency Future	1,925.0000	1,958.0000	1.714	0	0	0
21/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	158.0000	149.0000	(5.696)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	2,493.0000	2,435.0000	(2.327)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	2,542.0000	2,484.0000	(2.282)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,767.0000	1,708.0000	(3.339)	0	0	0
21/11/2008	\$ / R 2008/12/12	11.25	Call	Currency Future	292.0000	252.0000	(13.699)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	778.0000	715.0000	(8.098)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	1,347.0000	1,286.0000	(4.529)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	1,081.0000	1,015.0000	(6.105)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	43.0000	39.0000	(9.302)	0	0	0
21/11/2008	\$ / R 2008/12/12	11.25	Put	Currency Future	872.0000	887.0000	1.720	0	0	0
21/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	877.0000	814.0000	(7.184)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	77.0000	71.0000	(7.792)	0	0	0
21/11/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,737.0000	2,680.0000	(2.083)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	1,576.0000	1,519.0000	(3.617)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	\$ / R 2008/12/12	11.75	Call	Currency Future	190.0000	159.0000	(16.316)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.25	Put	Currency Future	268.0000	262.0000	(2.239)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	73.0000	67.0000	(8.219)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	2,640.0000	2,582.0000	(2.197)	0	0	0
21/11/2008	\$ / R 2008/12/12	11.75	Put	Currency Future	1,270.0000	1,294.0000	1.890	0	0	0
21/11/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	2,250.0000	2,191.0000	(2.622)	0	0	0
21/11/2008	\$ / R 2008/12/12	11.35	Call	Currency Future	268.0000	231.0000	(13.806)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	57.0000	54.0000	(5.263)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.80	Put	Currency Future	560.0000	564.0000	0.714	0	0	0
21/11/2008	\$ / R 2008/12/12	11.35	Put	Currency Future	949.0000	966.0000	1.791	0	0	0
21/11/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	64.0000	60.0000	(6.250)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,530.0000	1,472.0000	(3.791)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.80	Call	Currency Future	429.0000	379.0000	(11.655)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	49.0000	46.0000	(6.122)	0	0	0
21/11/2008	\$ / R 2008/12/12	11.85	Call	Currency Future	175.0000	145.0000	(17.143)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	1,302.0000	1,240.0000	(4.762)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	54.0000	51.0000	(5.556)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	1,257.0000	1,194.0000	(5.012)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	1,392.0000	1,332.0000	(4.310)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	73.0000	67.0000	(8.219)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	87.0000	79.0000	(9.195)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	31.0000	26.0000	(16.129)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	1,392.0000	1,332.0000	(4.310)	0	0	0
21/11/2008	\$ / R 2008/12/12	14.30	Put	Currency Future	3,648.0000	3,702.0000	1.480	0	0	0
21/11/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	1,484.0000	1,425.0000	(3.976)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,624.0000	1,566.0000	(3.571)	0	0	0
21/11/2008	\$ / R 2008/12/12	14.30	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
21/11/2008	\$ / R 2008/12/12	13.20	Put	Currency Future	2,581.0000	2,627.0000	1.782	0	0	0
21/11/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	1,719.0000	1,661.0000	(3.374)	0	0	0
21/11/2008	\$ / R 2008/12/12	12.25	Call	Currency Future	123.0000	97.0000	(21.138)	0	0	0
21/11/2008	\$ / R 2008/12/12	13.20	Call	Currency Future	51.0000	42.0000	(17.647)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.90	Put	Currency Future	143.0000	134.0000	(6.294)	0	0	0
21/11/2008	\$ / R 2008/12/12	11.15	Put	Currency Future	798.0000	811.0000	1.629	0	0	0
21/11/2008	\$ / R 2008/12/12	13.55	Put	Currency Future	2,921.0000	2,973.0000	1.780	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	\$ / R 2008/12/12	12.45	Put	Currency Future	1,880.0000	1,912.0000	1.702	0	0	0
21/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	1,081.0000	1,015.0000	(6.105)	0	0	0
21/11/2008	\$ / R 2008/12/12	11.85	Put	Currency Future	1,355.0000	1,380.0000	1.845	0	0	0
21/11/2008	\$ / R 2008/12/12	7.60	Call	Currency Future	3,081.0000	3,025.0000	(1.818)	0	0	0
21/11/2008	\$ / R 2008/12/12	12.35	Call	Currency Future	111.0000	87.0000	(21.622)	0	0	0
21/11/2008	\$ / R 2008/12/12	7.60	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
21/11/2008	\$ / R 2008/12/12	11.00	Call	Currency Future	362.0000	316.0000	(12.707)	0	0	0
21/11/2008	\$ / R 2008/12/12	7.55	Call	Currency Future	3,130.0000	3,074.0000	(1.789)	0	0	0
21/11/2008	\$ / R 2008/12/12	12.35	Put	Currency Future	1,791.0000	1,822.0000	1.731	0	0	0
21/11/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	1,959.0000	1,900.0000	(3.012)	0	0	0
21/11/2008	\$ / R 2008/12/12	11.60	Put	Currency Future	1,146.0000	1,168.0000	1.920	0	0	0
21/11/2008	\$ / R 2008/12/12	14.10	Put	Currency Future	3,453.0000	3,506.0000	1.535	0	0	0
21/11/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	40.0000	35.0000	(12.500)	0	0	0
21/11/2008	\$ / R 2008/12/12	12.25	Put	Currency Future	1,703.0000	1,732.0000	1.703	0	0	0
21/11/2008	\$ / R 2008/12/12	13.10	Put	Currency Future	2,485.0000	2,529.0000	1.771	0	0	0
21/11/2008	\$ / R 2008/12/12	13.35	Put	Currency Future	2,726.0000	2,775.0000	1.798	0	0	0
21/11/2008	\$ / R 2008/12/12	12.10	Call	Currency Future	141.0000	115.0000	(18.440)	0	0	0
21/11/2008	\$ / R 2008/12/12	7.10	Call	Currency Future	3,573.0000	3,518.0000	(1.539)	0	0	0
21/11/2008	\$ / R 2008/12/12	13.45	Put	Currency Future	2,823.0000	2,874.0000	1.807	0	0	0
21/11/2008	\$ / R 2008/12/12	9.65	Call	Currency Future	1,125.0000	1,059.0000	(5.867)	0	0	0
21/11/2008	\$ / R 2008/12/12	13.10	Call	Currency Future	55.0000	44.0000	(20.000)	0	0	0
21/11/2008	\$ / R 2008/12/12	14.20	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,863.0000	1,804.0000	(3.167)	0	0	0
21/11/2008	\$ / R 2008/12/12	13.40	Put	Currency Future	2,775.0000	2,825.0000	1.802	0	0	0
21/11/2008	\$ / R 2008/12/12	7.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/11/2008	\$ / R 2008/12/12	14.10	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
21/11/2008	\$ / R 2008/12/12	13.85	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
21/11/2008	\$ / R 2008/12/12	14.20	Put	Currency Future	3,550.0000	3,604.0000	1.521	0	0	0
21/11/2008	\$ / R 2008/12/12	13.40	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
21/11/2008	\$ / R 2008/12/12	13.85	Put	Currency Future	3,211.0000	3,263.0000	1.619	0	0	0
21/11/2008	\$ / R 2008/12/12	12.60	Put	Currency Future	2,016.0000	2,050.0000	1.687	0	0	0
21/11/2008	\$ / R 2008/12/12	12.65	Call	Currency Future	82.0000	61.0000	(25.610)	0	0	0
21/11/2008	\$ / R 2008/12/12	13.35	Call	Currency Future	46.0000	40.0000	(13.043)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.65	Put	Currency Future	105.0000	94.0000	(10.476)	0	0	0
21/11/2008	\$ / R 2008/12/12	11.60	Call	Currency Future	216.0000	182.0000	(15.741)	0	0	0
21/11/2008	\$ / R 2008/12/12	12.60	Call	Currency Future	86.0000	65.0000	(24.419)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	\$ / R 2008/12/12	11.15	Call	Currency Future	318.0000	276.0000	(13.208)	0	0	0
21/11/2008	\$ / R 2008/12/12	7.40	Call	Currency Future	3,277.0000	3,221.0000	(1.709)	0	0	0
21/11/2008	\$ / R 2008/12/12	11.90	Call	Currency Future	167.0000	138.0000	(17.365)	0	0	0
21/11/2008	\$ / R 2008/12/12	11.00	Put	Currency Future	692.0000	701.0000	1.301	0	0	0
21/11/2008	\$ / R 2008/12/12	13.55	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
21/11/2008	\$ / R 2008/12/12	11.90	Put	Currency Future	1,397.0000	1,423.0000	1.861	0	0	0
21/11/2008	\$ / R 2008/12/12	12.00	Call	Currency Future	154.0000	126.0000	(18.182)	0	0	0
21/11/2008	\$ / R 2008/12/12	12.65	Put	Currency Future	2,062.0000	2,096.0000	1.649	0	0	0
21/11/2008	\$ / R 2008/12/12	12.80	Call	Currency Future	70.0000	51.0000	(27.143)	0	0	0
21/11/2008	\$ / R 2008/12/12	12.00	Put	Currency Future	1,484.0000	1,511.0000	1.819	0	0	0
21/11/2008	\$ / R 2008/12/12	12.10	Put	Currency Future	1,572.0000	1,600.0000	1.781	0	0	0
21/11/2008	\$ / R 2008/12/12	12.75	Call	Currency Future	74.0000	54.0000	(27.027)	0	0	0
21/11/2008	\$ / R 2008/12/12	7.50	Call	Currency Future	3,179.0000	3,123.0000	(1.762)	0	0	0
21/11/2008	\$ / R 2008/12/12	12.95	Put	Currency Future	2,341.0000	2,381.0000	1.709	0	0	0
21/11/2008	\$ / R 2008/12/12	12.75	Put	Currency Future	2,154.0000	2,189.0000	1.625	0	0	0
21/11/2008	\$ / R 2008/12/12	7.50	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
21/11/2008	\$ / R 2008/12/12	11.45	Put	Currency Future	1,027.0000	1,045.0000	1.753	0	0	0
21/11/2008	\$ / R 2008/12/12	12.85	Put	Currency Future	2,247.0000	2,283.0000	1.602	0	0	0
21/11/2008	\$ / R 2008/12/12	12.45	Call	Currency Future	100.0000	77.0000	(23.000)	0	0	0
21/11/2008	\$ / R 2008/12/12	12.80	Put	Currency Future	2,200.0000	2,236.0000	1.636	0	0	0
21/11/2008	\$ / R 2008/12/12	13.60	Put	Currency Future	2,969.0000	3,023.0000	1.819	0	0	0
21/11/2008	\$ / R 2008/12/12	12.20	Call	Currency Future	129.0000	103.0000	(20.155)	0	0	0
21/11/2008	\$ / R 2008/12/12	12.95	Call	Currency Future	61.0000	46.0000	(24.590)	0	0	0
21/11/2008	\$ / R 2008/12/12	13.60	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
21/11/2008	\$ / R 2008/12/12	12.20	Put	Currency Future	1,659.0000	1,688.0000	1.748	0	0	0
21/11/2008	\$ / R 2008/12/12	13.50	Call	Currency Future	42.0000	38.0000	(9.524)	0	0	0
21/11/2008	\$ / R 2008/12/12	11.45	Call	Currency Future	246.0000	210.0000	(14.634)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.75	Call	Currency Future	1,038.0000	971.0000	(6.455)	0	0	0
21/11/2008	\$ / R 2008/12/12	12.05	Call	Currency Future	147.0000	120.0000	(18.367)	0	0	0
21/11/2008	\$ / R 2008/12/12	7.40	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/11/2008	\$ / R 2008/12/12	11.70	Put	Currency Future	1,229.0000	1,251.0000	1.790	0	0	0
21/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	68.0000	63.0000	(7.353)	0	0	0
21/11/2008	\$ / R 2008/12/12	12.05	Put	Currency Future	1,528.0000	1,555.0000	1.767	0	0	0
21/11/2008	\$ / R 2008/12/12	10.95	Put	Currency Future	658.0000	666.0000	1.216	0	0	0
21/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	2,105.0000	2,045.0000	(2.850)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	1,438.0000	1,378.0000	(4.172)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	\$ / R 2008/12/12	10.55	Put	Currency Future	413.0000	412.0000	(0.242)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.75	Put	Currency Future	119.0000	106.0000	(10.924)	0	0	0
21/11/2008	\$ / R 2008/12/12	13.45	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.55	Call	Currency Future	533.0000	477.0000	(10.507)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.15	Call	Currency Future	747.0000	685.0000	(8.300)	0	0	0
21/11/2008	\$ / R 2008/12/12	13.50	Put	Currency Future	2,872.0000	2,924.0000	1.811	0	0	0
21/11/2008	\$ / R 2008/12/12	12.70	Put	Currency Future	2,108.0000	2,143.0000	1.660	0	0	0
21/11/2008	\$ / R 2008/12/12	10.15	Put	Currency Future	227.0000	220.0000	(3.084)	0	0	0
21/11/2008	\$ / R 2008/12/12	12.85	Call	Currency Future	67.0000	48.0000	(28.358)	0	0	0
21/11/2008	\$ / R 2008/12/12	11.95	Put	Currency Future	1,441.0000	1,467.0000	1.804	0	0	0
21/11/2008	\$ / R 2008/12/12	7.20	Call	Currency Future	3,474.0000	3,419.0000	(1.583)	0	0	0
21/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,767.0000	1,708.0000	(3.339)	0	0	0
21/11/2008	\$ / R 2008/12/12	6.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	47.0000	43.0000	(8.511)	0	0	0
21/11/2008	\$ / R 2008/12/12	6.80	Call	Currency Future	3,871.0000	3,816.0000	(1.421)	0	0	0
21/11/2008	\$ / R 2008/12/12	11.95	Call	Currency Future	160.0000	132.0000	(17.500)	0	0	0
21/11/2008	\$ / R 2008/12/12	12.70	Call	Currency Future	78.0000	57.0000	(26.923)	0	0	0
21/11/2008	\$ / R 2008/12/12	7.20	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/11/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,737.0000	2,680.0000	(2.083)	0	0	0
21/11/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	1,302.0000	1,240.0000	(4.762)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.95	Call	Currency Future	378.0000	331.0000	(12.434)	0	0	0
21/11/2008	\$ / R 2008/12/12	11.70	Call	Currency Future	198.0000	166.0000	(16.162)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	247.0000	240.0000	(2.834)	0	0	0
21/11/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	82.0000	75.0000	(8.537)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	717.0000	655.0000	(8.647)	0	0	0
21/11/2008	\$ / R 2008/12/12	10.70	Put	Currency Future	498.0000	500.0000	0.402	0	0	0
21/11/2008	\$ / R 2008/12/12	10.70	Call	Currency Future	468.0000	415.0000	(11.325)	0	0	0
21/11/2008	\$ / R 2008/12/12	6.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/11/2008	\$ / R 2008/12/12	7.55	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
21/11/2008	\$ / R 2008/12/12	13.30	Put	Currency Future	2,678.0000	2,726.0000	1.792	0	0	0
21/11/2008	\$ / R 2008/12/12	13.30	Call	Currency Future	48.0000	41.0000	(14.583)	0	0	0
21/11/2008	\$ / R 2008/12/12	7.00	Call	Currency Future	3,672.0000	3,617.0000	(1.498)	0	0	0
21/11/2008	\$ / R 2008/12/12	7.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/11/2008	\$ / R 2008/12/12	13.00	Put	Currency Future	2,389.0000	2,430.0000	1.716	0	0	0
21/11/2008	\$ / R 2008/12/12	12.55	Put	Currency Future	1,971.0000	2,004.0000	1.674	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
21/11/2008	\$ / R	2008/12/12	13.00	Call	Currency Future	59.0000	45.0000	(23.729)	0	0	0
21/11/2008	\$ / R	2008/12/12	7.75	Call	Currency Future	2,934.0000	2,877.0000	(1.943)	0	0	0
21/11/2008	\$ / R	2008/12/12	7.75	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
21/11/2008	\$ / R	2008/12/12	12.55	Call	Currency Future	91.0000	69.0000	(24.176)	0	0	0
21/11/2008	\$ / R	2008/12/12	11.80	Put	Currency Future	1,312.0000	1,336.0000	1.829	0	0	0
21/11/2008	\$ / R	2008/12/12	11.80	Call	Currency Future	182.0000	151.0000	(17.033)	0	0	0
21/11/2008	\$ / R	2008/12/12	6.95	Call	Currency Future	3,722.0000	3,667.0000	(1.478)	0	0	0
21/11/2008	\$ / R	2008/12/12	7.30	Call	Currency Future	3,375.0000	3,320.0000	(1.630)	0	0	0
21/11/2008	\$ / R	2008/12/12	11.05	Put	Currency Future	727.0000	737.0000	1.376	0	0	0
21/11/2008	\$ / R	2008/12/12	11.05	Call	Currency Future	346.0000	302.0000	(12.717)	0	0	0
21/11/2008	\$ / R	2008/12/12	7.30	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/11/2008	\$ / R	2008/12/12	12.90	Call	Currency Future	63.0000	47.0000	(25.397)	0	0	0
21/11/2008	\$ / R	2008/12/12	12.90	Put	Currency Future	2,293.0000	2,332.0000	1.701	0	0	0
21/11/2008	\$ / R	2008/12/12	13.65	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
21/11/2008	\$ / R	2008/12/12	13.65	Put	Currency Future	3,018.0000	3,070.0000	1.723	0	0	0
21/11/2008	\$ / R	2008/12/12	12.15	Call	Currency Future	136.0000	109.0000	(19.853)	0	0	0
21/11/2008	\$ / R	2008/12/12	11.40	Put	Currency Future	988.0000	1,005.0000	1.721	0	0	0
21/11/2008	\$ / R	2008/12/12	12.15	Put	Currency Future	1,616.0000	1,644.0000	1.733	0	0	0
21/11/2008	\$ / R	2008/12/12	7.65	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
21/11/2008	\$ / R	2008/12/12	11.40	Call	Currency Future	257.0000	220.0000	(14.397)	0	0	0
21/11/2008	\$ / R	2008/12/12	7.65	Call	Currency Future	3,032.0000	2,975.0000	(1.880)	0	0	0
21/11/2008	\$ / R	2009/03/16			Currency Future	10.9312	10.8456	(0.783)	11.0100	10.7200	16,030
21/11/2008	\$ / R	2009/03/16	8.60	Call	Currency Future	2,426.0000	2,354.0000	(2.968)	0	0	0
21/11/2008	\$ / R	2009/03/16	8.90	Put	Currency Future	138.0000	157.0000	13.768	0	0	0
21/11/2008	\$ / R	2009/03/16	9.40	Call	Currency Future	1,771.0000	1,713.0000	(3.275)	0	0	0
21/11/2008	\$ / R	2009/03/16	10.45	Call	Currency Future	1,082.0000	1,043.0000	(3.604)	0	0	0
21/11/2008	\$ / R	2009/03/16	8.75	Call	Currency Future	2,296.0000	2,227.0000	(3.005)	0	0	0
21/11/2008	\$ / R	2009/03/16	8.35	Put	Currency Future	67.0000	78.0000	16.418	0	0	0
21/11/2008	\$ / R	2009/03/16	10.95	Call	Currency Future	866.0000	841.0000	(2.887)	0	0	0
21/11/2008	\$ / R	2009/03/16	10.85	Put	Currency Future	824.0000	883.0000	7.160	0	0	0
21/11/2008	\$ / R	2009/03/16	8.35	Call	Currency Future	2,648.0000	2,574.0000	(2.795)	0	0	0
21/11/2008	\$ / R	2009/03/16	8.70	Put	Currency Future	108.0000	123.0000	13.889	0	0	0
21/11/2008	\$ / R	2009/03/16	8.10	Put	Currency Future	46.0000	55.0000	19.565	0	0	0
21/11/2008	\$ / R	2009/03/16	10.95	Put	Currency Future	885.0000	945.0000	6.780	0	0	0
21/11/2008	\$ / R	2009/03/16	10.45	Put	Currency Future	600.0000	647.0000	7.833	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	58.0000	68.0000	17.241	0	0	0
21/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	1,167.0000	1,125.0000	(3.599)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	438.0000	477.0000	8.904	0	0	0
21/11/2008	\$ / R 2009/03/16	11.00	Put	Currency Future	917.0000	977.0000	6.543	0	0	0
21/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	95.0000	109.0000	14.737	0	0	0
21/11/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	2,382.0000	2,311.0000	(2.981)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,319.0000	1,273.0000	(3.487)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	2,739.0000	2,664.0000	(2.738)	0	0	0
21/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	240.0000	267.0000	11.250	0	0	0
21/11/2008	\$ / R 2009/03/16	11.00	Call	Currency Future	848.0000	823.0000	(2.948)	0	0	0
21/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	322.0000	354.0000	9.938	0	0	0
21/11/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	115.0000	131.0000	13.913	0	0	0
21/11/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	101.0000	116.0000	14.851	0	0	0
21/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	536.0000	580.0000	8.209	0	0	0
21/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,553.0000	1,500.0000	(3.413)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	130.0000	148.0000	13.846	0	0	0
21/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	174.0000	196.0000	12.644	0	0	0
21/11/2008	\$ / R 2009/03/16	11.60	Call	Currency Future	637.0000	612.0000	(3.925)	0	0	0
21/11/2008	\$ / R 2009/03/16	9.75	Call	Currency Future	1,518.0000	1,466.0000	(3.426)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,558.0000	2,485.0000	(2.854)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	101.0000	116.0000	14.851	0	0	0
21/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	2,005.0000	1,941.0000	(3.192)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	95.0000	109.0000	14.737	0	0	0
21/11/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	67.0000	78.0000	16.418	0	0	0
21/11/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	2,971.0000	2,892.0000	(2.659)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	122.0000	139.0000	13.934	0	0	0
21/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	194.0000	218.0000	12.371	0	0	0
21/11/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	1,227.0000	1,183.0000	(3.586)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	62.0000	73.0000	17.742	0	0	0
21/11/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,648.0000	2,574.0000	(2.795)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,785.0000	2,709.0000	(2.729)	0	0	0
21/11/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,925.0000	1,863.0000	(3.221)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	2,211.0000	2,143.0000	(3.076)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	54.0000	63.0000	16.667	0	0	0
21/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	2,005.0000	1,941.0000	(3.192)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	495.0000	537.0000	8.485	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	\$ / R 2009/03/16	11.60	Put	Currency Future	1,306.0000	1,366.0000	4.594	0	0	0
21/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	2,470.0000	2,398.0000	(2.915)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,694.0000	2,618.0000	(2.821)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	77.0000	89.0000	15.584	0	0	0
21/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	2,339.0000	2,269.0000	(2.993)	0	0	0
21/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	174.0000	196.0000	12.644	0	0	0
21/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	50.0000	59.0000	18.000	0	0	0
21/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	108.0000	123.0000	13.889	0	0	0
21/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	216.0000	242.0000	12.037	0	0	0
21/11/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	495.0000	537.0000	8.485	0	0	0
21/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	43.0000	51.0000	18.605	0	0	0
21/11/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	2,253.0000	2,185.0000	(3.018)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	2,426.0000	2,354.0000	(2.968)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	2,514.0000	2,441.0000	(2.904)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	2,169.0000	2,102.0000	(3.089)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	1,006.0000	980.0000	(2.584)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	2,169.0000	2,102.0000	(3.089)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	1,006.0000	980.0000	(2.584)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.75	Call	Currency Future	947.0000	918.0000	(3.062)	0	0	0
21/11/2008	\$ / R 2009/03/16	11.40	Call	Currency Future	710.0000	682.0000	(3.944)	0	0	0
21/11/2008	\$ / R 2009/03/16	11.45	Call	Currency Future	691.0000	664.0000	(3.907)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	88.0000	102.0000	15.909	0	0	0
21/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	77.0000	89.0000	15.584	0	0	0
21/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,847.0000	1,787.0000	(3.249)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.75	Put	Currency Future	766.0000	823.0000	7.441	0	0	0
21/11/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	980.0000	1,042.0000	6.327	0	0	0
21/11/2008	\$ / R 2009/03/16	11.45	Put	Currency Future	1,210.0000	1,268.0000	4.793	0	0	0
21/11/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	1,697.0000	1,640.0000	(3.359)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,558.0000	2,485.0000	(2.854)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,877.0000	2,800.0000	(2.676)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	138.0000	157.0000	13.768	0	0	0
21/11/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	812.0000	788.0000	(2.956)	0	0	0
21/11/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	265.0000	294.0000	10.943	0	0	0
21/11/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	83.0000	96.0000	15.663	0	0	0
21/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,831.0000	2,754.0000	(2.720)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	675.0000	734.0000	8.741	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,847.0000	1,787.0000	(3.249)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	88.0000	102.0000	15.909	0	0	0
21/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,484.0000	1,432.0000	(3.504)	0	0	0
21/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	216.0000	242.0000	12.037	0	0	0
21/11/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	2,253.0000	2,185.0000	(3.018)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	39.0000	47.0000	20.513	0	0	0
21/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,924.0000	2,846.0000	(2.668)	0	0	0
21/11/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	155.0000	175.0000	12.903	0	0	0
21/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	353.0000	387.0000	9.632	0	0	0
21/11/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	905.0000	879.0000	(2.873)	0	0	0
21/11/2008	\$ / R 2009/03/16	11.40	Put	Currency Future	1,179.0000	1,236.0000	4.835	0	0	0
21/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	2,470.0000	2,398.0000	(2.915)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,924.0000	2,846.0000	(2.668)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	46.0000	55.0000	19.565	0	0	0
21/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,694.0000	2,618.0000	(2.821)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	675.0000	734.0000	8.741	0	0	0
21/11/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	122.0000	139.0000	13.934	0	0	0
21/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	62.0000	73.0000	17.742	0	0	0
21/11/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	1,138.0000	1,097.0000	(3.603)	0	0	0
21/11/2008	\$ / R 2009/03/16	9.75	Put	Currency Future	337.0000	370.0000	9.792	0	0	0
21/11/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	2,086.0000	2,021.0000	(3.116)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	986.0000	960.0000	(2.637)	0	0	0
21/11/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,925.0000	1,863.0000	(3.221)	0	0	0
21/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	385.0000	422.0000	9.610	0	0	0
21/11/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	3,065.0000	2,986.0000	(2.577)	0	0	0
21/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	194.0000	218.0000	12.371	0	0	0
21/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,417.0000	1,367.0000	(3.529)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,831.0000	2,754.0000	(2.720)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	705.0000	765.0000	8.511	0	0	0
21/11/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	2,211.0000	2,143.0000	(3.076)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	43.0000	51.0000	18.605	0	0	0
21/11/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	33.0000	40.0000	21.212	0	0	0
21/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	240.0000	267.0000	11.250	0	0	0
21/11/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	2,128.0000	2,061.0000	(3.148)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	557.0000	602.0000	8.079	0	0	0
21/11/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	130.0000	148.0000	13.846	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	50.0000	59.0000	18.000	0	0	0
21/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	353.0000	387.0000	9.632	0	0	0
21/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	293.0000	323.0000	10.239	0	0	0
21/11/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	1,288.0000	1,242.0000	(3.571)	0	0	0
21/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,417.0000	1,367.0000	(3.529)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	1,167.0000	1,125.0000	(3.599)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	146.0000	166.0000	13.699	0	0	0
21/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,877.0000	2,800.0000	(2.676)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	2,382.0000	2,311.0000	(2.981)	0	0	0
21/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	385.0000	422.0000	9.610	0	0	0
21/11/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	1,227.0000	1,183.0000	(3.586)	0	0	0
21/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,624.0000	1,569.0000	(3.387)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	457.0000	497.0000	8.753	0	0	0
21/11/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	1,351.0000	1,304.0000	(3.479)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	536.0000	580.0000	8.209	0	0	0
21/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	476.0000	517.0000	8.613	0	0	0
21/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,771.0000	1,713.0000	(3.275)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	420.0000	458.0000	9.048	0	0	0
21/11/2008	\$ / R 2009/03/16	11.70	Put	Currency Future	1,372.0000	1,433.0000	4.446	0	0	0
21/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	2,339.0000	2,269.0000	(2.993)	0	0	0
21/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,484.0000	1,432.0000	(3.504)	0	0	0
21/11/2008	\$ / R 2009/03/16	11.70	Call	Currency Future	603.0000	579.0000	(3.980)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,257.0000	1,212.0000	(3.580)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	54.0000	63.0000	16.667	0	0	0
21/11/2008	\$ / R 2009/03/16	11.50	Put	Currency Future	1,242.0000	1,300.0000	4.670	0	0	0
21/11/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,319.0000	1,273.0000	(3.487)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,785.0000	2,709.0000	(2.729)	0	0	0
21/11/2008	\$ / R 2009/03/16	11.65	Put	Currency Future	1,339.0000	1,400.0000	4.556	0	0	0
21/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	571.0000	548.0000	(4.028)	0	0	0
21/11/2008	\$ / R 2009/03/16	9.85	Put	Currency Future	369.0000	404.0000	9.485	0	0	0
21/11/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	2,603.0000	2,529.0000	(2.843)	0	0	0
21/11/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	948.0000	1,009.0000	6.435	0	0	0
21/11/2008	\$ / R 2009/03/16	11.50	Call	Currency Future	673.0000	646.0000	(4.012)	0	0	0
21/11/2008	\$ / R 2009/03/16	9.95	Call	Currency Future	1,384.0000	1,335.0000	(3.540)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	457.0000	497.0000	8.753	0	0	0
21/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	794.0000	771.0000	(2.897)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	402.0000	440.0000	9.453	0	0	0
21/11/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	578.0000	624.0000	7.958	0	0	0
21/11/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	829.0000	805.0000	(2.895)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	438.0000	477.0000	8.904	0	0	0
21/11/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	1,288.0000	1,242.0000	(3.571)	0	0	0
21/11/2008	\$ / R 2009/03/16	11.25	Call	Currency Future	761.0000	739.0000	(2.891)	0	0	0
21/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	322.0000	354.0000	9.938	0	0	0
21/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	745.0000	719.0000	(3.490)	0	0	0
21/11/2008	\$ / R 2009/03/16	9.85	Call	Currency Future	1,450.0000	1,400.0000	(3.448)	0	0	0
21/11/2008	\$ / R 2009/03/16	11.35	Call	Currency Future	729.0000	700.0000	(3.978)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,257.0000	1,212.0000	(3.580)	0	0	0
21/11/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	72.0000	84.0000	16.667	0	0	0
21/11/2008	\$ / R 2009/03/16	11.35	Put	Currency Future	1,148.0000	1,205.0000	4.965	0	0	0
21/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	293.0000	323.0000	10.239	0	0	0
21/11/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,440.0000	1,502.0000	4.306	0	0	0
21/11/2008	\$ / R 2009/03/16	11.25	Put	Currency Future	1,080.0000	1,143.0000	5.833	0	0	0
21/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,624.0000	1,569.0000	(3.387)	0	0	0
21/11/2008	\$ / R 2009/03/16	11.90	Put	Currency Future	1,508.0000	1,572.0000	4.244	0	0	0
21/11/2008	\$ / R 2009/03/16	11.55	Call	Currency Future	655.0000	629.0000	(3.969)	0	0	0
21/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,553.0000	1,500.0000	(3.413)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	926.0000	898.0000	(3.024)	0	0	0
21/11/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	980.0000	1,042.0000	6.327	0	0	0
21/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	795.0000	853.0000	7.296	0	0	0
21/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	646.0000	704.0000	8.978	0	0	0
21/11/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	886.0000	859.0000	(3.047)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.25	Put	Currency Future	515.0000	558.0000	8.350	0	0	0
21/11/2008	\$ / R 2009/03/16	10.70	Put	Currency Future	735.0000	794.0000	8.027	0	0	0
21/11/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	1,027.0000	1,000.0000	(2.629)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.70	Call	Currency Future	966.0000	939.0000	(2.795)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	476.0000	517.0000	8.613	0	0	0
21/11/2008	\$ / R 2009/03/16	10.50	Put	Currency Future	623.0000	675.0000	8.347	0	0	0
21/11/2008	\$ / R 2009/03/16	10.25	Call	Currency Future	1,197.0000	1,154.0000	(3.592)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	1,110.0000	1,070.0000	(3.604)	0	0	0
21/11/2008	\$ / R 2009/03/16	11.90	Call	Currency Future	540.0000	518.0000	(4.074)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	578.0000	624.0000	7.958	0	0	0
21/11/2008	\$ / R 2009/03/16	10.50	Call	Currency Future	1,054.0000	1,021.0000	(3.131)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	\$ / R 2009/03/16	12.00	Put	Currency Future	1,579.0000	1,643.0000	4.053	0	0	0
21/11/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	986.0000	960.0000	(2.637)	0	0	0
21/11/2008	\$ / R 2009/03/16	11.55	Put	Currency Future	1,274.0000	1,333.0000	4.631	0	0	0
21/11/2008	\$ / R 2009/03/16	12.00	Call	Currency Future	510.0000	489.0000	(4.118)	0	0	0
21/11/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	948.0000	1,009.0000	6.435	0	0	0
21/11/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	855.0000	914.0000	6.901	0	0	0
21/11/2008	\$ / R 2009/03/16	11.65	Call	Currency Future	620.0000	595.0000	(4.032)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	1,027.0000	1,000.0000	(2.629)	0	0	0
21/11/2008	\$ / R 2009/03/16	11.75	Call	Currency Future	587.0000	563.0000	(4.089)	0	0	0
21/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	794.0000	771.0000	(2.897)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	926.0000	898.0000	(3.024)	0	0	0
21/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,114.0000	1,174.0000	5.386	0	0	0
21/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	646.0000	704.0000	8.978	0	0	0
21/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	745.0000	719.0000	(3.490)	0	0	0
21/11/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	829.0000	805.0000	(2.895)	0	0	0
21/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,114.0000	1,174.0000	5.386	0	0	0
21/11/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	705.0000	765.0000	8.511	0	0	0
21/11/2008	\$ / R 2009/03/16	11.20	Put	Currency Future	1,046.0000	1,109.0000	6.023	0	0	0
21/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,013.0000	1,075.0000	6.120	0	0	0
21/11/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	1,110.0000	1,070.0000	(3.604)	0	0	0
21/11/2008	\$ / R 2009/03/16	11.20	Call	Currency Future	777.0000	755.0000	(2.831)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	795.0000	853.0000	7.296	0	0	0
21/11/2008	\$ / R 2009/03/16	9.65	Put	Currency Future	307.0000	338.0000	10.098	0	0	0
21/11/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	812.0000	788.0000	(2.956)	0	0	0
21/11/2008	\$ / R 2009/03/16	11.75	Put	Currency Future	1,406.0000	1,468.0000	4.410	0	0	0
21/11/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	279.0000	308.0000	10.394	0	0	0
21/11/2008	\$ / R 2009/03/16	11.85	Call	Currency Future	555.0000	532.0000	(4.144)	0	0	0
21/11/2008	\$ / R 2009/03/16	11.85	Put	Currency Future	1,474.0000	1,537.0000	4.274	0	0	0
21/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	571.0000	548.0000	(4.028)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	886.0000	859.0000	(3.047)	0	0	0
21/11/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,440.0000	1,502.0000	4.306	0	0	0
21/11/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	1,588.0000	1,534.0000	(3.401)	0	0	0
21/11/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	1,809.0000	1,750.0000	(3.261)	0	0	0
21/11/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	855.0000	914.0000	6.901	0	0	0
21/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,013.0000	1,075.0000	6.120	0	0	0
21/11/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	1,660.0000	1,604.0000	(3.373)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	252.0000	280.0000	11.111	0	0	0
21/11/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	1,734.0000	1,676.0000	(3.345)	0	0	0
21/11/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	228.0000	254.0000	11.404	0	0	0
21/11/2008	\$ / R 2009/06/12			Currency Future	11.1526	11.0476	(0.941)	11.2300	1.0000	2,598
21/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	209.0000	214.0000	2.392	0	0	0
21/11/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	1,011.0000	947.0000	(6.330)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	897.0000	933.0000	4.013	0	0	0
21/11/2008	\$ / R 2009/06/12	9.95	Put	Currency Future	498.0000	513.0000	3.012	0	0	0
21/11/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	163.0000	167.0000	2.454	0	0	0
21/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	2,461.0000	2,362.0000	(4.023)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	132.0000	135.0000	2.273	0	0	0
21/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	1,200.0000	1,131.0000	(5.750)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,665.0000	2,564.0000	(3.790)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	2,583.0000	2,482.0000	(3.910)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	199.0000	204.0000	2.513	0	0	0
21/11/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	2,382.0000	2,283.0000	(4.156)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,749.0000	2,648.0000	(3.674)	0	0	0
21/11/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	229.0000	235.0000	2.620	0	0	0
21/11/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	94.0000	96.0000	2.128	0	0	0
21/11/2008	\$ / R 2009/06/12	9.95	Call	Currency Future	1,700.0000	1,610.0000	(5.294)	0	0	0
21/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	2,304.0000	2,206.0000	(4.253)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	3,096.0000	2,993.0000	(3.327)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	139.0000	142.0000	2.158	0	0	0
21/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,834.0000	2,732.0000	(3.599)	0	0	0
21/11/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	1,082.0000	1,016.0000	(6.100)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.25	Call	Currency Future	1,514.0000	1,428.0000	(5.680)	0	0	0
21/11/2008	\$ / R 2009/06/12	11.20	Call	Currency Future	1,064.0000	998.0000	(6.203)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	83.0000	85.0000	2.410	0	0	0
21/11/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	592.0000	610.0000	3.041	0	0	0
21/11/2008	\$ / R 2009/06/12	10.25	Put	Currency Future	612.0000	631.0000	3.105	0	0	0
21/11/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	251.0000	258.0000	2.789	0	0	0
21/11/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	1,120.0000	1,052.0000	(6.071)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	2,501.0000	2,402.0000	(3.958)	0	0	0
21/11/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,079.0000	1,118.0000	3.614	0	0	0
21/11/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	1,017.0000	1,055.0000	3.736	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	\$ / R 2009/06/12	11.85	Put	Currency Future	1,531.0000	1,571.0000	2.613	0	0	0
21/11/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	2,792.0000	2,690.0000	(3.653)	0	0	0
21/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	414.0000	426.0000	2.899	0	0	0
21/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	132.0000	135.0000	2.273	0	0	0
21/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,877.0000	2,775.0000	(3.545)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.95	Call	Currency Future	1,160.0000	1,091.0000	(5.948)	0	0	0
21/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,866.0000	1,774.0000	(4.930)	0	0	0
21/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	414.0000	426.0000	2.899	0	0	0
21/11/2008	\$ / R 2009/06/12	10.95	Put	Currency Future	957.0000	993.0000	3.762	0	0	0
21/11/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	1,427.0000	1,343.0000	(5.886)	0	0	0
21/11/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	354.0000	364.0000	2.825	0	0	0
21/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	275.0000	282.0000	2.545	0	0	0
21/11/2008	\$ / R 2009/06/12	11.85	Call	Currency Future	833.0000	768.0000	(7.803)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	163.0000	167.0000	2.454	0	0	0
21/11/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	251.0000	258.0000	2.789	0	0	0
21/11/2008	\$ / R 2009/06/12	10.70	Call	Currency Future	1,263.0000	1,189.0000	(5.859)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	171.0000	176.0000	2.924	0	0	0
21/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,866.0000	1,774.0000	(4.930)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	674.0000	695.0000	3.116	0	0	0
21/11/2008	\$ / R 2009/06/12	11.70	Put	Currency Future	1,435.0000	1,473.0000	2.648	0	0	0
21/11/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	2,006.0000	1,911.0000	(4.736)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	219.0000	225.0000	2.740	0	0	0
21/11/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	3,186.0000	3,082.0000	(3.264)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,624.0000	2,523.0000	(3.849)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	125.0000	128.0000	2.400	0	0	0
21/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	147.0000	150.0000	2.041	0	0	0
21/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	155.0000	158.0000	1.935	0	0	0
21/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	1,200.0000	1,131.0000	(5.750)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	2,421.0000	2,322.0000	(4.089)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,542.0000	2,442.0000	(3.934)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	897.0000	933.0000	4.013	0	0	0
21/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	1,289.0000	1,208.0000	(6.284)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	171.0000	176.0000	2.924	0	0	0
21/11/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	2,227.0000	2,130.0000	(4.356)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,624.0000	2,523.0000	(3.849)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	112.0000	114.0000	1.786	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	189.0000	194.0000	2.646	0	0	0
21/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	740.0000	763.0000	3.108	0	0	0
21/11/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	1,343.0000	1,261.0000	(6.106)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	786.0000	811.0000	3.181	0	0	0
21/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,834.0000	2,732.0000	(3.599)	0	0	0
21/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,733.0000	1,642.0000	(5.251)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	516.0000	531.0000	2.907	0	0	0
21/11/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	674.0000	695.0000	3.116	0	0	0
21/11/2008	\$ / R 2009/06/12	11.20	Put	Currency Future	1,111.0000	1,150.0000	3.510	0	0	0
21/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	480.0000	495.0000	3.125	0	0	0
21/11/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,665.0000	2,564.0000	(3.790)	0	0	0
21/11/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	2,343.0000	2,244.0000	(4.225)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	1,668.0000	1,579.0000	(5.336)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	740.0000	763.0000	3.108	0	0	0
21/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	155.0000	158.0000	1.935	0	0	0
21/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	299.0000	308.0000	3.010	0	0	0
21/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	147.0000	150.0000	2.041	0	0	0
21/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,606.0000	1,517.0000	(5.542)	0	0	0
21/11/2008	\$ / R 2009/06/12	11.70	Call	Currency Future	888.0000	821.0000	(7.545)	0	0	0
21/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	446.0000	459.0000	2.915	0	0	0
21/11/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,749.0000	2,648.0000	(3.674)	0	0	0
21/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	2,304.0000	2,206.0000	(4.253)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	1,544.0000	1,457.0000	(5.635)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.70	Put	Currency Future	810.0000	841.0000	3.827	0	0	0
21/11/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	1,427.0000	1,343.0000	(5.886)	0	0	0
21/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,935.0000	1,842.0000	(4.806)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	118.0000	121.0000	2.542	0	0	0
21/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,707.0000	2,606.0000	(3.731)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	553.0000	570.0000	3.074	0	0	0
21/11/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	1,343.0000	1,261.0000	(6.106)	0	0	0
21/11/2008	\$ / R 2009/06/12	11.65	Call	Currency Future	907.0000	839.0000	(7.497)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	189.0000	194.0000	2.646	0	0	0
21/11/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	2,921.0000	2,818.0000	(3.526)	0	0	0
21/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	2,152.0000	2,055.0000	(4.507)	0	0	0
21/11/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	383.0000	394.0000	2.872	0	0	0
21/11/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,218.0000	1,150.0000	(5.583)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	\$ / R 2009/06/12	10.50	Put	Currency Future	718.0000	740.0000	3.064	0	0	0
21/11/2008	\$ / R 2009/06/12	11.65	Put	Currency Future	1,404.0000	1,441.0000	2.635	0	0	0
21/11/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	240.0000	246.0000	2.500	0	0	0
21/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,935.0000	1,842.0000	(4.806)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	866.0000	903.0000	4.273	0	0	0
21/11/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,208.0000	1,250.0000	3.477	0	0	0
21/11/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	3,008.0000	2,905.0000	(3.424)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.50	Call	Currency Future	1,371.0000	1,288.0000	(6.054)	0	0	0
21/11/2008	\$ / R 2009/06/12	9.55	Call	Currency Future	1,971.0000	1,876.0000	(4.820)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,542.0000	2,442.0000	(3.934)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	105.0000	108.0000	2.857	0	0	0
21/11/2008	\$ / R 2009/06/12	9.55	Put	Currency Future	368.0000	379.0000	2.989	0	0	0
21/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,799.0000	1,707.0000	(5.114)	0	0	0
21/11/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	1,901.0000	1,807.0000	(4.945)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	866.0000	903.0000	4.273	0	0	0
21/11/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	2,265.0000	2,168.0000	(4.283)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	180.0000	185.0000	2.778	0	0	0
21/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	326.0000	335.0000	2.761	0	0	0
21/11/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	2,964.0000	2,862.0000	(3.441)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	3,052.0000	2,949.0000	(3.375)	0	0	0
21/11/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	1,028.0000	964.0000	(6.226)	0	0	0
21/11/2008	\$ / R 2009/06/12	9.65	Put	Currency Future	398.0000	410.0000	3.015	0	0	0
21/11/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	383.0000	394.0000	2.872	0	0	0
21/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	632.0000	652.0000	3.165	0	0	0
21/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	763.0000	787.0000	3.145	0	0	0
21/11/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,176.0000	1,216.0000	3.401	0	0	0
21/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	219.0000	225.0000	2.740	0	0	0
21/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,485.0000	1,399.0000	(5.791)	0	0	0
21/11/2008	\$ / R 2009/06/12	11.25	Call	Currency Future	1,046.0000	981.0000	(6.214)	0	0	0
21/11/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	994.0000	931.0000	(6.338)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	553.0000	570.0000	3.074	0	0	0
21/11/2008	\$ / R 2009/06/12	11.25	Put	Currency Future	1,143.0000	1,183.0000	3.500	0	0	0
21/11/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,242.0000	1,283.0000	3.301	0	0	0
21/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,606.0000	1,517.0000	(5.542)	0	0	0
21/11/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	263.0000	270.0000	2.662	0	0	0
21/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	2,152.0000	2,055.0000	(4.507)	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
21/11/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	1,082.0000	1,016.0000	(6.100)	0	0	0
21/11/2008	\$ / R 2009/06/12	11.50	Call	Currency Future	962.0000	896.0000	(6.861)	0	0	0
21/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	2,078.0000	1,983.0000	(4.572)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	763.0000	787.0000	3.145	0	0	0
21/11/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	2,227.0000	2,130.0000	(4.356)	0	0	0
21/11/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,079.0000	1,118.0000	3.614	0	0	0
21/11/2008	\$ / R 2009/06/12	11.60	Put	Currency Future	1,374.0000	1,410.0000	2.620	0	0	0
21/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,707.0000	2,606.0000	(3.731)	0	0	0
21/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,733.0000	1,642.0000	(5.251)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,316.0000	1,234.0000	(6.231)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,575.0000	1,487.0000	(5.587)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.75	Put	Currency Future	834.0000	873.0000	4.676	0	0	0
21/11/2008	\$ / R 2009/06/12	11.50	Put	Currency Future	1,309.0000	1,348.0000	2.979	0	0	0
21/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	480.0000	495.0000	3.125	0	0	0
21/11/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	927.0000	963.0000	3.883	0	0	0
21/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	299.0000	308.0000	3.010	0	0	0
21/11/2008	\$ / R 2009/06/12	11.60	Call	Currency Future	926.0000	858.0000	(7.343)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	2,421.0000	2,322.0000	(4.089)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	1,180.0000	1,111.0000	(5.847)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	572.0000	590.0000	3.147	0	0	0
21/11/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	99.0000	101.0000	2.020	0	0	0
21/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	275.0000	282.0000	2.545	0	0	0
21/11/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	1,832.0000	1,740.0000	(5.022)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	653.0000	673.0000	3.063	0	0	0
21/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	125.0000	128.0000	2.400	0	0	0
21/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,485.0000	1,399.0000	(5.791)	0	0	0
21/11/2008	\$ / R 2009/06/12	9.85	Call	Currency Future	1,766.0000	1,674.0000	(5.210)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	1,544.0000	1,457.0000	(5.635)	0	0	0
21/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	2,078.0000	1,983.0000	(4.572)	0	0	0
21/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	446.0000	459.0000	2.915	0	0	0
21/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,456.0000	1,371.0000	(5.838)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,877.0000	2,775.0000	(3.545)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	632.0000	652.0000	3.165	0	0	0
21/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	326.0000	335.0000	2.761	0	0	0
21/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,799.0000	1,707.0000	(5.114)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.45	Call	Currency Future	1,398.0000	1,315.0000	(5.937)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,316.0000	1,234.0000	(6.231)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	2,461.0000	2,362.0000	(4.023)	0	0	0
21/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	209.0000	214.0000	2.392	0	0	0
21/11/2008	\$ / R 2009/06/12	11.45	Call	Currency Future	978.0000	915.0000	(6.442)	0	0	0
21/11/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	994.0000	931.0000	(6.338)	0	0	0
21/11/2008	\$ / R 2009/06/12	11.45	Put	Currency Future	1,275.0000	1,318.0000	3.373	0	0	0
21/11/2008	\$ / R 2009/06/12	10.75	Call	Currency Future	1,237.0000	1,170.0000	(5.416)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.45	Put	Currency Future	696.0000	717.0000	3.017	0	0	0
21/11/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	946.0000	876.0000	(7.400)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,218.0000	1,150.0000	(5.583)	0	0	0
21/11/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	1,101.0000	1,034.0000	(6.085)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	786.0000	811.0000	3.181	0	0	0
21/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	1,289.0000	1,208.0000	(6.284)	0	0	0
21/11/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,343.0000	1,379.0000	2.681	0	0	0
21/11/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,048.0000	1,086.0000	3.626	0	0	0
21/11/2008	\$ / R 2009/06/12	12.10	Call	Currency Future	748.0000	687.0000	(8.155)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	653.0000	673.0000	3.063	0	0	0
21/11/2008	\$ / R 2009/06/12	12.10	Put	Currency Future	1,695.0000	1,739.0000	2.596	0	0	0
21/11/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,176.0000	1,216.0000	3.401	0	0	0
21/11/2008	\$ / R 2009/06/12	12.00	Put	Currency Future	1,628.0000	1,671.0000	2.641	0	0	0
21/11/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	764.0000	702.0000	(8.115)	0	0	0
21/11/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,242.0000	1,283.0000	3.301	0	0	0
21/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,456.0000	1,371.0000	(5.838)	0	0	0
21/11/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	946.0000	876.0000	(7.400)	0	0	0
21/11/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	1,662.0000	1,705.0000	2.587	0	0	0
21/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,575.0000	1,487.0000	(5.587)	0	0	0
21/11/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	764.0000	702.0000	(8.115)	0	0	0
21/11/2008	\$ / R 2009/06/12	11.95	Put	Currency Future	1,595.0000	1,637.0000	2.633	0	0	0
21/11/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	1,028.0000	964.0000	(6.226)	0	0	0
21/11/2008	\$ / R 2009/06/12	9.85	Put	Currency Future	463.0000	477.0000	3.024	0	0	0
21/11/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	1,662.0000	1,705.0000	2.587	0	0	0
21/11/2008	\$ / R 2009/06/12	12.15	Call	Currency Future	732.0000	671.0000	(8.333)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	1,637.0000	1,548.0000	(5.437)	0	0	0
21/11/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,343.0000	1,379.0000	2.681	0	0	0
21/11/2008	\$ / R 2009/06/12	12.25	Call	Currency Future	700.0000	641.0000	(8.429)	0	0	0
21/11/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	534.0000	550.0000	2.996	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	\$ / R	2009/06/12	12.00	Call	Currency Future	781.0000	718.0000	(8.067)	0	0	0
21/11/2008	\$ / R	2009/06/12	12.25	Put	Currency Future	1,798.0000	1,844.0000	2.558	0	0	0
21/11/2008	\$ / R	2009/06/12	11.10	Call	Currency Future	1,101.0000	1,034.0000	(6.085)	0	0	0
21/11/2008	\$ / R	2009/06/12	10.15	Put	Currency Future	572.0000	590.0000	3.147	0	0	0
21/11/2008	\$ / R	2009/06/12	11.90	Put	Currency Future	1,563.0000	1,604.0000	2.623	0	0	0
21/11/2008	\$ / R	2009/06/12	10.90	Call	Currency Future	1,180.0000	1,111.0000	(5.847)	0	0	0
21/11/2008	\$ / R	2009/06/12	11.90	Call	Currency Future	815.0000	751.0000	(7.853)	0	0	0
21/11/2008	\$ / R	2009/06/12	11.95	Call	Currency Future	798.0000	735.0000	(7.895)	0	0	0
21/11/2008	\$ / R	2009/06/12	11.10	Put	Currency Future	1,048.0000	1,086.0000	3.626	0	0	0
21/11/2008	\$ / R	2009/06/12	9.75	Put	Currency Future	430.0000	443.0000	3.023	0	0	0
21/11/2008	\$ / R	2009/06/12	12.15	Put	Currency Future	1,729.0000	1,774.0000	2.603	0	0	0
21/11/2008	\$ / R	2009/06/12	10.90	Put	Currency Future	927.0000	963.0000	3.883	0	0	0
21/11/2008	\$ / R	2009/06/12	11.75	Put	Currency Future	1,467.0000	1,505.0000	2.590	0	0	0
21/11/2008	\$ / R	2009/06/12	11.00	Put	Currency Future	987.0000	1,024.0000	3.749	0	0	0
21/11/2008	\$ / R	2009/06/12	11.00	Call	Currency Future	1,140.0000	1,071.0000	(6.053)	0	0	0
21/11/2008	\$ / R	2009/06/12	11.80	Put	Currency Future	1,499.0000	1,538.0000	2.602	0	0	0
21/11/2008	\$ / R	2009/06/12	11.75	Call	Currency Future	869.0000	803.0000	(7.595)	0	0	0
21/11/2008	\$ / R	2009/06/12	11.80	Call	Currency Future	851.0000	785.0000	(7.756)	0	0	0
21/11/2008	\$ / R	2009/06/12	10.05	Call	Currency Future	1,637.0000	1,548.0000	(5.437)	0	0	0
21/11/2008	\$ / R	2009/06/12	10.05	Put	Currency Future	534.0000	550.0000	2.996	0	0	0
21/11/2008	\$ / R	2009/06/12	10.20	Put	Currency Future	592.0000	610.0000	3.041	0	0	0
21/11/2008	\$ / R	2009/06/12	11.05	Put	Currency Future	1,017.0000	1,055.0000	3.736	0	0	0
21/11/2008	\$ / R	2009/06/12	11.05	Call	Currency Future	1,120.0000	1,052.0000	(6.071)	0	0	0
21/11/2008	\$ / R	2009/12/14			Currency Future	11.3467	11.5764	2.024	0.0000	0.0000	0
21/11/2008	\$ / R	2009/12/14	10.55	Call	Currency Future	0.0000	1,803.0000	100.000	30	30	9,452
21/11/2008	\$ / R	2009/12/14	11.50	Call	Currency Future	166.0000	1,422.0000	756.627	0	0	0
21/11/2008	\$ / R	2009/12/14	10.55	Put	Currency Future	0.0000	776.0000	100.000	0	0	0
21/11/2008	\$ / R	2009/12/14	11.50	Put	Currency Future	320.0000	1,345.0000	320.313	0	0	0
21/11/2008	\$ / R	2009/12/14	13.00	Put	Currency Future	0.0000	2,416.0000	100.000	0	0	0
21/11/2008	\$ / R	2009/12/14	13.00	Call	Currency Future	0.0000	992.0000	100.000	31	31	9,452
21/11/2008	£ / R	2008/12/12			Currency Future	15.7756	15.8410	0.415	15.9800	15.7800	3,219
21/11/2008	£ / R	2008/12/12	15.05	Put	Currency Future	358.0000	327.0000	(8.659)	0	0	0
21/11/2008	£ / R	2008/12/12	15.80	Call	Currency Future	692.0000	707.0000	2.168	0	0	0
21/11/2008	£ / R	2008/12/12	15.75	Call	Currency Future	713.0000	729.0000	2.244	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	£ / R 2008/12/12	18.45	Put	Currency Future	2,754.0000	2,689.0000	(2.360)	0	0	0
21/11/2008	£ / R 2008/12/12	16.10	Call	Currency Future	579.0000	590.0000	1.900	0	0	0
21/11/2008	£ / R 2008/12/12	18.65	Put	Currency Future	2,939.0000	2,874.0000	(2.212)	0	0	0
21/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	575.0000	528.0000	(8.174)	0	0	0
21/11/2008	£ / R 2008/12/12	15.95	Call	Currency Future	633.0000	646.0000	2.054	0	0	0
21/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	2,708.0000	2,643.0000	(2.400)	0	0	0
21/11/2008	£ / R 2008/12/12	17.65	Put	Currency Future	2,043.0000	1,981.0000	(3.035)	0	0	0
21/11/2008	£ / R 2008/12/12	15.00	Put	Currency Future	341.0000	310.0000	(9.091)	0	0	0
21/11/2008	£ / R 2008/12/12	16.00	Call	Currency Future	614.0000	627.0000	2.117	0	0	0
21/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	716.0000	666.0000	(6.983)	0	0	0
21/11/2008	£ / R 2008/12/12	15.75	Put	Currency Future	687.0000	638.0000	(7.132)	0	0	0
21/11/2008	£ / R 2008/12/12	18.45	Call	Currency Future	79.0000	80.0000	1.266	0	0	0
21/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	904.0000	849.0000	(6.084)	0	0	0
21/11/2008	£ / R 2008/12/12	18.60	Call	Currency Future	68.0000	69.0000	1.471	0	0	0
21/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,399.0000	1,441.0000	3.002	0	0	0
21/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	672.0000	686.0000	2.083	0	0	0
21/11/2008	£ / R 2008/12/12	18.55	Call	Currency Future	72.0000	72.0000	-	0	0	0
21/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	83.0000	84.0000	1.205	0	0	0
21/11/2008	£ / R 2008/12/12	15.50	Put	Currency Future	548.0000	503.0000	(8.212)	0	0	0
21/11/2008	£ / R 2008/12/12	16.25	Call	Currency Future	524.0000	539.0000	2.863	0	0	0
21/11/2008	£ / R 2008/12/12	18.35	Put	Currency Future	2,662.0000	2,597.0000	(2.442)	0	0	0
21/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,436.0000	2,372.0000	(2.627)	0	0	0
21/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,616.0000	2,552.0000	(2.446)	0	0	0
21/11/2008	£ / R 2008/12/12	15.00	Call	Currency Future	1,116.0000	1,151.0000	3.136	0	0	0
21/11/2008	£ / R 2008/12/12	16.00	Put	Currency Future	839.0000	786.0000	(6.317)	0	0	0
21/11/2008	£ / R 2008/12/12	16.05	Call	Currency Future	597.0000	608.0000	1.843	0	0	0
21/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	117.0000	119.0000	1.709	0	0	0
21/11/2008	£ / R 2008/12/12	18.10	Call	Currency Future	111.0000	113.0000	1.802	0	0	0
21/11/2008	£ / R 2008/12/12	18.30	Call	Currency Future	92.0000	93.0000	1.087	0	0	0
21/11/2008	£ / R 2008/12/12	15.50	Call	Currency Future	824.0000	844.0000	2.427	0	0	0
21/11/2008	£ / R 2008/12/12	16.05	Put	Currency Future	871.0000	817.0000	(6.200)	0	0	0
21/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,391.0000	2,328.0000	(2.635)	0	0	0
21/11/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,525.0000	2,462.0000	(2.495)	0	0	0
21/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,086.0000	2,023.0000	(3.020)	0	0	0
21/11/2008	£ / R 2008/12/12	14.75	Call	Currency Future	1,289.0000	1,328.0000	3.026	0	0	0
21/11/2008	£ / R 2008/12/12	15.85	Put	Currency Future	746.0000	695.0000	(6.836)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	£ / R 2008/12/12	17.95	Call	Currency Future	128.0000	130.0000	1.563	0	0	0
21/11/2008	£ / R 2008/12/12	18.60	Put	Currency Future	2,893.0000	2,828.0000	(2.247)	0	0	0
21/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	161.0000	164.0000	1.863	0	0	0
21/11/2008	£ / R 2008/12/12	16.05	Put	Currency Future	871.0000	817.0000	(6.200)	0	0	0
21/11/2008	£ / R 2008/12/12	16.05	Call	Currency Future	597.0000	608.0000	1.843	0	0	0
21/11/2008	£ / R 2008/12/12	17.95	Put	Currency Future	2,303.0000	2,239.0000	(2.779)	0	0	0
21/11/2008	£ / R 2008/12/12	14.75	Put	Currency Future	263.0000	237.0000	(9.886)	0	0	0
21/11/2008	£ / R 2008/12/12	18.55	Put	Currency Future	2,846.0000	2,781.0000	(2.284)	0	0	0
21/11/2008	£ / R 2008/12/12	15.95	Put	Currency Future	807.0000	755.0000	(6.444)	0	0	0
21/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	101.0000	103.0000	1.980	0	0	0
21/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	223.0000	200.0000	(10.314)	0	0	0
21/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	776.0000	725.0000	(6.572)	0	0	0
21/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	87.0000	88.0000	1.149	0	0	0
21/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	161.0000	164.0000	1.863	0	0	0
21/11/2008	£ / R 2008/12/12	16.30	Call	Currency Future	505.0000	520.0000	2.970	0	0	0
21/11/2008	£ / R 2008/12/12	18.70	Call	Currency Future	62.0000	62.0000	-	0	0	0
21/11/2008	£ / R 2008/12/12	16.75	Call	Currency Future	360.0000	369.0000	2.500	0	0	0
21/11/2008	£ / R 2008/12/12	18.80	Call	Currency Future	56.0000	56.0000	-	0	0	0
21/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	652.0000	666.0000	2.147	0	0	0
21/11/2008	£ / R 2008/12/12	16.35	Call	Currency Future	487.0000	501.0000	2.875	0	0	0
21/11/2008	£ / R 2008/12/12	18.55	Call	Currency Future	72.0000	72.0000	-	0	0	0
21/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,253.0000	1,292.0000	3.113	0	0	0
21/11/2008	£ / R 2008/12/12	14.95	Put	Currency Future	324.0000	295.0000	(8.951)	0	0	0
21/11/2008	£ / R 2008/12/12	16.65	Put	Currency Future	1,263.0000	1,208.0000	(4.355)	0	0	0
21/11/2008	£ / R 2008/12/12	18.55	Put	Currency Future	2,846.0000	2,781.0000	(2.284)	0	0	0
21/11/2008	£ / R 2008/12/12	16.10	Call	Currency Future	579.0000	590.0000	1.900	0	0	0
21/11/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,194.0000	1,140.0000	(4.523)	0	0	0
21/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	543.0000	555.0000	2.210	0	0	0
21/11/2008	£ / R 2008/12/12	18.65	Call	Currency Future	65.0000	65.0000	-	0	0	0
21/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	1,083.0000	1,118.0000	3.232	0	0	0
21/11/2008	£ / R 2008/12/12	18.50	Call	Currency Future	75.0000	76.0000	1.333	0	0	0
21/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	419.0000	431.0000	2.864	0	0	0
21/11/2008	£ / R 2008/12/12	18.35	Put	Currency Future	2,662.0000	2,597.0000	(2.442)	0	0	0
21/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	308.0000	279.0000	(9.416)	0	0	0
21/11/2008	£ / R 2008/12/12	14.95	Call	Currency Future	1,150.0000	1,186.0000	3.130	0	0	0
21/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,616.0000	2,552.0000	(2.446)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	£ / R 2008/12/12	16.35	Put	Currency Future	1,061.0000	1,010.0000	(4.807)	0	0	0
21/11/2008	£ / R 2008/12/12	16.65	Call	Currency Future	389.0000	399.0000	2.571	0	0	0
21/11/2008	£ / R 2008/12/12	18.70	Put	Currency Future	2,986.0000	2,921.0000	(2.177)	0	0	0
21/11/2008	£ / R 2008/12/12	17.65	Call	Currency Future	169.0000	172.0000	1.775	0	0	0
21/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	497.0000	457.0000	(8.048)	0	0	0
21/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	277.0000	251.0000	(9.386)	0	0	0
21/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	652.0000	666.0000	2.147	0	0	0
21/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	904.0000	849.0000	(6.084)	0	0	0
21/11/2008	£ / R 2008/12/12	18.30	Call	Currency Future	92.0000	93.0000	1.087	0	0	0
21/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,436.0000	1,479.0000	2.994	0	0	0
21/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	87.0000	88.0000	1.149	0	0	0
21/11/2008	£ / R 2008/12/12	18.15	Put	Currency Future	2,480.0000	2,417.0000	(2.540)	0	0	0
21/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	873.0000	898.0000	2.864	0	0	0
21/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	1,019.0000	1,052.0000	3.238	0	0	0
21/11/2008	£ / R 2008/12/12	15.60	Put	Currency Future	602.0000	555.0000	(7.807)	0	0	0
21/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	101.0000	103.0000	1.980	0	0	0
21/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,361.0000	1,403.0000	3.086	0	0	0
21/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	967.0000	914.0000	(5.481)	0	0	0
21/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	117.0000	119.0000	1.709	0	0	0
21/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	394.0000	361.0000	(8.376)	0	0	0
21/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	778.0000	796.0000	2.314	0	0	0
21/11/2008	£ / R 2008/12/12	18.00	Put	Currency Future	2,347.0000	2,283.0000	(2.727)	0	0	0
21/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	800.0000	819.0000	2.375	0	0	0
21/11/2008	£ / R 2008/12/12	14.65	Put	Currency Future	236.0000	212.0000	(10.169)	0	0	0
21/11/2008	£ / R 2008/12/12	18.25	Call	Currency Future	96.0000	98.0000	2.083	0	0	0
21/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	452.0000	417.0000	(7.743)	0	0	0
21/11/2008	£ / R 2008/12/12	15.35	Call	Currency Future	899.0000	928.0000	3.226	0	0	0
21/11/2008	£ / R 2008/12/12	17.80	Call	Currency Future	147.0000	150.0000	2.041	0	0	0
21/11/2008	£ / R 2008/12/12	14.85	Call	Currency Future	1,218.0000	1,256.0000	3.120	0	0	0
21/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	141.0000	143.0000	1.418	0	0	0
21/11/2008	£ / R 2008/12/12	16.30	Put	Currency Future	1,029.0000	979.0000	(4.859)	0	0	0
21/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	776.0000	725.0000	(6.572)	0	0	0
21/11/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,525.0000	2,462.0000	(2.495)	0	0	0
21/11/2008	£ / R 2008/12/12	16.25	Put	Currency Future	998.0000	948.0000	(5.010)	0	0	0
21/11/2008	£ / R 2008/12/12	14.45	Put	Currency Future	187.0000	167.0000	(10.695)	0	0	0
21/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,215.0000	2,152.0000	(2.844)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	£ / R 2008/12/12	14.65	Put	Currency Future	236.0000	212.0000	(10.169)	0	0	0
21/11/2008	£ / R 2008/12/12	15.35	Put	Currency Future	473.0000	437.0000	(7.611)	0	0	0
21/11/2008	£ / R 2008/12/12	17.80	Put	Currency Future	2,172.0000	2,109.0000	(2.901)	0	0	0
21/11/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,094.0000	1,042.0000	(4.753)	0	0	0
21/11/2008	£ / R 2008/12/12	14.35	Put	Currency Future	166.0000	147.0000	(11.446)	0	0	0
21/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,391.0000	2,328.0000	(2.635)	0	0	0
21/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,183.0000	1,220.0000	3.128	0	0	0
21/11/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,259.0000	2,196.0000	(2.789)	0	0	0
21/11/2008	£ / R 2008/12/12	14.45	Call	Currency Future	1,513.0000	1,558.0000	2.974	0	0	0
21/11/2008	£ / R 2008/12/12	18.80	Put	Currency Future	3,080.0000	3,015.0000	(2.110)	0	0	0
21/11/2008	£ / R 2008/12/12	18.25	Put	Currency Future	2,571.0000	2,507.0000	(2.489)	0	0	0
21/11/2008	£ / R 2008/12/12	15.25	Call	Currency Future	958.0000	989.0000	3.236	0	0	0
21/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	928.0000	958.0000	3.233	0	0	0
21/11/2008	£ / R 2008/12/12	17.90	Call	Currency Future	134.0000	137.0000	2.239	0	0	0
21/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	141.0000	143.0000	1.418	0	0	0
21/11/2008	£ / R 2008/12/12	18.15	Call	Currency Future	106.0000	108.0000	1.887	0	0	0
21/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	308.0000	279.0000	(9.416)	0	0	0
21/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	271.0000	278.0000	2.583	0	0	0
21/11/2008	£ / R 2008/12/12	18.00	Call	Currency Future	122.0000	124.0000	1.639	0	0	0
21/11/2008	£ / R 2008/12/12	14.35	Call	Currency Future	1,592.0000	1,638.0000	2.889	0	0	0
21/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,215.0000	2,152.0000	(2.844)	0	0	0
21/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,361.0000	1,403.0000	3.086	0	0	0
21/11/2008	£ / R 2008/12/12	14.85	Put	Currency Future	292.0000	265.0000	(9.247)	0	0	0
21/11/2008	£ / R 2008/12/12	17.75	Call	Currency Future	154.0000	157.0000	1.948	0	0	0
21/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	2,708.0000	2,643.0000	(2.400)	0	0	0
21/11/2008	£ / R 2008/12/12	15.25	Put	Currency Future	432.0000	398.0000	(7.870)	0	0	0
21/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	497.0000	457.0000	(8.048)	0	0	0
21/11/2008	£ / R 2008/12/12	16.50	Call	Currency Future	436.0000	448.0000	2.752	0	0	0
21/11/2008	£ / R 2008/12/12	15.70	Put	Currency Future	658.0000	609.0000	(7.447)	0	0	0
21/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	211.0000	188.0000	(10.900)	0	0	0
21/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	873.0000	898.0000	2.864	0	0	0
21/11/2008	£ / R 2008/12/12	15.05	Put	Currency Future	358.0000	327.0000	(8.659)	0	0	0
21/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,183.0000	1,220.0000	3.128	0	0	0
21/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,436.0000	1,479.0000	2.994	0	0	0
21/11/2008	£ / R 2008/12/12	15.60	Put	Currency Future	602.0000	555.0000	(7.807)	0	0	0
21/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,253.0000	1,292.0000	3.113	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	211.0000	188.0000	(10.900)	0	0	0
21/11/2008	£ / R 2008/12/12	16.50	Put	Currency Future	1,160.0000	1,107.0000	(4.569)	0	0	0
21/11/2008	£ / R 2008/12/12	15.70	Call	Currency Future	734.0000	750.0000	2.180	0	0	0
21/11/2008	£ / R 2008/12/12	17.05	Call	Currency Future	283.0000	290.0000	2.473	0	0	0
21/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	778.0000	796.0000	2.314	0	0	0
21/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	83.0000	84.0000	1.205	0	0	0
21/11/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,596.0000	1,537.0000	(3.697)	0	0	0
21/11/2008	£ / R 2008/12/12	16.95	Put	Currency Future	1,481.0000	1,424.0000	(3.849)	0	0	0
21/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	1,083.0000	1,118.0000	3.232	0	0	0
21/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,086.0000	2,023.0000	(3.020)	0	0	0
21/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	1,019.0000	1,052.0000	3.238	0	0	0
21/11/2008	£ / R 2008/12/12	16.95	Call	Currency Future	307.0000	315.0000	2.606	0	0	0
21/11/2008	£ / R 2008/12/12	16.45	Call	Currency Future	452.0000	465.0000	2.876	0	0	0
21/11/2008	£ / R 2008/12/12	15.65	Call	Currency Future	756.0000	773.0000	2.249	0	0	0
21/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	652.0000	666.0000	2.147	0	0	0
21/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	277.0000	251.0000	(9.386)	0	0	0
21/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	630.0000	582.0000	(7.619)	0	0	0
21/11/2008	£ / R 2008/12/12	18.50	Put	Currency Future	2,800.0000	2,735.0000	(2.321)	0	0	0
21/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	776.0000	725.0000	(6.572)	0	0	0
21/11/2008	£ / R 2008/12/12	15.45	Call	Currency Future	848.0000	869.0000	2.476	0	0	0
21/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	394.0000	361.0000	(8.376)	0	0	0
21/11/2008	£ / R 2008/12/12	17.20	Put	Currency Future	1,674.0000	1,615.0000	(3.524)	0	0	0
21/11/2008	£ / R 2008/12/12	15.45	Put	Currency Future	522.0000	478.0000	(8.429)	0	0	0
21/11/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,444.0000	1,387.0000	(3.947)	0	0	0
21/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	543.0000	555.0000	2.210	0	0	0
21/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	800.0000	819.0000	2.375	0	0	0
21/11/2008	£ / R 2008/12/12	16.40	Call	Currency Future	469.0000	483.0000	2.985	0	0	0
21/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	229.0000	235.0000	2.620	0	0	0
21/11/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,094.0000	1,042.0000	(4.753)	0	0	0
21/11/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,754.0000	1,694.0000	(3.421)	0	0	0
21/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	967.0000	914.0000	(5.481)	0	0	0
21/11/2008	£ / R 2008/12/12	17.40	Call	Currency Future	210.0000	215.0000	2.381	0	0	0
21/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	575.0000	528.0000	(8.174)	0	0	0
21/11/2008	£ / R 2008/12/12	16.45	Put	Currency Future	1,127.0000	1,074.0000	(4.703)	0	0	0
21/11/2008	£ / R 2008/12/12	17.75	Put	Currency Future	2,128.0000	2,066.0000	(2.914)	0	0	0
21/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,436.0000	2,372.0000	(2.627)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	£ / R 2008/12/12	16.85	Call	Currency Future	332.0000	341.0000	2.711	0	0	0
21/11/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,194.0000	1,140.0000	(4.523)	0	0	0
21/11/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,259.0000	2,196.0000	(2.789)	0	0	0
21/11/2008	£ / R 2008/12/12	16.85	Put	Currency Future	1,407.0000	1,350.0000	(4.051)	0	0	0
21/11/2008	£ / R 2008/12/12	18.10	Call	Currency Future	111.0000	113.0000	1.802	0	0	0
21/11/2008	£ / R 2008/12/12	17.35	Put	Currency Future	1,794.0000	1,734.0000	(3.344)	0	0	0
21/11/2008	£ / R 2008/12/12	15.75	Call	Currency Future	713.0000	729.0000	2.244	0	0	0
21/11/2008	£ / R 2008/12/12	17.40	Call	Currency Future	210.0000	215.0000	2.381	0	0	0
21/11/2008	£ / R 2008/12/12	17.45	Call	Currency Future	201.0000	206.0000	2.488	0	0	0
21/11/2008	£ / R 2008/12/12	17.05	Put	Currency Future	1,557.0000	1,499.0000	(3.725)	0	0	0
21/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	419.0000	431.0000	2.864	0	0	0
21/11/2008	£ / R 2008/12/12	17.40	Put	Currency Future	1,835.0000	1,774.0000	(3.324)	0	0	0
21/11/2008	£ / R 2008/12/12	17.25	Put	Currency Future	1,713.0000	1,654.0000	(3.444)	0	0	0
21/11/2008	£ / R 2008/12/12	17.35	Call	Currency Future	220.0000	225.0000	2.273	0	0	0
21/11/2008	£ / R 2008/12/12	17.60	Put	Currency Future	2,001.0000	1,939.0000	(3.098)	0	0	0
21/11/2008	£ / R 2008/12/12	17.90	Call	Currency Future	134.0000	137.0000	2.239	0	0	0
21/11/2008	£ / R 2008/12/12	17.60	Call	Currency Future	176.0000	180.0000	2.273	0	0	0
21/11/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,298.0000	1,243.0000	(4.237)	0	0	0
21/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,228.0000	1,174.0000	(4.397)	0	0	0
21/11/2008	£ / R 2008/12/12	17.50	Put	Currency Future	1,917.0000	1,856.0000	(3.182)	0	0	0
21/11/2008	£ / R 2008/12/12	16.70	Call	Currency Future	374.0000	384.0000	2.674	0	0	0
21/11/2008	£ / R 2008/12/12	16.40	Call	Currency Future	469.0000	483.0000	2.985	0	0	0
21/11/2008	£ / R 2008/12/12	17.60	Call	Currency Future	176.0000	180.0000	2.273	0	0	0
21/11/2008	£ / R 2008/12/12	17.55	Put	Currency Future	1,959.0000	1,897.0000	(3.165)	0	0	0
21/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	404.0000	415.0000	2.723	0	0	0
21/11/2008	£ / R 2008/12/12	17.20	Call	Currency Future	249.0000	256.0000	2.811	0	0	0
21/11/2008	£ / R 2008/12/12	16.75	Put	Currency Future	1,334.0000	1,278.0000	(4.198)	0	0	0
21/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	404.0000	415.0000	2.723	0	0	0
21/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	376.0000	343.0000	(8.777)	0	0	0
21/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,228.0000	1,174.0000	(4.397)	0	0	0
21/11/2008	£ / R 2008/12/12	17.60	Put	Currency Future	2,001.0000	1,939.0000	(3.098)	0	0	0
21/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,399.0000	1,441.0000	3.002	0	0	0
21/11/2008	£ / R 2008/12/12	14.50	Put	Currency Future	199.0000	177.0000	(11.055)	0	0	0
21/11/2008	£ / R 2008/12/12	14.50	Call	Currency Future	1,474.0000	1,518.0000	2.985	0	0	0
21/11/2008	£ / R 2008/12/12	15.20	Call	Currency Future	988.0000	1,020.0000	3.239	0	0	0
21/11/2008	£ / R 2008/12/12	15.75	Put	Currency Future	687.0000	638.0000	(7.132)	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
21/11/2008	£ / R 2008/12/12	15.20	Put	Currency Future	413.0000	379.0000	(8.232)	0	0	0
21/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	223.0000	200.0000	(10.314)	0	0	0
21/11/2008	£ / R 2008/12/12	17.20	Put	Currency Future	1,674.0000	1,615.0000	(3.524)	0	0	0
21/11/2008	£ / R 2008/12/12	17.25	Call	Currency Future	239.0000	245.0000	2.510	0	0	0
21/11/2008	£ / R 2008/12/12	17.20	Call	Currency Future	249.0000	256.0000	2.811	0	0	0
21/11/2008	£ / R 2008/12/12	17.45	Put	Currency Future	1,876.0000	1,815.0000	(3.252)	0	0	0
21/11/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,596.0000	1,537.0000	(3.697)	0	0	0
21/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	271.0000	278.0000	2.583	0	0	0
21/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	229.0000	235.0000	2.620	0	0	0
21/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	452.0000	417.0000	(7.743)	0	0	0
21/11/2008	£ / R 2008/12/12	16.90	Call	Currency Future	319.0000	328.0000	2.821	0	0	0
21/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	1,051.0000	1,084.0000	3.140	0	0	0
21/11/2008	£ / R 2008/12/12	17.40	Put	Currency Future	1,835.0000	1,774.0000	(3.324)	0	0	0
21/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	928.0000	958.0000	3.233	0	0	0
21/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	376.0000	343.0000	(8.777)	0	0	0
21/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	1,051.0000	1,084.0000	3.140	0	0	0
21/11/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,370.0000	1,314.0000	(4.088)	0	0	0
21/11/2008	£ / R 2008/12/12	14.70	Put	Currency Future	249.0000	224.0000	(10.040)	0	0	0
21/11/2008	£ / R 2008/12/12	16.80	Call	Currency Future	346.0000	355.0000	2.601	0	0	0
21/11/2008	£ / R 2008/12/12	14.70	Call	Currency Future	1,325.0000	1,365.0000	3.019	0	0	0
21/11/2008	£ / R 2008/12/12	16.70	Call	Currency Future	374.0000	384.0000	2.674	0	0	0
21/11/2008	£ / R 2008/12/12	17.50	Call	Currency Future	193.0000	197.0000	2.073	0	0	0
21/11/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,298.0000	1,243.0000	(4.237)	0	0	0
21/11/2008	£ / R 2008/12/12	17.00	Put	Currency Future	1,519.0000	1,461.0000	(3.818)	0	0	0
21/11/2008	£ / R 2008/12/12	17.55	Call	Currency Future	184.0000	188.0000	2.174	0	0	0
21/11/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,754.0000	1,694.0000	(3.421)	0	0	0
21/11/2008	£ / R 2008/12/12	16.80	Call	Currency Future	346.0000	355.0000	2.601	0	0	0
21/11/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,370.0000	1,314.0000	(4.088)	0	0	0
21/11/2008	£ / R 2008/12/12	16.90	Call	Currency Future	319.0000	328.0000	2.821	0	0	0
21/11/2008	£ / R 2008/12/12	17.00	Call	Currency Future	294.0000	302.0000	2.721	0	0	0
21/11/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,444.0000	1,387.0000	(3.947)	0	0	0
21/11/2008	£ / R 2008/12/12	14.40	Put	Currency Future	177.0000	157.0000	(11.299)	0	0	0
21/11/2008	£ / R 2008/12/12	14.40	Call	Currency Future	1,552.0000	1,598.0000	2.964	0	0	0
21/11/2008	£ / R 2008/12/12	15.85	Put	Currency Future	746.0000	695.0000	(6.836)	0	0	0
21/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	672.0000	686.0000	2.083	0	0	0
21/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	692.0000	707.0000	2.168	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	£ / R 2008/12/12	15.65	Call	Currency Future	756.0000	773.0000	2.249	0	0	0
21/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	630.0000	582.0000	(7.619)	0	0	0
21/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	716.0000	666.0000	(6.983)	0	0	0
21/11/2008	£ / R 2008/12/12	16.15	Put	Currency Future	937.0000	881.0000	(5.977)	0	0	0
21/11/2008	£ / R 2008/12/12	16.15	Call	Currency Future	562.0000	572.0000	1.779	0	0	0
21/11/2008	£ / R 2009/03/16			Currency Future	16.1678	16.2021	0.212	0.0000	0.0000	7,489
21/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	1,115.0000	1,128.0000	1.166	0	0	0
21/11/2008	£ / R 2009/03/16	15.55	Call	Currency Future	1,471.0000	1,493.0000	1.496	0	0	0
21/11/2008	£ / R 2009/03/16	18.65	Put	Currency Future	2,920.0000	2,894.0000	(0.890)	0	0	0
21/11/2008	£ / R 2009/03/16	15.00	Put	Currency Future	628.0000	617.0000	(1.752)	0	0	0
21/11/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,128.0000	1,108.0000	(1.773)	0	0	0
21/11/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,683.0000	2,658.0000	(0.932)	0	0	0
21/11/2008	£ / R 2009/03/16	15.35	Put	Currency Future	767.0000	754.0000	(1.695)	0	0	0
21/11/2008	£ / R 2009/03/16	15.05	Put	Currency Future	647.0000	636.0000	(1.700)	0	0	0
21/11/2008	£ / R 2009/03/16	18.65	Call	Currency Future	437.0000	446.0000	2.059	0	0	0
21/11/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,348.0000	1,326.0000	(1.632)	0	0	0
21/11/2008	£ / R 2009/03/16	15.70	Put	Currency Future	923.0000	909.0000	(1.517)	0	0	0
21/11/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,158.0000	1,138.0000	(1.727)	0	0	0
21/11/2008	£ / R 2009/03/16	15.15	Put	Currency Future	685.0000	674.0000	(1.606)	0	0	0
21/11/2008	£ / R 2009/03/16	15.70	Call	Currency Future	1,391.0000	1,411.0000	1.438	0	0	0
21/11/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,764.0000	1,788.0000	1.361	0	0	0
21/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,283.0000	1,262.0000	(1.637)	0	0	0
21/11/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,348.0000	1,326.0000	(1.632)	0	0	0
21/11/2008	£ / R 2009/03/16	16.10	Call	Currency Future	1,226.0000	1,240.0000	1.142	0	0	0
21/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,703.0000	1,726.0000	1.351	0	0	0
21/11/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,220.0000	1,199.0000	(1.721)	0	0	0
21/11/2008	£ / R 2009/03/16	16.70	Put	Currency Future	1,537.0000	1,518.0000	(1.236)	0	0	0
21/11/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,761.0000	2,736.0000	(0.905)	0	0	0
21/11/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,584.0000	1,607.0000	1.452	0	0	0
21/11/2008	£ / R 2009/03/16	15.00	Call	Currency Future	1,796.0000	1,819.0000	1.281	0	0	0
21/11/2008	£ / R 2009/03/16	16.60	Call	Currency Future	1,045.0000	1,060.0000	1.435	0	0	0
21/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	399.0000	407.0000	2.005	0	0	0
21/11/2008	£ / R 2009/03/16	15.55	Put	Currency Future	854.0000	841.0000	(1.522)	0	0	0
21/11/2008	£ / R 2009/03/16	18.05	Put	Currency Future	2,454.0000	2,430.0000	(0.978)	0	0	0
21/11/2008	£ / R 2009/03/16	16.70	Call	Currency Future	1,004.0000	1,020.0000	1.594	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,305.0000	1,319.0000	1.073	0	0	0
21/11/2008	£ / R 2009/03/16	18.05	Call	Currency Future	572.0000	582.0000	1.748	0	0	0
21/11/2008	£ / R 2009/03/16	16.05	Call	Currency Future	1,245.0000	1,260.0000	1.205	0	0	0
21/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,305.0000	1,319.0000	1.073	0	0	0
21/11/2008	£ / R 2009/03/16	16.95	Call	Currency Future	909.0000	924.0000	1.650	0	0	0
21/11/2008	£ / R 2009/03/16	18.45	Call	Currency Future	479.0000	488.0000	1.879	0	0	0
21/11/2008	£ / R 2009/03/16	15.65	Put	Currency Future	899.0000	886.0000	(1.446)	0	0	0
21/11/2008	£ / R 2009/03/16	15.45	Put	Currency Future	809.0000	797.0000	(1.483)	0	0	0
21/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	1,115.0000	1,128.0000	1.166	0	0	0
21/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,038.0000	1,017.0000	(2.023)	0	0	0
21/11/2008	£ / R 2009/03/16	18.10	Call	Currency Future	560.0000	570.0000	1.786	0	0	0
21/11/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,477.0000	1,458.0000	(1.286)	0	0	0
21/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	1,151.0000	1,164.0000	1.129	0	0	0
21/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,283.0000	1,262.0000	(1.637)	0	0	0
21/11/2008	£ / R 2009/03/16	18.30	Call	Currency Future	512.0000	522.0000	1.953	0	0	0
21/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,188.0000	1,201.0000	1.094	0	0	0
21/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,703.0000	1,726.0000	1.351	0	0	0
21/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,188.0000	1,201.0000	1.094	0	0	0
21/11/2008	£ / R 2009/03/16	18.20	Call	Currency Future	536.0000	545.0000	1.679	0	0	0
21/11/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,220.0000	1,199.0000	(1.721)	0	0	0
21/11/2008	£ / R 2009/03/16	17.95	Put	Currency Future	2,380.0000	2,356.0000	(1.008)	0	0	0
21/11/2008	£ / R 2009/03/16	15.15	Put	Currency Future	685.0000	674.0000	(1.606)	0	0	0
21/11/2008	£ / R 2009/03/16	18.70	Put	Currency Future	2,960.0000	2,933.0000	(0.912)	0	0	0
21/11/2008	£ / R 2009/03/16	18.90	Call	Currency Future	390.0000	397.0000	1.795	0	0	0
21/11/2008	£ / R 2009/03/16	16.05	Call	Currency Future	1,245.0000	1,260.0000	1.205	0	0	0
21/11/2008	£ / R 2009/03/16	18.90	Put	Currency Future	3,122.0000	3,095.0000	(0.865)	0	0	0
21/11/2008	£ / R 2009/03/16	18.45	Call	Currency Future	479.0000	488.0000	1.879	0	0	0
21/11/2008	£ / R 2009/03/16	17.95	Call	Currency Future	598.0000	608.0000	1.672	0	0	0
21/11/2008	£ / R 2009/03/16	15.65	Put	Currency Future	899.0000	886.0000	(1.446)	0	0	0
21/11/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,734.0000	1,757.0000	1.326	0	0	0
21/11/2008	£ / R 2009/03/16	18.70	Call	Currency Future	428.0000	436.0000	1.869	0	0	0
21/11/2008	£ / R 2009/03/16	18.10	Put	Currency Future	2,492.0000	2,468.0000	(0.963)	0	0	0
21/11/2008	£ / R 2009/03/16	16.95	Put	Currency Future	1,691.0000	1,671.0000	(1.183)	0	0	0
21/11/2008	£ / R 2009/03/16	18.60	Put	Currency Future	2,880.0000	2,854.0000	(0.903)	0	0	0
21/11/2008	£ / R 2009/03/16	15.75	Call	Currency Future	1,364.0000	1,384.0000	1.466	0	0	0
21/11/2008	£ / R 2009/03/16	18.50	Call	Currency Future	468.0000	477.0000	1.923	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	£ / R 2009/03/16	18.40	Put	Currency Future	2,722.0000	2,697.0000	(0.918)	0	0	0
21/11/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,761.0000	2,736.0000	(0.905)	0	0	0
21/11/2008	£ / R 2009/03/16	15.75	Put	Currency Future	946.0000	932.0000	(1.480)	0	0	0
21/11/2008	£ / R 2009/03/16	18.20	Put	Currency Future	2,568.0000	2,543.0000	(0.974)	0	0	0
21/11/2008	£ / R 2009/03/16	15.85	Call	Currency Future	1,325.0000	1,339.0000	1.057	0	0	0
21/11/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,417.0000	1,438.0000	1.482	0	0	0
21/11/2008	£ / R 2009/03/16	18.30	Put	Currency Future	2,645.0000	2,620.0000	(0.945)	0	0	0
21/11/2008	£ / R 2009/03/16	15.85	Put	Currency Future	1,007.0000	987.0000	(1.986)	0	0	0
21/11/2008	£ / R 2009/03/16	18.40	Call	Currency Future	490.0000	499.0000	1.837	0	0	0
21/11/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,764.0000	1,788.0000	1.361	0	0	0
21/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	746.0000	734.0000	(1.609)	0	0	0
21/11/2008	£ / R 2009/03/16	16.65	Call	Currency Future	1,024.0000	1,040.0000	1.563	0	0	0
21/11/2008	£ / R 2009/03/16	18.60	Call	Currency Future	447.0000	456.0000	2.013	0	0	0
21/11/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,417.0000	1,438.0000	1.482	0	0	0
21/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,614.0000	1,636.0000	1.363	0	0	0
21/11/2008	£ / R 2009/03/16	16.60	Call	Currency Future	1,045.0000	1,060.0000	1.435	0	0	0
21/11/2008	£ / R 2009/03/16	15.10	Put	Currency Future	666.0000	655.0000	(1.652)	0	0	0
21/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	381.0000	388.0000	1.837	0	0	0
21/11/2008	£ / R 2009/03/16	15.60	Call	Currency Future	1,444.0000	1,465.0000	1.454	0	0	0
21/11/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,477.0000	1,458.0000	(1.286)	0	0	0
21/11/2008	£ / R 2009/03/16	18.50	Put	Currency Future	2,800.0000	2,775.0000	(0.893)	0	0	0
21/11/2008	£ / R 2009/03/16	15.60	Put	Currency Future	876.0000	863.0000	(1.484)	0	0	0
21/11/2008	£ / R 2009/03/16	16.75	Call	Currency Future	985.0000	1,000.0000	1.523	0	0	0
21/11/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,128.0000	1,108.0000	(1.773)	0	0	0
21/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	548.0000	557.0000	1.642	0	0	0
21/11/2008	£ / R 2009/03/16	16.80	Call	Currency Future	965.0000	980.0000	1.554	0	0	0
21/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,530.0000	2,505.0000	(0.988)	0	0	0
21/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,598.0000	1,578.0000	(1.252)	0	0	0
21/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	548.0000	557.0000	1.642	0	0	0
21/11/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,163.0000	3,136.0000	(0.854)	0	0	0
21/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	977.0000	956.0000	(2.149)	0	0	0
21/11/2008	£ / R 2009/03/16	15.05	Put	Currency Future	647.0000	636.0000	(1.700)	0	0	0
21/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	1,151.0000	1,164.0000	1.129	0	0	0
21/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	399.0000	407.0000	2.005	0	0	0
21/11/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,345.0000	1,358.0000	0.967	0	0	0
21/11/2008	£ / R 2009/03/16	18.80	Call	Currency Future	408.0000	416.0000	1.961	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	£ / R 2009/03/16	16.75	Put	Currency Future	1,567.0000	1,548.0000	(1.213)	0	0	0
21/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,081.0000	3,055.0000	(0.844)	0	0	0
21/11/2008	£ / R 2009/03/16	16.65	Put	Currency Future	1,506.0000	1,488.0000	(1.195)	0	0	0
21/11/2008	£ / R 2009/03/16	14.80	Put	Currency Future	556.0000	547.0000	(1.619)	0	0	0
21/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,307.0000	2,283.0000	(1.040)	0	0	0
21/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,081.0000	3,055.0000	(0.844)	0	0	0
21/11/2008	£ / R 2009/03/16	16.10	Call	Currency Future	1,226.0000	1,240.0000	1.142	0	0	0
21/11/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,859.0000	1,883.0000	1.291	0	0	0
21/11/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,163.0000	2,140.0000	(1.063)	0	0	0
21/11/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,098.0000	1,078.0000	(1.821)	0	0	0
21/11/2008	£ / R 2009/03/16	17.85	Call	Currency Future	624.0000	635.0000	1.763	0	0	0
21/11/2008	£ / R 2009/03/16	16.00	Call	Currency Future	1,266.0000	1,280.0000	1.106	0	0	0
21/11/2008	£ / R 2009/03/16	14.70	Put	Currency Future	523.0000	513.0000	(1.912)	0	0	0
21/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,038.0000	1,017.0000	(2.023)	0	0	0
21/11/2008	£ / R 2009/03/16	18.80	Put	Currency Future	3,040.0000	3,014.0000	(0.855)	0	0	0
21/11/2008	£ / R 2009/03/16	18.75	Put	Currency Future	3,000.0000	2,974.0000	(0.867)	0	0	0
21/11/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,924.0000	1,949.0000	1.299	0	0	0
21/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,530.0000	2,505.0000	(0.988)	0	0	0
21/11/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,163.0000	2,140.0000	(1.063)	0	0	0
21/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,556.0000	1,578.0000	1.414	0	0	0
21/11/2008	£ / R 2009/03/16	14.60	Call	Currency Future	2,058.0000	2,084.0000	1.263	0	0	0
21/11/2008	£ / R 2009/03/16	17.65	Call	Currency Future	680.0000	692.0000	1.765	0	0	0
21/11/2008	£ / R 2009/03/16	17.50	Call	Currency Future	725.0000	737.0000	1.655	0	0	0
21/11/2008	£ / R 2009/03/16	18.75	Call	Currency Future	418.0000	426.0000	1.914	0	0	0
21/11/2008	£ / R 2009/03/16	14.90	Put	Currency Future	591.0000	581.0000	(1.692)	0	0	0
21/11/2008	£ / R 2009/03/16	18.35	Call	Currency Future	501.0000	510.0000	1.796	0	0	0
21/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,660.0000	1,640.0000	(1.205)	0	0	0
21/11/2008	£ / R 2009/03/16	18.65	Call	Currency Future	437.0000	446.0000	2.059	0	0	0
21/11/2008	£ / R 2009/03/16	14.60	Put	Currency Future	490.0000	481.0000	(1.837)	0	0	0
21/11/2008	£ / R 2009/03/16	18.55	Put	Currency Future	2,840.0000	2,814.0000	(0.915)	0	0	0
21/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,629.0000	1,609.0000	(1.228)	0	0	0
21/11/2008	£ / R 2009/03/16	17.55	Put	Currency Future	2,092.0000	2,070.0000	(1.052)	0	0	0
21/11/2008	£ / R 2009/03/16	15.60	Put	Currency Future	876.0000	863.0000	(1.484)	0	0	0
21/11/2008	£ / R 2009/03/16	18.25	Call	Currency Future	524.0000	533.0000	1.718	0	0	0
21/11/2008	£ / R 2009/03/16	14.70	Call	Currency Future	1,990.0000	2,015.0000	1.256	0	0	0
21/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	381.0000	388.0000	1.837	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	£ / R	2009/03/16	16.85	Call	Currency Future	946.0000	961.0000	1.586	0	0	0
21/11/2008	£ / R	2009/03/16	14.65	Put	Currency Future	506.0000	497.0000	(1.779)	0	0	0
21/11/2008	£ / R	2009/03/16	15.35	Call	Currency Future	1,584.0000	1,607.0000	1.452	0	0	0
21/11/2008	£ / R	2009/03/16	17.50	Put	Currency Future	2,057.0000	2,035.0000	(1.070)	0	0	0
21/11/2008	£ / R	2009/03/16	15.10	Call	Currency Future	1,734.0000	1,757.0000	1.326	0	0	0
21/11/2008	£ / R	2009/03/16	18.25	Put	Currency Future	2,606.0000	2,581.0000	(0.959)	0	0	0
21/11/2008	£ / R	2009/03/16	18.95	Put	Currency Future	3,163.0000	3,136.0000	(0.854)	0	0	0
21/11/2008	£ / R	2009/03/16	17.30	Call	Currency Future	788.0000	801.0000	1.650	0	0	0
21/11/2008	£ / R	2009/03/16	16.35	Put	Currency Future	1,315.0000	1,294.0000	(1.597)	0	0	0
21/11/2008	£ / R	2009/03/16	14.65	Call	Currency Future	2,024.0000	2,049.0000	1.235	0	0	0
21/11/2008	£ / R	2009/03/16	15.35	Put	Currency Future	767.0000	754.0000	(1.695)	0	0	0
21/11/2008	£ / R	2009/03/16	15.10	Put	Currency Future	666.0000	655.0000	(1.652)	0	0	0
21/11/2008	£ / R	2009/03/16	18.35	Put	Currency Future	2,683.0000	2,658.0000	(0.932)	0	0	0
21/11/2008	£ / R	2009/03/16	19.25	Put	Currency Future	3,413.0000	3,385.0000	(0.820)	0	0	0
21/11/2008	£ / R	2009/03/16	16.35	Call	Currency Future	1,133.0000	1,146.0000	1.147	0	0	0
21/11/2008	£ / R	2009/03/16	15.40	Put	Currency Future	788.0000	775.0000	(1.650)	0	0	0
21/11/2008	£ / R	2009/03/16	15.60	Call	Currency Future	1,444.0000	1,465.0000	1.454	0	0	0
21/11/2008	£ / R	2009/03/16	18.55	Call	Currency Future	458.0000	466.0000	1.747	0	0	0
21/11/2008	£ / R	2009/03/16	19.05	Call	Currency Future	363.0000	371.0000	2.204	0	0	0
21/11/2008	£ / R	2009/03/16	18.55	Put	Currency Future	2,840.0000	2,814.0000	(0.915)	0	0	0
21/11/2008	£ / R	2009/03/16	16.10	Put	Currency Future	1,158.0000	1,138.0000	(1.727)	0	0	0
21/11/2008	£ / R	2009/03/16	16.15	Call	Currency Future	1,206.0000	1,220.0000	1.161	0	0	0
21/11/2008	£ / R	2009/03/16	19.25	Call	Currency Future	331.0000	337.0000	1.813	0	0	0
21/11/2008	£ / R	2009/03/16	18.65	Put	Currency Future	2,920.0000	2,894.0000	(0.890)	0	0	0
21/11/2008	£ / R	2009/03/16	16.15	Put	Currency Future	1,189.0000	1,168.0000	(1.766)	0	0	0
21/11/2008	£ / R	2009/03/16	17.65	Call	Currency Future	680.0000	692.0000	1.765	0	0	0
21/11/2008	£ / R	2009/03/16	19.15	Call	Currency Future	347.0000	354.0000	2.017	0	0	0
21/11/2008	£ / R	2009/03/16	18.35	Call	Currency Future	501.0000	510.0000	1.796	0	0	0
21/11/2008	£ / R	2009/03/16	16.25	Put	Currency Future	1,251.0000	1,230.0000	(1.679)	0	0	0
21/11/2008	£ / R	2009/03/16	16.35	Call	Currency Future	1,133.0000	1,146.0000	1.147	0	0	0
21/11/2008	£ / R	2009/03/16	19.05	Call	Currency Future	363.0000	371.0000	2.204	0	0	0
21/11/2008	£ / R	2009/03/16	17.15	Put	Currency Future	1,821.0000	1,800.0000	(1.153)	0	0	0
21/11/2008	£ / R	2009/03/16	16.35	Put	Currency Future	1,315.0000	1,294.0000	(1.597)	0	0	0
21/11/2008	£ / R	2009/03/16	19.05	Put	Currency Future	3,246.0000	3,218.0000	(0.863)	0	0	0
21/11/2008	£ / R	2009/03/16	16.45	Call	Currency Future	1,098.0000	1,111.0000	1.184	0	0	0
21/11/2008	£ / R	2009/03/16	19.15	Put	Currency Future	3,329.0000	3,302.0000	(0.811)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	£ / R 2009/03/16	16.45	Put	Currency Future	1,381.0000	1,359.0000	(1.593)	0	0	0
21/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	928.0000	942.0000	1.509	0	0	0
21/11/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,246.0000	3,218.0000	(0.863)	0	0	0
21/11/2008	£ / R 2009/03/16	16.25	Call	Currency Future	1,169.0000	1,182.0000	1.112	0	0	0
21/11/2008	£ / R 2009/03/16	18.55	Call	Currency Future	458.0000	466.0000	1.747	0	0	0
21/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,305.0000	1,319.0000	1.073	0	0	0
21/11/2008	£ / R 2009/03/16	16.55	Put	Currency Future	1,447.0000	1,425.0000	(1.520)	0	0	0
21/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,038.0000	1,017.0000	(2.023)	0	0	0
21/11/2008	£ / R 2009/03/16	16.55	Call	Currency Future	1,065.0000	1,077.0000	1.127	0	0	0
21/11/2008	£ / R 2009/03/16	17.05	Call	Currency Future	873.0000	887.0000	1.604	0	0	0
21/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,307.0000	2,283.0000	(1.040)	0	0	0
21/11/2008	£ / R 2009/03/16	17.05	Put	Currency Future	1,755.0000	1,735.0000	(1.140)	0	0	0
21/11/2008	£ / R 2009/03/16	17.25	Put	Currency Future	1,887.0000	1,866.0000	(1.113)	0	0	0
21/11/2008	£ / R 2009/03/16	17.25	Call	Currency Future	805.0000	818.0000	1.615	0	0	0
21/11/2008	£ / R 2009/03/16	17.55	Call	Currency Future	710.0000	722.0000	1.690	0	0	0
21/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	977.0000	956.0000	(2.149)	0	0	0
21/11/2008	£ / R 2009/03/16	17.15	Call	Currency Future	838.0000	852.0000	1.671	0	0	0
21/11/2008	£ / R 2009/03/16	15.20	Call	Currency Future	1,673.0000	1,696.0000	1.375	0	0	0
21/11/2008	£ / R 2009/03/16	17.75	Call	Currency Future	652.0000	663.0000	1.687	0	0	0
21/11/2008	£ / R 2009/03/16	17.35	Call	Currency Future	772.0000	785.0000	1.684	0	0	0
21/11/2008	£ / R 2009/03/16	15.20	Put	Currency Future	705.0000	694.0000	(1.560)	0	0	0
21/11/2008	£ / R 2009/03/16	17.85	Call	Currency Future	624.0000	635.0000	1.763	0	0	0
21/11/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,345.0000	1,358.0000	0.967	0	0	0
21/11/2008	£ / R 2009/03/16	17.60	Call	Currency Future	695.0000	707.0000	1.727	0	0	0
21/11/2008	£ / R 2009/03/16	17.40	Put	Currency Future	1,988.0000	1,966.0000	(1.107)	0	0	0
21/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,556.0000	1,578.0000	1.414	0	0	0
21/11/2008	£ / R 2009/03/16	15.50	Put	Currency Future	831.0000	819.0000	(1.444)	0	0	0
21/11/2008	£ / R 2009/03/16	17.70	Call	Currency Future	666.0000	677.0000	1.652	0	0	0
21/11/2008	£ / R 2009/03/16	17.30	Put	Currency Future	1,920.0000	1,899.0000	(1.094)	0	0	0
21/11/2008	£ / R 2009/03/16	16.00	Call	Currency Future	1,266.0000	1,280.0000	1.106	0	0	0
21/11/2008	£ / R 2009/03/16	14.75	Call	Currency Future	1,957.0000	1,982.0000	1.277	0	0	0
21/11/2008	£ / R 2009/03/16	17.70	Put	Currency Future	2,198.0000	2,175.0000	(1.046)	0	0	0
21/11/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,098.0000	1,078.0000	(1.821)	0	0	0
21/11/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,127.0000	2,105.0000	(1.034)	0	0	0
21/11/2008	£ / R 2009/03/16	17.80	Call	Currency Future	638.0000	649.0000	1.724	0	0	0
21/11/2008	£ / R 2009/03/16	17.35	Put	Currency Future	1,954.0000	1,933.0000	(1.075)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	£ / R 2009/03/16	14.85	Call	Currency Future	1,891.0000	1,916.0000	1.322	0	0	0
21/11/2008	£ / R 2009/03/16	17.80	Put	Currency Future	2,270.0000	2,247.0000	(1.013)	0	0	0
21/11/2008	£ / R 2009/03/16	15.50	Call	Currency Future	1,499.0000	1,521.0000	1.468	0	0	0
21/11/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,924.0000	1,949.0000	1.299	0	0	0
21/11/2008	£ / R 2009/03/16	17.90	Call	Currency Future	611.0000	622.0000	1.800	0	0	0
21/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	788.0000	775.0000	(1.650)	0	0	0
21/11/2008	£ / R 2009/03/16	17.10	Call	Currency Future	856.0000	869.0000	1.519	0	0	0
21/11/2008	£ / R 2009/03/16	17.75	Put	Currency Future	2,234.0000	2,211.0000	(1.030)	0	0	0
21/11/2008	£ / R 2009/03/16	14.80	Put	Currency Future	556.0000	547.0000	(1.619)	0	0	0
21/11/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,127.0000	2,105.0000	(1.034)	0	0	0
21/11/2008	£ / R 2009/03/16	17.20	Call	Currency Future	821.0000	835.0000	1.705	0	0	0
21/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,598.0000	1,578.0000	(1.252)	0	0	0
21/11/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,859.0000	1,883.0000	1.291	0	0	0
21/11/2008	£ / R 2009/03/16	17.90	Put	Currency Future	2,343.0000	2,320.0000	(0.982)	0	0	0
21/11/2008	£ / R 2009/03/16	17.20	Put	Currency Future	1,853.0000	1,833.0000	(1.079)	0	0	0
21/11/2008	£ / R 2009/03/16	15.45	Call	Currency Future	1,527.0000	1,549.0000	1.441	0	0	0
21/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	928.0000	942.0000	1.509	0	0	0
21/11/2008	£ / R 2009/03/16	17.10	Call	Currency Future	856.0000	869.0000	1.519	0	0	0
21/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,660.0000	1,640.0000	(1.205)	0	0	0
21/11/2008	£ / R 2009/03/16	17.00	Call	Currency Future	891.0000	905.0000	1.571	0	0	0
21/11/2008	£ / R 2009/03/16	17.00	Put	Currency Future	1,723.0000	1,703.0000	(1.161)	0	0	0
21/11/2008	£ / R 2009/03/16	17.10	Put	Currency Future	1,788.0000	1,767.0000	(1.174)	0	0	0
21/11/2008	£ / R 2009/03/16	14.90	Put	Currency Future	591.0000	581.0000	(1.692)	0	0	0
21/11/2008	£ / R 2009/03/16	16.80	Call	Currency Future	965.0000	980.0000	1.554	0	0	0
21/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,614.0000	1,636.0000	1.363	0	0	0
21/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	746.0000	734.0000	(1.609)	0	0	0
21/11/2008	£ / R 2009/03/16	18.00	Call	Currency Future	585.0000	595.0000	1.709	0	0	0
21/11/2008	£ / R 2009/03/16	15.25	Put	Currency Future	725.0000	713.0000	(1.655)	0	0	0
21/11/2008	£ / R 2009/03/16	17.60	Call	Currency Future	695.0000	707.0000	1.727	0	0	0
21/11/2008	£ / R 2009/03/16	15.25	Call	Currency Future	1,643.0000	1,666.0000	1.400	0	0	0
21/11/2008	£ / R 2009/03/16	17.40	Call	Currency Future	756.0000	769.0000	1.720	0	0	0
21/11/2008	£ / R 2009/03/16	14.95	Put	Currency Future	609.0000	599.0000	(1.642)	0	0	0
21/11/2008	£ / R 2009/03/16	14.85	Put	Currency Future	574.0000	564.0000	(1.742)	0	0	0
21/11/2008	£ / R 2009/03/16	14.95	Call	Currency Future	1,827.0000	1,851.0000	1.314	0	0	0
21/11/2008	£ / R 2009/03/16	14.75	Put	Currency Future	539.0000	530.0000	(1.670)	0	0	0
21/11/2008	£ / R 2009/03/16	17.10	Put	Currency Future	1,788.0000	1,767.0000	(1.174)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	£ / R 2009/03/16	18.00	Put	Currency Future	2,417.0000	2,393.0000	(0.993)	0	0	0
21/11/2008	£ / R 2009/03/16	15.95	Call	Currency Future	1,286.0000	1,300.0000	1.089	0	0	0
21/11/2008	£ / R 2009/03/16	15.95	Put	Currency Future	1,068.0000	1,047.0000	(1.966)	0	0	0
21/11/2008	£ / R 2009/03/16	16.50	Call	Currency Future	1,082.0000	1,094.0000	1.109	0	0	0
21/11/2008	£ / R 2009/03/16	16.50	Put	Currency Future	1,414.0000	1,391.0000	(1.627)	0	0	0
21/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	946.0000	961.0000	1.586	0	0	0
21/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,629.0000	1,609.0000	(1.228)	0	0	0
21/11/2008	£ / R 2009/03/16	16.55	Put	Currency Future	1,447.0000	1,425.0000	(1.520)	0	0	0
21/11/2008	£ / R 2009/03/16	16.55	Call	Currency Future	1,065.0000	1,077.0000	1.127	0	0	0
21/11/2008	£ / R 2009/03/16	15.75	Put	Currency Future	946.0000	932.0000	(1.480)	0	0	0
21/11/2008	£ / R 2009/03/16	15.85	Call	Currency Future	1,325.0000	1,339.0000	1.057	0	0	0
21/11/2008	£ / R 2009/03/16	15.85	Put	Currency Future	1,007.0000	987.0000	(1.986)	0	0	0
21/11/2008	£ / R 2009/03/16	15.75	Call	Currency Future	1,364.0000	1,384.0000	1.466	0	0	0
21/11/2008	£ / R 2009/06/12			Currency Future	16.4916	16.5117	0.122	0.0000	0.0000	7
21/11/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,463.0000	1,444.0000	(1.299)	0	0	0
21/11/2008	£ / R 2009/06/12	15.50	Call	Currency Future	1,992.0000	1,999.0000	0.351	0	0	0
21/11/2008	£ / R 2009/06/12	16.05	Call	Currency Future	1,698.0000	1,704.0000	0.353	0	0	0
21/11/2008	£ / R 2009/06/12	17.00	Put	Currency Future	1,847.0000	1,832.0000	(0.812)	0	0	0
21/11/2008	£ / R 2009/06/12	16.50	Call	Currency Future	1,517.0000	1,519.0000	0.132	0	0	0
21/11/2008	£ / R 2009/06/12	15.50	Put	Currency Future	1,000.0000	987.0000	(1.300)	0	0	0
21/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,554.0000	1,556.0000	0.129	0	0	0
21/11/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,655.0000	1,635.0000	(1.208)	0	0	0
21/11/2008	£ / R 2009/06/12	14.90	Call	Currency Future	2,350.0000	2,359.0000	0.383	0	0	0
21/11/2008	£ / R 2009/06/12	16.05	Put	Currency Future	1,257.0000	1,242.0000	(1.193)	0	0	0
21/11/2008	£ / R 2009/06/12	16.90	Call	Currency Future	1,380.0000	1,380.0000	-	0	0	0
21/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	722.0000	711.0000	(1.524)	0	0	0
21/11/2008	£ / R 2009/06/12	18.35	Call	Currency Future	878.0000	880.0000	0.228	0	0	0
21/11/2008	£ / R 2009/06/12	15.20	Put	Currency Future	874.0000	862.0000	(1.373)	0	0	0
21/11/2008	£ / R 2009/06/12	15.95	Call	Currency Future	1,749.0000	1,755.0000	0.343	0	0	0
21/11/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,788.0000	1,768.0000	(1.119)	0	0	0
21/11/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,446.0000	1,447.0000	0.069	0	0	0
21/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	957.0000	944.0000	(1.358)	0	0	0
21/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,022.0000	1,009.0000	(1.272)	0	0	0
21/11/2008	£ / R 2009/06/12	18.35	Put	Currency Future	2,736.0000	2,718.0000	(0.658)	0	0	0
21/11/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,446.0000	1,447.0000	0.069	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	£ / R 2009/06/12	16.55	Call	Currency Future	1,499.0000	1,500.0000	0.067	0	0	0
21/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,414.0000	2,423.0000	0.373	0	0	0
21/11/2008	£ / R 2009/06/12	19.15	Call	Currency Future	674.0000	675.0000	0.148	0	0	0
21/11/2008	£ / R 2009/06/12	15.20	Call	Currency Future	2,166.0000	2,174.0000	0.369	0	0	0
21/11/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,655.0000	1,635.0000	(1.208)	0	0	0
21/11/2008	£ / R 2009/06/12	15.40	Call	Currency Future	2,049.0000	2,056.0000	0.342	0	0	0
21/11/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,432.0000	1,414.0000	(1.257)	0	0	0
21/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,632.0000	1,634.0000	0.123	0	0	0
21/11/2008	£ / R 2009/06/12	15.10	Put	Currency Future	834.0000	823.0000	(1.319)	0	0	0
21/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,775.0000	1,781.0000	0.338	0	0	0
21/11/2008	£ / R 2009/06/12	17.00	Call	Currency Future	1,339.0000	1,344.0000	0.373	0	0	0
21/11/2008	£ / R 2009/06/12	16.50	Put	Currency Future	1,526.0000	1,507.0000	(1.245)	0	0	0
21/11/2008	£ / R 2009/06/12	15.30	Call	Currency Future	2,107.0000	2,114.0000	0.332	0	0	0
21/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,183.0000	1,169.0000	(1.183)	0	0	0
21/11/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,573.0000	1,575.0000	0.127	0	0	0
21/11/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,232.0000	1,218.0000	(1.136)	0	0	0
21/11/2008	£ / R 2009/06/12	16.55	Put	Currency Future	1,557.0000	1,539.0000	(1.156)	0	0	0
21/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,414.0000	2,423.0000	0.373	0	0	0
21/11/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,673.0000	1,679.0000	0.359	0	0	0
21/11/2008	£ / R 2009/06/12	16.95	Call	Currency Future	1,359.0000	1,364.0000	0.368	0	0	0
21/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	722.0000	711.0000	(1.524)	0	0	0
21/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,282.0000	1,267.0000	(1.170)	0	0	0
21/11/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,622.0000	1,603.0000	(1.171)	0	0	0
21/11/2008	£ / R 2009/06/12	14.90	Call	Currency Future	2,350.0000	2,359.0000	0.383	0	0	0
21/11/2008	£ / R 2009/06/12	14.95	Put	Currency Future	777.0000	766.0000	(1.416)	0	0	0
21/11/2008	£ / R 2009/06/12	18.25	Put	Currency Future	2,665.0000	2,647.0000	(0.675)	0	0	0
21/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,044.0000	1,031.0000	(1.245)	0	0	0
21/11/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,401.0000	1,383.0000	(1.285)	0	0	0
21/11/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,724.0000	1,729.0000	0.290	0	0	0
21/11/2008	£ / R 2009/06/12	15.10	Call	Currency Future	2,226.0000	2,234.0000	0.359	0	0	0
21/11/2008	£ / R 2009/06/12	15.05	Call	Currency Future	2,257.0000	2,265.0000	0.354	0	0	0
21/11/2008	£ / R 2009/06/12	18.25	Call	Currency Future	907.0000	909.0000	0.221	0	0	0
21/11/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,481.0000	1,482.0000	0.068	0	0	0
21/11/2008	£ / R 2009/06/12	15.00	Put	Currency Future	796.0000	784.0000	(1.508)	0	0	0
21/11/2008	£ / R 2009/06/12	14.90	Put	Currency Future	758.0000	747.0000	(1.451)	0	0	0
21/11/2008	£ / R 2009/06/12	14.95	Call	Currency Future	2,319.0000	2,327.0000	0.345	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,589.0000	1,571.0000	(1.133)	0	0	0
21/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,341.0000	1,323.0000	(1.342)	0	0	0
21/11/2008	£ / R 2009/06/12	16.95	Put	Currency Future	1,818.0000	1,802.0000	(0.880)	0	0	0
21/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	915.0000	902.0000	(1.421)	0	0	0
21/11/2008	£ / R 2009/06/12	14.85	Call	Currency Future	2,382.0000	2,391.0000	0.378	0	0	0
21/11/2008	£ / R 2009/06/12	18.40	Put	Currency Future	2,772.0000	2,754.0000	(0.649)	0	0	0
21/11/2008	£ / R 2009/06/12	15.35	Call	Currency Future	2,077.0000	2,085.0000	0.385	0	0	0
21/11/2008	£ / R 2009/06/12	15.95	Put	Currency Future	1,208.0000	1,193.0000	(1.242)	0	0	0
21/11/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,593.0000	1,595.0000	0.126	0	0	0
21/11/2008	£ / R 2009/06/12	15.00	Call	Currency Future	2,288.0000	2,296.0000	0.350	0	0	0
21/11/2008	£ / R 2009/06/12	14.90	Put	Currency Future	758.0000	747.0000	(1.451)	0	0	0
21/11/2008	£ / R 2009/06/12	14.85	Put	Currency Future	740.0000	729.0000	(1.486)	0	0	0
21/11/2008	£ / R 2009/06/12	18.40	Call	Currency Future	864.0000	866.0000	0.231	0	0	0
21/11/2008	£ / R 2009/06/12	15.35	Put	Currency Future	936.0000	923.0000	(1.389)	0	0	0
21/11/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,232.0000	1,218.0000	(1.136)	0	0	0
21/11/2008	£ / R 2009/06/12	15.30	Call	Currency Future	2,107.0000	2,114.0000	0.332	0	0	0
21/11/2008	£ / R 2009/06/12	15.05	Put	Currency Future	815.0000	803.0000	(1.472)	0	0	0
21/11/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,724.0000	1,729.0000	0.290	0	0	0
21/11/2008	£ / R 2009/06/12	15.15	Call	Currency Future	2,196.0000	2,204.0000	0.364	0	0	0
21/11/2008	£ / R 2009/06/12	16.85	Call	Currency Future	1,396.0000	1,396.0000	-	0	0	0
21/11/2008	£ / R 2009/06/12	15.15	Put	Currency Future	854.0000	842.0000	(1.405)	0	0	0
21/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,044.0000	1,031.0000	(1.245)	0	0	0
21/11/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,754.0000	1,735.0000	(1.083)	0	0	0
21/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,136.0000	1,122.0000	(1.232)	0	0	0
21/11/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,936.0000	1,943.0000	0.362	0	0	0
21/11/2008	£ / R 2009/06/12	18.75	Put	Currency Future	3,028.0000	3,010.0000	(0.594)	0	0	0
21/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,827.0000	1,834.0000	0.383	0	0	0
21/11/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,412.0000	1,413.0000	0.071	0	0	0
21/11/2008	£ / R 2009/06/12	16.65	Call	Currency Future	1,464.0000	1,465.0000	0.068	0	0	0
21/11/2008	£ / R 2009/06/12	18.75	Call	Currency Future	770.0000	772.0000	0.260	0	0	0
21/11/2008	£ / R 2009/06/12	19.00	Put	Currency Future	3,217.0000	3,198.0000	(0.591)	0	0	0
21/11/2008	£ / R 2009/06/12	15.70	Call	Currency Future	1,881.0000	1,888.0000	0.372	0	0	0
21/11/2008	£ / R 2009/06/12	17.25	Call	Currency Future	1,241.0000	1,245.0000	0.322	0	0	0
21/11/2008	£ / R 2009/06/12	18.80	Put	Currency Future	3,066.0000	3,047.0000	(0.620)	0	0	0
21/11/2008	£ / R 2009/06/12	15.70	Put	Currency Future	1,089.0000	1,076.0000	(1.194)	0	0	0
21/11/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,721.0000	1,701.0000	(1.162)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	£ / R 2009/06/12	17.25	Put	Currency Future	2,000.0000	1,984.0000	(0.800)	0	0	0
21/11/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,964.0000	1,970.0000	0.305	0	0	0
21/11/2008	£ / R 2009/06/12	18.80	Call	Currency Future	757.0000	759.0000	0.264	0	0	0
21/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	1,319.0000	1,323.0000	0.303	0	0	0
21/11/2008	£ / R 2009/06/12	19.55	Call	Currency Future	588.0000	589.0000	0.170	0	0	0
21/11/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,877.0000	1,862.0000	(0.799)	0	0	0
21/11/2008	£ / R 2009/06/12	19.45	Put	Currency Future	3,567.0000	3,548.0000	(0.533)	0	0	0
21/11/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,908.0000	1,915.0000	0.367	0	0	0
21/11/2008	£ / R 2009/06/12	16.75	Put	Currency Future	1,688.0000	1,668.0000	(1.185)	0	0	0
21/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	733.0000	734.0000	0.136	0	0	0
21/11/2008	£ / R 2009/06/12	18.50	Call	Currency Future	836.0000	838.0000	0.239	0	0	0
21/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,067.0000	1,053.0000	(1.312)	0	0	0
21/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,141.0000	3,123.0000	(0.573)	0	0	0
21/11/2008	£ / R 2009/06/12	18.60	Put	Currency Future	2,917.0000	2,899.0000	(0.617)	0	0	0
21/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,341.0000	1,323.0000	(1.342)	0	0	0
21/11/2008	£ / R 2009/06/12	18.60	Call	Currency Future	809.0000	811.0000	0.247	0	0	0
21/11/2008	£ / R 2009/06/12	19.00	Call	Currency Future	709.0000	710.0000	0.141	0	0	0
21/11/2008	£ / R 2009/06/12	17.80	Put	Currency Future	2,355.0000	2,338.0000	(0.722)	0	0	0
21/11/2008	£ / R 2009/06/12	16.90	Call	Currency Future	1,380.0000	1,380.0000	-	0	0	0
21/11/2008	£ / R 2009/06/12	18.65	Put	Currency Future	2,954.0000	2,936.0000	(0.609)	0	0	0
21/11/2008	£ / R 2009/06/12	19.30	Put	Currency Future	3,449.0000	3,430.0000	(0.551)	0	0	0
21/11/2008	£ / R 2009/06/12	18.50	Put	Currency Future	2,844.0000	2,826.0000	(0.633)	0	0	0
21/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,554.0000	1,556.0000	0.129	0	0	0
21/11/2008	£ / R 2009/06/12	19.45	Call	Currency Future	609.0000	610.0000	0.164	0	0	0
21/11/2008	£ / R 2009/06/12	19.15	Put	Currency Future	3,332.0000	3,313.0000	(0.570)	0	0	0
21/11/2008	£ / R 2009/06/12	19.40	Put	Currency Future	3,527.0000	3,508.0000	(0.539)	0	0	0
21/11/2008	£ / R 2009/06/12	18.70	Put	Currency Future	2,991.0000	2,973.0000	(0.602)	0	0	0
21/11/2008	£ / R 2009/06/12	15.25	Put	Currency Future	894.0000	882.0000	(1.342)	0	0	0
21/11/2008	£ / R 2009/06/12	15.45	Call	Currency Future	2,020.0000	2,027.0000	0.347	0	0	0
21/11/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,589.0000	1,571.0000	(1.133)	0	0	0
21/11/2008	£ / R 2009/06/12	19.40	Call	Currency Future	619.0000	620.0000	0.162	0	0	0
21/11/2008	£ / R 2009/06/12	18.70	Call	Currency Future	783.0000	785.0000	0.255	0	0	0
21/11/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,673.0000	1,679.0000	0.359	0	0	0
21/11/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,936.0000	1,943.0000	0.362	0	0	0
21/11/2008	£ / R 2009/06/12	17.15	Put	Currency Future	1,938.0000	1,922.0000	(0.826)	0	0	0
21/11/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,481.0000	1,482.0000	0.068	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	£ / R 2009/06/12	18.65	Call	Currency Future	796.0000	798.0000	0.251	0	0	0
21/11/2008	£ / R 2009/06/12	19.30	Call	Currency Future	640.0000	642.0000	0.313	0	0	0
21/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,141.0000	3,123.0000	(0.573)	0	0	0
21/11/2008	£ / R 2009/06/12	15.25	Call	Currency Future	2,136.0000	2,144.0000	0.375	0	0	0
21/11/2008	£ / R 2009/06/12	15.45	Put	Currency Future	978.0000	965.0000	(1.329)	0	0	0
21/11/2008	£ / R 2009/06/12	19.35	Put	Currency Future	3,488.0000	3,469.0000	(0.545)	0	0	0
21/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	733.0000	734.0000	0.136	0	0	0
21/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,632.0000	1,634.0000	0.123	0	0	0
21/11/2008	£ / R 2009/06/12	17.50	Put	Currency Future	2,158.0000	2,141.0000	(0.788)	0	0	0
21/11/2008	£ / R 2009/06/12	18.45	Call	Currency Future	850.0000	852.0000	0.235	0	0	0
21/11/2008	£ / R 2009/06/12	19.55	Put	Currency Future	3,647.0000	3,627.0000	(0.548)	0	0	0
21/11/2008	£ / R 2009/06/12	19.20	Call	Currency Future	663.0000	664.0000	0.151	0	0	0
21/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,282.0000	1,267.0000	(1.170)	0	0	0
21/11/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,463.0000	1,444.0000	(1.299)	0	0	0
21/11/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,788.0000	1,768.0000	(1.119)	0	0	0
21/11/2008	£ / R 2009/06/12	19.25	Put	Currency Future	3,410.0000	3,391.0000	(0.557)	0	0	0
21/11/2008	£ / R 2009/06/12	19.20	Put	Currency Future	3,371.0000	3,352.0000	(0.564)	0	0	0
21/11/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,908.0000	1,915.0000	0.367	0	0	0
21/11/2008	£ / R 2009/06/12	16.75	Call	Currency Future	1,429.0000	1,430.0000	0.070	0	0	0
21/11/2008	£ / R 2009/06/12	17.95	Call	Currency Future	998.0000	1,001.0000	0.301	0	0	0
21/11/2008	£ / R 2009/06/12	19.10	Call	Currency Future	685.0000	687.0000	0.292	0	0	0
21/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,067.0000	1,053.0000	(1.312)	0	0	0
21/11/2008	£ / R 2009/06/12	17.50	Call	Currency Future	1,149.0000	1,153.0000	0.348	0	0	0
21/11/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,457.0000	2,439.0000	(0.733)	0	0	0
21/11/2008	£ / R 2009/06/12	19.10	Put	Currency Future	3,294.0000	3,275.0000	(0.577)	0	0	0
21/11/2008	£ / R 2009/06/12	18.15	Call	Currency Future	936.0000	939.0000	0.321	0	0	0
21/11/2008	£ / R 2009/06/12	17.80	Call	Currency Future	1,047.0000	1,050.0000	0.287	0	0	0
21/11/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,595.0000	2,577.0000	(0.694)	0	0	0
21/11/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,094.0000	2,078.0000	(0.764)	0	0	0
21/11/2008	£ / R 2009/06/12	17.10	Call	Currency Future	1,299.0000	1,304.0000	0.385	0	0	0
21/11/2008	£ / R 2009/06/12	17.60	Call	Currency Future	1,114.0000	1,118.0000	0.359	0	0	0
21/11/2008	£ / R 2009/06/12	17.60	Put	Currency Future	2,223.0000	2,206.0000	(0.765)	0	0	0
21/11/2008	£ / R 2009/06/12	17.70	Call	Currency Future	1,080.0000	1,083.0000	0.278	0	0	0
21/11/2008	£ / R 2009/06/12	19.35	Call	Currency Future	630.0000	631.0000	0.159	0	0	0
21/11/2008	£ / R 2009/06/12	17.40	Call	Currency Future	1,186.0000	1,189.0000	0.253	0	0	0
21/11/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,190.0000	2,174.0000	(0.731)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	£ / R 2009/06/12	17.65	Call	Currency Future	1,097.0000	1,100.0000	0.273	0	0	0
21/11/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,808.0000	2,790.0000	(0.641)	0	0	0
21/11/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,190.0000	2,174.0000	(0.731)	0	0	0
21/11/2008	£ / R 2009/06/12	17.55	Call	Currency Future	1,132.0000	1,135.0000	0.265	0	0	0
21/11/2008	£ / R 2009/06/12	17.70	Put	Currency Future	2,288.0000	2,272.0000	(0.699)	0	0	0
21/11/2008	£ / R 2009/06/12	16.65	Call	Currency Future	1,464.0000	1,465.0000	0.068	0	0	0
21/11/2008	£ / R 2009/06/12	19.25	Call	Currency Future	651.0000	653.0000	0.307	0	0	0
21/11/2008	£ / R 2009/06/12	17.90	Call	Currency Future	1,014.0000	1,017.0000	0.296	0	0	0
21/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	1,319.0000	1,323.0000	0.303	0	0	0
21/11/2008	£ / R 2009/06/12	18.85	Call	Currency Future	745.0000	747.0000	0.268	0	0	0
21/11/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,422.0000	2,405.0000	(0.702)	0	0	0
21/11/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,908.0000	1,892.0000	(0.839)	0	0	0
21/11/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,877.0000	1,862.0000	(0.799)	0	0	0
21/11/2008	£ / R 2009/06/12	19.05	Call	Currency Future	697.0000	698.0000	0.143	0	0	0
21/11/2008	£ / R 2009/06/12	17.35	Call	Currency Future	1,204.0000	1,208.0000	0.332	0	0	0
21/11/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,255.0000	3,237.0000	(0.553)	0	0	0
21/11/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,062.0000	2,046.0000	(0.776)	0	0	0
21/11/2008	£ / R 2009/06/12	18.85	Put	Currency Future	3,103.0000	3,085.0000	(0.580)	0	0	0
21/11/2008	£ / R 2009/06/12	17.55	Call	Currency Future	1,132.0000	1,135.0000	0.265	0	0	0
21/11/2008	£ / R 2009/06/12	17.15	Put	Currency Future	1,938.0000	1,922.0000	(0.826)	0	0	0
21/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	915.0000	902.0000	(1.421)	0	0	0
21/11/2008	£ / R 2009/06/12	18.20	Put	Currency Future	2,630.0000	2,612.0000	(0.684)	0	0	0
21/11/2008	£ / R 2009/06/12	18.20	Call	Currency Future	921.0000	924.0000	0.326	0	0	0
21/11/2008	£ / R 2009/06/12	18.10	Put	Currency Future	2,560.0000	2,542.0000	(0.703)	0	0	0
21/11/2008	£ / R 2009/06/12	17.65	Put	Currency Future	2,255.0000	2,239.0000	(0.710)	0	0	0
21/11/2008	£ / R 2009/06/12	17.15	Call	Currency Future	1,280.0000	1,284.0000	0.313	0	0	0
21/11/2008	£ / R 2009/06/12	18.00	Call	Currency Future	982.0000	985.0000	0.305	0	0	0
21/11/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,622.0000	1,603.0000	(1.171)	0	0	0
21/11/2008	£ / R 2009/06/12	17.95	Call	Currency Future	998.0000	1,001.0000	0.301	0	0	0
21/11/2008	£ / R 2009/06/12	18.00	Put	Currency Future	2,491.0000	2,473.0000	(0.723)	0	0	0
21/11/2008	£ / R 2009/06/12	17.45	Put	Currency Future	2,126.0000	2,109.0000	(0.800)	0	0	0
21/11/2008	£ / R 2009/06/12	18.10	Call	Currency Future	952.0000	954.0000	0.210	0	0	0
21/11/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,062.0000	2,046.0000	(0.776)	0	0	0
21/11/2008	£ / R 2009/06/12	18.65	Put	Currency Future	2,954.0000	2,936.0000	(0.609)	0	0	0
21/11/2008	£ / R 2009/06/12	16.15	Call	Currency Future	1,653.0000	1,654.0000	0.060	0	0	0
21/11/2008	£ / R 2009/06/12	15.75	Call	Currency Future	1,854.0000	1,860.0000	0.324	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
21/11/2008	£ / R 2009/06/12	18.85	Call	Currency Future	745.0000	747.0000	0.268	0	0	0
21/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,775.0000	1,781.0000	0.338	0	0	0
21/11/2008	£ / R 2009/06/12	17.45	Call	Currency Future	1,167.0000	1,171.0000	0.343	0	0	0
21/11/2008	£ / R 2009/06/12	18.85	Put	Currency Future	3,103.0000	3,085.0000	(0.580)	0	0	0
21/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,183.0000	1,169.0000	(1.183)	0	0	0
21/11/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,573.0000	1,575.0000	0.127	0	0	0
21/11/2008	£ / R 2009/06/12	17.10	Call	Currency Future	1,299.0000	1,304.0000	0.385	0	0	0
21/11/2008	£ / R 2009/06/12	18.95	Call	Currency Future	721.0000	722.0000	0.139	0	0	0
21/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,827.0000	1,834.0000	0.383	0	0	0
21/11/2008	£ / R 2009/06/12	16.15	Put	Currency Future	1,311.0000	1,292.0000	(1.449)	0	0	0
21/11/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,401.0000	1,383.0000	(1.285)	0	0	0
21/11/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,908.0000	1,892.0000	(0.839)	0	0	0
21/11/2008	£ / R 2009/06/12	18.65	Call	Currency Future	796.0000	798.0000	0.251	0	0	0
21/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,136.0000	1,122.0000	(1.232)	0	0	0
21/11/2008	£ / R 2009/06/12	16.85	Call	Currency Future	1,396.0000	1,396.0000	-	0	0	0
21/11/2008	£ / R 2009/06/12	18.55	Call	Currency Future	822.0000	824.0000	0.243	0	0	0
21/11/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,432.0000	1,414.0000	(1.257)	0	0	0
21/11/2008	£ / R 2009/06/12	18.55	Put	Currency Future	2,881.0000	2,863.0000	(0.625)	0	0	0
21/11/2008	£ / R 2009/06/12	15.15	Call	Currency Future	2,196.0000	2,204.0000	0.364	0	0	0
21/11/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,593.0000	1,595.0000	0.126	0	0	0
21/11/2008	£ / R 2009/06/12	18.45	Call	Currency Future	850.0000	852.0000	0.235	0	0	0
21/11/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,754.0000	1,735.0000	(1.083)	0	0	0
21/11/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,808.0000	2,790.0000	(0.641)	0	0	0
21/11/2008	£ / R 2009/06/12	17.35	Call	Currency Future	1,204.0000	1,208.0000	0.332	0	0	0
21/11/2008	£ / R 2009/06/12	15.75	Put	Currency Future	1,113.0000	1,099.0000	(1.258)	0	0	0
21/11/2008	£ / R 2009/06/12	18.95	Put	Currency Future	3,179.0000	3,160.0000	(0.598)	0	0	0
21/11/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,255.0000	3,237.0000	(0.553)	0	0	0
21/11/2008	£ / R 2009/06/12	17.85	Put	Currency Future	2,389.0000	2,372.0000	(0.712)	0	0	0
21/11/2008	£ / R 2009/06/12	17.85	Call	Currency Future	1,030.0000	1,033.0000	0.291	0	0	0
21/11/2008	£ / R 2009/06/12	19.05	Call	Currency Future	697.0000	698.0000	0.143	0	0	0
21/11/2008	£ / R 2009/06/12	15.40	Call	Currency Future	2,049.0000	2,056.0000	0.342	0	0	0
21/11/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,457.0000	2,439.0000	(0.733)	0	0	0
21/11/2008	£ / R 2009/06/12	17.20	Call	Currency Future	1,260.0000	1,265.0000	0.397	0	0	0
21/11/2008	£ / R 2009/06/12	18.05	Put	Currency Future	2,525.0000	2,508.0000	(0.673)	0	0	0
21/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	957.0000	944.0000	(1.358)	0	0	0
21/11/2008	£ / R 2009/06/12	17.20	Put	Currency Future	1,969.0000	1,953.0000	(0.813)	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
21/11/2008	£ / R	2009/06/12	18.05	Call	Currency Future	967.0000	970.0000	0.310	0	0	0
21/11/2008	£ / R	2009/06/12	18.15	Put	Currency Future	2,595.0000	2,577.0000	(0.694)	0	0	0
21/11/2008	£ / R	2009/06/12	18.15	Call	Currency Future	936.0000	939.0000	0.321	0	0	0
21/11/2008	£ / R	2009/06/12	17.90	Put	Currency Future	2,422.0000	2,405.0000	(0.702)	0	0	0
21/11/2008	£ / R	2009/06/12	17.40	Put	Currency Future	2,094.0000	2,078.0000	(0.764)	0	0	0
21/11/2008	£ / R	2009/06/12	15.85	Put	Currency Future	1,160.0000	1,145.0000	(1.293)	0	0	0
21/11/2008	£ / R	2009/06/12	17.90	Call	Currency Future	1,014.0000	1,017.0000	0.296	0	0	0
21/11/2008	£ / R	2009/06/12	17.30	Call	Currency Future	1,223.0000	1,227.0000	0.327	0	0	0
21/11/2008	£ / R	2009/06/12	17.40	Call	Currency Future	1,186.0000	1,189.0000	0.253	0	0	0
21/11/2008	£ / R	2009/06/12	17.30	Put	Currency Future	2,031.0000	2,015.0000	(0.788)	0	0	0
21/11/2008	£ / R	2009/06/12	15.85	Call	Currency Future	1,801.0000	1,807.0000	0.333	0	0	0
21/11/2008	£ / R	2009/06/12	17.15	Call	Currency Future	1,280.0000	1,284.0000	0.313	0	0	0
21/11/2008	£ / R	2009/06/12	15.55	Call	Currency Future	1,964.0000	1,970.0000	0.305	0	0	0
21/11/2008	£ / R	2009/06/12	16.80	Put	Currency Future	1,721.0000	1,701.0000	(1.162)	0	0	0
21/11/2008	£ / R	2009/06/12	15.05	Call	Currency Future	2,257.0000	2,265.0000	0.354	0	0	0
21/11/2008	£ / R	2009/06/12	16.25	Put	Currency Future	1,371.0000	1,353.0000	(1.313)	0	0	0
21/11/2008	£ / R	2009/06/12	15.55	Put	Currency Future	1,022.0000	1,009.0000	(1.272)	0	0	0
21/11/2008	£ / R	2009/06/12	16.25	Call	Currency Future	1,612.0000	1,615.0000	0.186	0	0	0
21/11/2008	£ / R	2009/06/12	15.05	Put	Currency Future	815.0000	803.0000	(1.472)	0	0	0
21/11/2008	£ / R	2009/06/12	15.15	Put	Currency Future	854.0000	842.0000	(1.405)	0	0	0
21/11/2008	£ / R	2009/06/12	16.45	Call	Currency Future	1,536.0000	1,537.0000	0.065	0	0	0
21/11/2008	£ / R	2009/06/12	16.45	Put	Currency Future	1,494.0000	1,475.0000	(1.272)	0	0	0
21/11/2008	£ / R	2009/06/12	16.80	Call	Currency Future	1,412.0000	1,413.0000	0.071	0	0	0
21/11/2008	€ / R	2008/12/12			Currency Future	13.3548	13.3261	(0.215)	13.3800	13.2900	34,565
21/11/2008	€ / R	2008/12/12	14.25	Put	Currency Future	1,156.0000	1,157.0000	0.087	0	0	0
21/11/2008	€ / R	2008/12/12	14.60	Put	Currency Future	1,445.0000	1,450.0000	0.346	0	0	0
21/11/2008	€ / R	2008/12/12	14.45	Call	Currency Future	223.0000	198.0000	(11.211)	0	0	0
21/11/2008	€ / R	2008/12/12	13.40	Call	Currency Future	500.0000	463.0000	(7.400)	0	0	0
21/11/2008	€ / R	2008/12/12	15.10	Put	Currency Future	1,881.0000	1,890.0000	0.478	0	0	0
21/11/2008	€ / R	2008/12/12	11.80	Call	Currency Future	1,615.0000	1,585.0000	(1.858)	0	0	0
21/11/2008	€ / R	2008/12/12	14.35	Call	Currency Future	241.0000	215.0000	(10.788)	0	0	0
21/11/2008	€ / R	2008/12/12	15.10	Call	Currency Future	136.0000	116.0000	(14.706)	0	0	0
21/11/2008	€ / R	2008/12/12	11.15	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
21/11/2008	€ / R	2008/12/12	14.45	Put	Currency Future	1,319.0000	1,322.0000	0.227	0	0	0
21/11/2008	€ / R	2008/12/12	14.35	Put	Currency Future	1,236.0000	1,239.0000	0.243	0	0	0

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21/11/2008	€ / R 2008/12/12	16.20	Call	Currency Future	53.0000	46.0000	(13.208)	0	0	0
21/11/2008	€ / R 2008/12/12	13.90	Call	Currency Future	340.0000	309.0000	(9.118)	0	0	0
21/11/2008	€ / R 2008/12/12	13.80	Put	Currency Future	812.0000	808.0000	(0.493)	0	0	0
21/11/2008	€ / R 2008/12/12	14.70	Put	Currency Future	1,530.0000	1,536.0000	0.392	0	0	0
21/11/2008	€ / R 2008/12/12	14.25	Call	Currency Future	261.0000	234.0000	(10.345)	0	0	0
21/11/2008	€ / R 2008/12/12	15.90	Put	Currency Future	2,614.0000	2,630.0000	0.612	0	0	0
21/11/2008	€ / R 2008/12/12	14.70	Call	Currency Future	185.0000	163.0000	(11.892)	0	0	0
21/11/2008	€ / R 2008/12/12	13.60	Put	Currency Future	674.0000	667.0000	(1.039)	0	0	0
21/11/2008	€ / R 2008/12/12	16.20	Put	Currency Future	2,898.0000	2,920.0000	0.759	0	0	0
21/11/2008	€ / R 2008/12/12	14.40	Call	Currency Future	232.0000	207.0000	(10.776)	0	0	0
21/11/2008	€ / R 2008/12/12	9.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,196.0000	1,198.0000	0.167	0	0	0
21/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	367.0000	334.0000	(8.992)	0	0	0
21/11/2008	€ / R 2008/12/12	15.50	Call	Currency Future	97.0000	79.0000	(18.557)	0	0	0
21/11/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,038.0000	1,037.0000	(0.096)	0	0	0
21/11/2008	€ / R 2008/12/12	17.00	Put	Currency Future	3,669.0000	3,696.0000	0.736	0	0	0
21/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,196.0000	1,198.0000	0.167	0	0	0
21/11/2008	€ / R 2008/12/12	10.35	Call	Currency Future	3,022.0000	2,991.0000	(1.026)	0	0	0
21/11/2008	€ / R 2008/12/12	12.75	Put	Currency Future	228.0000	216.0000	(5.263)	0	0	0
21/11/2008	€ / R 2008/12/12	16.30	Call	Currency Future	49.0000	43.0000	(12.245)	0	0	0
21/11/2008	€ / R 2008/12/12	14.10	Call	Currency Future	292.0000	264.0000	(9.589)	0	0	0
21/11/2008	€ / R 2008/12/12	17.00	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
21/11/2008	€ / R 2008/12/12	14.40	Put	Currency Future	1,277.0000	1,281.0000	0.313	0	0	0
21/11/2008	€ / R 2008/12/12	12.25	Put	Currency Future	110.0000	103.0000	(6.364)	0	0	0
21/11/2008	€ / R 2008/12/12	16.00	Put	Currency Future	2,709.0000	2,726.0000	0.628	0	0	0
21/11/2008	€ / R 2008/12/12	12.75	Call	Currency Future	833.0000	792.0000	(4.922)	0	0	0
21/11/2008	€ / R 2008/12/12	15.50	Put	Currency Future	2,242.0000	2,253.0000	0.491	0	0	0
21/11/2008	€ / R 2008/12/12	13.80	Put	Currency Future	812.0000	808.0000	(0.493)	0	0	0
21/11/2008	€ / R 2008/12/12	13.30	Put	Currency Future	487.0000	477.0000	(2.053)	0	0	0
21/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	251.0000	224.0000	(10.757)	0	0	0
21/11/2008	€ / R 2008/12/12	15.90	Put	Currency Future	2,614.0000	2,630.0000	0.612	0	0	0
21/11/2008	€ / R 2008/12/12	12.20	Call	Currency Future	1,258.0000	1,223.0000	(2.782)	0	0	0
21/11/2008	€ / R 2008/12/12	10.70	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
21/11/2008	€ / R 2008/12/12	13.60	Call	Currency Future	428.0000	393.0000	(8.178)	0	0	0
21/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	546.0000	537.0000	(1.648)	0	0	0
21/11/2008	€ / R 2008/12/12	14.00	Call	Currency Future	315.0000	285.0000	(9.524)	0	0	0

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21/11/2008	€ / R 2008/12/12	15.90	Call	Currency Future	69.0000	56.0000	(18.841)	0	0	0
21/11/2008	€ / R 2008/12/12	10.70	Call	Currency Future	2,679.0000	2,648.0000	(1.157)	0	0	0
21/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	367.0000	334.0000	(8.992)	0	0	0
21/11/2008	€ / R 2008/12/12	13.90	Put	Currency Future	885.0000	883.0000	(0.226)	0	0	0
21/11/2008	€ / R 2008/12/12	12.05	Put	Currency Future	84.0000	81.0000	(3.571)	0	0	0
21/11/2008	€ / R 2008/12/12	9.50	Call	Currency Future	3,858.0000	3,829.0000	(0.752)	0	0	0
21/11/2008	€ / R 2008/12/12	15.90	Call	Currency Future	69.0000	56.0000	(18.841)	0	0	0
21/11/2008	€ / R 2008/12/12	12.20	Put	Currency Future	103.0000	97.0000	(5.825)	0	0	0
21/11/2008	€ / R 2008/12/12	9.90	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/11/2008	€ / R 2008/12/12	14.00	Put	Currency Future	960.0000	959.0000	(0.104)	0	0	0
21/11/2008	€ / R 2008/12/12	12.05	Call	Currency Future	1,389.0000	1,357.0000	(2.304)	0	0	0
21/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
21/11/2008	€ / R 2008/12/12	16.70	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
21/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	117.0000	110.0000	(5.983)	0	0	0
21/11/2008	€ / R 2008/12/12	13.70	Call	Currency Future	396.0000	362.0000	(8.586)	0	0	0
21/11/2008	€ / R 2008/12/12	16.70	Put	Currency Future	3,378.0000	3,405.0000	0.799	0	0	0
21/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	1,172.0000	1,136.0000	(3.072)	0	0	0
21/11/2008	€ / R 2008/12/12	13.50	Put	Currency Future	608.0000	600.0000	(1.316)	0	0	0
21/11/2008	€ / R 2008/12/12	12.80	Put	Currency Future	247.0000	235.0000	(4.858)	0	0	0
21/11/2008	€ / R 2008/12/12	14.50	Call	Currency Future	215.0000	191.0000	(11.163)	0	0	0
21/11/2008	€ / R 2008/12/12	13.55	Put	Currency Future	641.0000	633.0000	(1.248)	0	0	0
21/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	251.0000	224.0000	(10.757)	0	0	0
21/11/2008	€ / R 2008/12/12	12.65	Put	Currency Future	193.0000	181.0000	(6.218)	0	0	0
21/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	802.0000	761.0000	(5.112)	0	0	0
21/11/2008	€ / R 2008/12/12	13.55	Call	Currency Future	445.0000	409.0000	(8.090)	0	0	0
21/11/2008	€ / R 2008/12/12	14.60	Call	Currency Future	199.0000	176.0000	(11.558)	0	0	0
21/11/2008	€ / R 2008/12/12	13.30	Call	Currency Future	542.0000	503.0000	(7.196)	0	0	0
21/11/2008	€ / R 2008/12/12	12.25	Call	Currency Future	1,215.0000	1,179.0000	(2.963)	0	0	0
21/11/2008	€ / R 2008/12/12	13.75	Call	Currency Future	381.0000	348.0000	(8.661)	0	0	0
21/11/2008	€ / R 2008/12/12	9.55	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/11/2008	€ / R 2008/12/12	11.10	Call	Currency Future	2,289.0000	2,258.0000	(1.354)	0	0	0
21/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	1,130.0000	1,093.0000	(3.274)	0	0	0
21/11/2008	€ / R 2008/12/12	9.90	Call	Currency Future	3,463.0000	3,433.0000	(0.866)	0	0	0
21/11/2008	€ / R 2008/12/12	15.40	Put	Currency Future	2,151.0000	2,161.0000	0.465	0	0	0
21/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	353.0000	321.0000	(9.065)	0	0	0
21/11/2008	€ / R 2008/12/12	11.30	Call	Currency Future	2,094.0000	2,064.0000	(1.433)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	€ / R 2008/12/12	12.70	Put	Currency Future	210.0000	198.0000	(5.714)	0	0	0
21/11/2008	€ / R 2008/12/12	12.15	Put	Currency Future	96.0000	91.0000	(5.208)	0	0	0
21/11/2008	€ / R 2008/12/12	14.50	Put	Currency Future	1,360.0000	1,365.0000	0.368	0	0	0
21/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	90.0000	86.0000	(4.444)	0	0	0
21/11/2008	€ / R 2008/12/12	13.75	Put	Currency Future	777.0000	772.0000	(0.644)	0	0	0
21/11/2008	€ / R 2008/12/12	10.60	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
21/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,345.0000	1,312.0000	(2.454)	0	0	0
21/11/2008	€ / R 2008/12/12	13.45	Put	Currency Future	576.0000	568.0000	(1.389)	0	0	0
21/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
21/11/2008	€ / R 2008/12/12	11.90	Put	Currency Future	69.0000	67.0000	(2.899)	0	0	0
21/11/2008	€ / R 2008/12/12	13.45	Call	Currency Future	481.0000	444.0000	(7.692)	0	0	0
21/11/2008	€ / R 2008/12/12	9.55	Call	Currency Future	3,809.0000	3,779.0000	(0.788)	0	0	0
21/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
21/11/2008	€ / R 2008/12/12	12.70	Call	Currency Future	865.0000	824.0000	(4.740)	0	0	0
21/11/2008	€ / R 2008/12/12	9.80	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/11/2008	€ / R 2008/12/12	12.00	Call	Currency Future	1,434.0000	1,402.0000	(2.232)	0	0	0
21/11/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,524.0000	1,493.0000	(2.034)	0	0	0
21/11/2008	€ / R 2008/12/12	10.30	Call	Currency Future	3,071.0000	3,041.0000	(0.977)	0	0	0
21/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,997.0000	1,967.0000	(1.502)	0	0	0
21/11/2008	€ / R 2008/12/12	12.80	Put	Currency Future	247.0000	235.0000	(4.858)	0	0	0
21/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	50.0000	48.0000	(4.000)	0	0	0
21/11/2008	€ / R 2008/12/12	15.40	Call	Currency Future	106.0000	87.0000	(17.925)	0	0	0
21/11/2008	€ / R 2008/12/12	16.00	Call	Currency Future	63.0000	52.0000	(17.460)	0	0	0
21/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	60.0000	59.0000	(1.667)	0	0	0
21/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	802.0000	761.0000	(5.112)	0	0	0
21/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,805.0000	1,775.0000	(1.662)	0	0	0
21/11/2008	€ / R 2008/12/12	15.80	Call	Currency Future	76.0000	60.0000	(21.053)	0	0	0
21/11/2008	€ / R 2008/12/12	13.70	Put	Currency Future	742.0000	736.0000	(0.809)	0	0	0
21/11/2008	€ / R 2008/12/12	12.65	Call	Currency Future	897.0000	857.0000	(4.459)	0	0	0
21/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
21/11/2008	€ / R 2008/12/12	14.60	Call	Currency Future	199.0000	176.0000	(11.558)	0	0	0
21/11/2008	€ / R 2008/12/12	15.20	Call	Currency Future	125.0000	106.0000	(15.200)	0	0	0
21/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,997.0000	1,967.0000	(1.502)	0	0	0
21/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	848.0000	845.0000	(0.354)	0	0	0
21/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
21/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	125.0000	117.0000	(6.400)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	€ / R 2008/12/12	12.15	Call	Currency Future	1,301.0000	1,267.0000	(2.613)	0	0	0
21/11/2008	€ / R 2008/12/12	11.90	Put	Currency Future	69.0000	67.0000	(2.899)	0	0	0
21/11/2008	€ / R 2008/12/12	14.65	Call	Currency Future	192.0000	169.0000	(11.979)	0	0	0
21/11/2008	€ / R 2008/12/12	10.30	Call	Currency Future	3,071.0000	3,041.0000	(0.977)	0	0	0
21/11/2008	€ / R 2008/12/12	11.30	Call	Currency Future	2,094.0000	2,064.0000	(1.433)	0	0	0
21/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	848.0000	845.0000	(0.354)	0	0	0
21/11/2008	€ / R 2008/12/12	14.65	Put	Currency Future	1,487.0000	1,493.0000	0.403	0	0	0
21/11/2008	€ / R 2008/12/12	12.45	Call	Currency Future	1,047.0000	1,008.0000	(3.725)	0	0	0
21/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
21/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	353.0000	321.0000	(9.065)	0	0	0
21/11/2008	€ / R 2008/12/12	13.50	Call	Currency Future	463.0000	426.0000	(7.991)	0	0	0
21/11/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,524.0000	1,493.0000	(2.034)	0	0	0
21/11/2008	€ / R 2008/12/12	13.95	Call	Currency Future	327.0000	297.0000	(9.174)	0	0	0
21/11/2008	€ / R 2008/12/12	15.45	Call	Currency Future	101.0000	83.0000	(17.822)	0	0	0
21/11/2008	€ / R 2008/12/12	12.45	Put	Currency Future	142.0000	132.0000	(7.042)	0	0	0
21/11/2008	€ / R 2008/12/12	11.85	Put	Currency Future	65.0000	63.0000	(3.077)	0	0	0
21/11/2008	€ / R 2008/12/12	14.05	Call	Currency Future	304.0000	274.0000	(9.868)	0	0	0
21/11/2008	€ / R 2008/12/12	10.65	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
21/11/2008	€ / R 2008/12/12	11.10	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
21/11/2008	€ / R 2008/12/12	9.85	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/11/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,615.0000	1,585.0000	(1.858)	0	0	0
21/11/2008	€ / R 2008/12/12	15.95	Call	Currency Future	66.0000	54.0000	(18.182)	0	0	0
21/11/2008	€ / R 2008/12/12	11.65	Call	Currency Future	1,757.0000	1,727.0000	(1.707)	0	0	0
21/11/2008	€ / R 2008/12/12	11.00	Call	Currency Future	2,386.0000	2,355.0000	(1.299)	0	0	0
21/11/2008	€ / R 2008/12/12	9.85	Call	Currency Future	3,512.0000	3,483.0000	(0.826)	0	0	0
21/11/2008	€ / R 2008/12/12	15.15	Put	Currency Future	1,925.0000	1,935.0000	0.519	0	0	0
21/11/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,445.0000	1,450.0000	0.346	0	0	0
21/11/2008	€ / R 2008/12/12	10.65	Call	Currency Future	2,727.0000	2,697.0000	(1.100)	0	0	0
21/11/2008	€ / R 2008/12/12	15.15	Call	Currency Future	130.0000	111.0000	(14.615)	0	0	0
21/11/2008	€ / R 2008/12/12	11.00	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
21/11/2008	€ / R 2008/12/12	15.45	Put	Currency Future	2,197.0000	2,207.0000	0.455	0	0	0
21/11/2008	€ / R 2008/12/12	13.00	Put	Currency Future	333.0000	321.0000	(3.604)	0	0	0
21/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	546.0000	537.0000	(1.648)	0	0	0
21/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	60.0000	59.0000	(1.667)	0	0	0
21/11/2008	€ / R 2008/12/12	16.25	Call	Currency Future	51.0000	44.0000	(13.725)	0	0	0
21/11/2008	€ / R 2008/12/12	15.95	Put	Currency Future	2,662.0000	2,678.0000	0.601	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	€ / R 2008/12/12	17.40	Put	Currency Future	4,060.0000	4,088.0000	0.690	0	0	0
21/11/2008	€ / R 2008/12/12	16.25	Put	Currency Future	2,946.0000	2,968.0000	0.747	0	0	0
21/11/2008	€ / R 2008/12/12	11.65	Put	Currency Future	52.0000	51.0000	(1.923)	0	0	0
21/11/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,776.0000	2,746.0000	(1.081)	0	0	0
21/11/2008	€ / R 2008/12/12	14.05	Put	Currency Future	999.0000	998.0000	(0.100)	0	0	0
21/11/2008	€ / R 2008/12/12	10.40	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
21/11/2008	€ / R 2008/12/12	13.00	Call	Currency Future	687.0000	647.0000	(5.822)	0	0	0
21/11/2008	€ / R 2008/12/12	11.75	Put	Currency Future	56.0000	55.0000	(1.786)	0	0	0
21/11/2008	€ / R 2008/12/12	10.60	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
21/11/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,569.0000	1,539.0000	(1.912)	0	0	0
21/11/2008	€ / R 2008/12/12	11.20	Call	Currency Future	2,191.0000	2,161.0000	(1.369)	0	0	0
21/11/2008	€ / R 2008/12/12	13.10	Put	Currency Future	381.0000	369.0000	(3.150)	0	0	0
21/11/2008	€ / R 2008/12/12	12.00	Put	Currency Future	79.0000	76.0000	(3.797)	0	0	0
21/11/2008	€ / R 2008/12/12	17.40	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
21/11/2008	€ / R 2008/12/12	11.20	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
21/11/2008	€ / R 2008/12/12	11.70	Put	Currency Future	54.0000	53.0000	(1.852)	0	0	0
21/11/2008	€ / R 2008/12/12	16.60	Put	Currency Future	3,282.0000	3,309.0000	0.823	0	0	0
21/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	125.0000	117.0000	(6.400)	0	0	0
21/11/2008	€ / R 2008/12/12	10.40	Call	Currency Future	2,972.0000	2,942.0000	(1.009)	0	0	0
21/11/2008	€ / R 2008/12/12	11.70	Call	Currency Future	1,709.0000	1,679.0000	(1.755)	0	0	0
21/11/2008	€ / R 2008/12/12	16.60	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
21/11/2008	€ / R 2008/12/12	9.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/11/2008	€ / R 2008/12/12	12.85	Call	Currency Future	772.0000	731.0000	(5.311)	0	0	0
21/11/2008	€ / R 2008/12/12	9.45	Call	Currency Future	3,908.0000	3,879.0000	(0.742)	0	0	0
21/11/2008	€ / R 2008/12/12	15.00	Call	Currency Future	148.0000	128.0000	(13.514)	0	0	0
21/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	1,130.0000	1,093.0000	(3.274)	0	0	0
21/11/2008	€ / R 2008/12/12	13.95	Put	Currency Future	923.0000	921.0000	(0.217)	0	0	0
21/11/2008	€ / R 2008/12/12	9.60	Call	Currency Future	3,759.0000	3,730.0000	(0.771)	0	0	0
21/11/2008	€ / R 2008/12/12	12.85	Put	Currency Future	267.0000	255.0000	(4.494)	0	0	0
21/11/2008	€ / R 2008/12/12	9.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/11/2008	€ / R 2008/12/12	11.55	Put	Currency Future	48.0000	46.0000	(4.167)	0	0	0
21/11/2008	€ / R 2008/12/12	15.00	Put	Currency Future	1,793.0000	1,802.0000	0.502	0	0	0
21/11/2008	€ / R 2008/12/12	11.55	Call	Currency Future	1,853.0000	1,822.0000	(1.673)	0	0	0
21/11/2008	€ / R 2008/12/12	15.80	Put	Currency Future	2,521.0000	2,534.0000	0.516	0	0	0
21/11/2008	€ / R 2008/12/12	12.55	Call	Currency Future	966.0000	925.0000	(4.244)	0	0	0
21/11/2008	€ / R 2008/12/12	13.40	Call	Currency Future	500.0000	463.0000	(7.400)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	€ / R 2008/12/12	12.55	Put	Currency Future	161.0000	149.0000	(7.453)	0	0	0
21/11/2008	€ / R 2008/12/12	15.20	Put	Currency Future	1,970.0000	1,980.0000	0.508	0	0	0
21/11/2008	€ / R 2008/12/12	11.75	Call	Currency Future	1,661.0000	1,631.0000	(1.806)	0	0	0
21/11/2008	€ / R 2008/12/12	12.90	Call	Currency Future	743.0000	702.0000	(5.518)	0	0	0
21/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	2,046.0000	2,015.0000	(1.515)	0	0	0
21/11/2008	€ / R 2008/12/12	10.35	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
21/11/2008	€ / R 2008/12/12	12.90	Put	Currency Future	288.0000	276.0000	(4.167)	0	0	0
21/11/2008	€ / R 2008/12/12	11.45	Call	Currency Future	1,949.0000	1,919.0000	(1.539)	0	0	0
21/11/2008	€ / R 2008/12/12	11.15	Call	Currency Future	2,240.0000	2,209.0000	(1.384)	0	0	0
21/11/2008	€ / R 2008/12/12	9.80	Call	Currency Future	3,561.0000	3,532.0000	(0.814)	0	0	0
21/11/2008	€ / R 2008/12/12	15.35	Call	Currency Future	110.0000	92.0000	(16.364)	0	0	0
21/11/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,569.0000	1,539.0000	(1.912)	0	0	0
21/11/2008	€ / R 2008/12/12	16.30	Put	Currency Future	2,994.0000	3,017.0000	0.768	0	0	0
21/11/2008	€ / R 2008/12/12	16.45	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
21/11/2008	€ / R 2008/12/12	11.45	Put	Currency Future	44.0000	43.0000	(2.273)	0	0	0
21/11/2008	€ / R 2008/12/12	15.65	Put	Currency Future	2,381.0000	2,393.0000	0.504	0	0	0
21/11/2008	€ / R 2008/12/12	13.05	Call	Currency Future	661.0000	621.0000	(6.051)	0	0	0
21/11/2008	€ / R 2008/12/12	15.65	Call	Currency Future	86.0000	69.0000	(19.767)	0	0	0
21/11/2008	€ / R 2008/12/12	11.85	Put	Currency Future	65.0000	63.0000	(3.077)	0	0	0
21/11/2008	€ / R 2008/12/12	13.05	Put	Currency Future	356.0000	345.0000	(3.090)	0	0	0
21/11/2008	€ / R 2008/12/12	16.45	Put	Currency Future	3,138.0000	3,163.0000	0.797	0	0	0
21/11/2008	€ / R 2008/12/12	11.95	Call	Currency Future	1,479.0000	1,447.0000	(2.164)	0	0	0
21/11/2008	€ / R 2008/12/12	11.05	Call	Currency Future	2,338.0000	2,307.0000	(1.326)	0	0	0
21/11/2008	€ / R 2008/12/12	11.95	Put	Currency Future	74.0000	71.0000	(4.054)	0	0	0
21/11/2008	€ / R 2008/12/12	10.25	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
21/11/2008	€ / R 2008/12/12	10.25	Call	Currency Future	3,120.0000	3,090.0000	(0.962)	0	0	0
21/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
21/11/2008	€ / R 2008/12/12	13.20	Call	Currency Future	587.0000	547.0000	(6.814)	0	0	0
21/11/2008	€ / R 2008/12/12	11.05	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
21/11/2008	€ / R 2008/12/12	13.20	Put	Currency Future	432.0000	421.0000	(2.546)	0	0	0
21/11/2008	€ / R 2008/12/12	15.05	Call	Currency Future	142.0000	122.0000	(14.085)	0	0	0
21/11/2008	€ / R 2008/12/12	13.10	Call	Currency Future	635.0000	595.0000	(6.299)	0	0	0
21/11/2008	€ / R 2008/12/12	15.05	Put	Currency Future	1,837.0000	1,846.0000	0.490	0	0	0
21/11/2008	€ / R 2008/12/12	17.75	Put	Currency Future	4,405.0000	4,433.0000	0.636	0	0	0
21/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	2,046.0000	2,015.0000	(1.515)	0	0	0
21/11/2008	€ / R 2008/12/12	15.85	Put	Currency Future	2,568.0000	2,582.0000	0.545	0	0	0

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21/11/2008	€ / R 2008/12/12	15.30	Put	Currency Future	2,060.0000	2,070.0000	0.485	0	0	0
21/11/2008	€ / R 2008/12/12	15.85	Call	Currency Future	72.0000	58.0000	(19.444)	0	0	0
21/11/2008	€ / R 2008/12/12	17.75	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
21/11/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,776.0000	2,746.0000	(1.081)	0	0	0
21/11/2008	€ / R 2008/12/12	14.95	Put	Currency Future	1,749.0000	1,758.0000	0.515	0	0	0
21/11/2008	€ / R 2008/12/12	16.95	Put	Currency Future	3,620.0000	3,647.0000	0.746	0	0	0
21/11/2008	€ / R 2008/12/12	12.60	Call	Currency Future	931.0000	890.0000	(4.404)	0	0	0
21/11/2008	€ / R 2008/12/12	15.75	Call	Currency Future	79.0000	62.0000	(21.519)	0	0	0
21/11/2008	€ / R 2008/12/12	16.95	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
21/11/2008	€ / R 2008/12/12	14.95	Call	Currency Future	154.0000	134.0000	(12.987)	0	0	0
21/11/2008	€ / R 2008/12/12	15.35	Put	Currency Future	2,105.0000	2,115.0000	0.475	0	0	0
21/11/2008	€ / R 2008/12/12	15.75	Put	Currency Future	2,474.0000	2,486.0000	0.485	0	0	0
21/11/2008	€ / R 2008/12/12	16.15	Call	Currency Future	56.0000	47.0000	(16.071)	0	0	0
21/11/2008	€ / R 2008/12/12	12.60	Put	Currency Future	176.0000	164.0000	(6.818)	0	0	0
21/11/2008	€ / R 2008/12/12	16.55	Put	Currency Future	3,234.0000	3,261.0000	0.835	0	0	0
21/11/2008	€ / R 2008/12/12	16.15	Put	Currency Future	2,851.0000	2,871.0000	0.702	0	0	0
21/11/2008	€ / R 2008/12/12	16.10	Call	Currency Future	58.0000	49.0000	(15.517)	0	0	0
21/11/2008	€ / R 2008/12/12	16.55	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
21/11/2008	€ / R 2008/12/12	16.10	Put	Currency Future	2,803.0000	2,823.0000	0.714	0	0	0
21/11/2008	€ / R 2008/12/12	10.95	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
21/11/2008	€ / R 2008/12/12	16.90	Put	Currency Future	3,572.0000	3,599.0000	0.756	0	0	0
21/11/2008	€ / R 2008/12/12	10.15	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
21/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	1,088.0000	1,050.0000	(3.493)	0	0	0
21/11/2008	€ / R 2008/12/12	14.85	Put	Currency Future	1,661.0000	1,668.0000	0.421	0	0	0
21/11/2008	€ / R 2008/12/12	10.95	Call	Currency Future	2,435.0000	2,404.0000	(1.273)	0	0	0
21/11/2008	€ / R 2008/12/12	14.10	Call	Currency Future	292.0000	264.0000	(9.589)	0	0	0
21/11/2008	€ / R 2008/12/12	10.15	Call	Currency Future	3,219.0000	3,188.0000	(0.963)	0	0	0
21/11/2008	€ / R 2008/12/12	17.70	Call	Currency Future	10.0000	10.0000	-	0	0	0
21/11/2008	€ / R 2008/12/12	17.70	Put	Currency Future	4,356.0000	4,384.0000	0.643	0	0	0
21/11/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,038.0000	1,037.0000	(0.096)	0	0	0
21/11/2008	€ / R 2008/12/12	14.85	Call	Currency Future	166.0000	145.0000	(12.651)	0	0	0
21/11/2008	€ / R 2008/12/12	16.90	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
21/11/2008	€ / R 2008/12/12	10.85	Call	Currency Future	2,532.0000	2,501.0000	(1.224)	0	0	0
21/11/2008	€ / R 2008/12/12	15.30	Call	Currency Future	115.0000	96.0000	(16.522)	0	0	0
21/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	133.0000	124.0000	(6.767)	0	0	0
21/11/2008	€ / R 2008/12/12	14.80	Put	Currency Future	1,617.0000	1,624.0000	0.433	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	90.0000	86.0000	(4.444)	0	0	0
21/11/2008	€ / R 2008/12/12	14.80	Call	Currency Future	172.0000	150.0000	(12.791)	0	0	0
21/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,345.0000	1,312.0000	(2.454)	0	0	0
21/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
21/11/2008	€ / R 2008/12/12	10.80	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
21/11/2008	€ / R 2008/12/12	15.60	Call	Currency Future	90.0000	72.0000	(20.000)	0	0	0
21/11/2008	€ / R 2008/12/12	12.50	Put	Currency Future	151.0000	140.0000	(7.285)	0	0	0
21/11/2008	€ / R 2008/12/12	15.60	Put	Currency Future	2,335.0000	2,346.0000	0.471	0	0	0
21/11/2008	€ / R 2008/12/12	16.40	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
21/11/2008	€ / R 2008/12/12	16.40	Put	Currency Future	3,090.0000	3,114.0000	0.777	0	0	0
21/11/2008	€ / R 2008/12/12	10.80	Call	Currency Future	2,581.0000	2,550.0000	(1.201)	0	0	0
21/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	50.0000	48.0000	(4.000)	0	0	0
21/11/2008	€ / R 2008/12/12	13.65	Call	Currency Future	412.0000	377.0000	(8.495)	0	0	0
21/11/2008	€ / R 2008/12/12	10.00	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
21/11/2008	€ / R 2008/12/12	13.65	Put	Currency Future	707.0000	701.0000	(0.849)	0	0	0
21/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	1,172.0000	1,136.0000	(3.072)	0	0	0
21/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	117.0000	110.0000	(5.983)	0	0	0
21/11/2008	€ / R 2008/12/12	12.50	Call	Currency Future	1,006.0000	966.0000	(3.976)	0	0	0
21/11/2008	€ / R 2008/12/12	11.50	Call	Currency Future	1,901.0000	1,871.0000	(1.578)	0	0	0
21/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,805.0000	1,775.0000	(1.662)	0	0	0
21/11/2008	€ / R 2008/12/12	14.15	Call	Currency Future	282.0000	254.0000	(9.929)	0	0	0
21/11/2008	€ / R 2008/12/12	14.15	Put	Currency Future	1,077.0000	1,077.0000	-	0	0	0
21/11/2008	€ / R 2008/12/12	11.50	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
21/11/2008	€ / R 2008/12/12	10.00	Call	Currency Future	3,365.0000	3,335.0000	(0.892)	0	0	0
21/11/2008	€ / R 2008/12/12	10.85	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
21/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	133.0000	124.0000	(6.767)	0	0	0
21/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	1,088.0000	1,050.0000	(3.493)	0	0	0
21/11/2008	€ / R 2008/12/12	14.20	Call	Currency Future	271.0000	243.0000	(10.332)	0	0	0
21/11/2008	€ / R 2008/12/12	14.20	Put	Currency Future	1,116.0000	1,117.0000	0.090	0	0	0
21/11/2008	€ / R 2008/12/12	14.55	Put	Currency Future	1,402.0000	1,407.0000	0.357	0	0	0
21/11/2008	€ / R 2008/12/12	14.55	Call	Currency Future	207.0000	183.0000	(11.594)	0	0	0
21/11/2008	€ / R 2008/12/12	10.05	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
21/11/2008	€ / R 2008/12/12	10.05	Call	Currency Future	3,316.0000	3,286.0000	(0.905)	0	0	0
21/11/2008	€ / R 2008/12/12	10.50	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
21/11/2008	€ / R 2008/12/12	10.50	Call	Currency Future	2,874.0000	2,844.0000	(1.044)	0	0	0
21/11/2008	€ / R 2008/12/12	9.70	Put	Currency Future	5.0000	5.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	€ / R 2008/12/12	12.60	Call	Currency Future	931.0000	890.0000	(4.404)	0	0	0
21/11/2008	€ / R 2008/12/12	9.70	Call	Currency Future	3,660.0000	3,631.0000	(0.792)	0	0	0
21/11/2008	€ / R 2008/12/12	12.60	Put	Currency Future	176.0000	164.0000	(6.818)	0	0	0
21/11/2008	€ / R 2008/12/12	13.15	Call	Currency Future	611.0000	571.0000	(6.547)	0	0	0
21/11/2008	€ / R 2008/12/12	12.95	Put	Currency Future	310.0000	298.0000	(3.871)	0	0	0
21/11/2008	€ / R 2008/12/12	12.55	Put	Currency Future	161.0000	149.0000	(7.453)	0	0	0
21/11/2008	€ / R 2008/12/12	12.95	Call	Currency Future	715.0000	674.0000	(5.734)	0	0	0
21/11/2008	€ / R 2008/12/12	12.55	Call	Currency Future	966.0000	925.0000	(4.244)	0	0	0
21/11/2008	€ / R 2008/12/12	13.15	Put	Currency Future	406.0000	395.0000	(2.709)	0	0	0
21/11/2008	€ / R 2008/12/12	13.05	Put	Currency Future	356.0000	345.0000	(3.090)	0	0	0
21/11/2008	€ / R 2008/12/12	13.35	Call	Currency Future	520.0000	482.0000	(7.308)	0	0	0
21/11/2008	€ / R 2008/12/12	13.35	Put	Currency Future	515.0000	506.0000	(1.748)	0	0	0
21/11/2008	€ / R 2008/12/12	13.25	Put	Currency Future	459.0000	449.0000	(2.179)	0	0	0
21/11/2008	€ / R 2008/12/12	13.05	Call	Currency Future	661.0000	621.0000	(6.051)	0	0	0
21/11/2008	€ / R 2008/12/12	13.25	Call	Currency Future	564.0000	525.0000	(6.915)	0	0	0
21/11/2008	€ / R 2009/03/16			Currency Future	13.6681	13.6078	(0.441)	0.0000	0.0000	4,768
21/11/2008	€ / R 2009/03/16	13.65	Call	Currency Future	1,057.0000	1,005.0000	(4.920)	0	0	0
21/11/2008	€ / R 2009/03/16	13.75	Call	Currency Future	1,019.0000	969.0000	(4.907)	0	0	0
21/11/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,469.0000	1,486.0000	1.157	0	0	0
21/11/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,879.0000	1,812.0000	(3.566)	0	0	0
21/11/2008	€ / R 2009/03/16	13.90	Put	Currency Future	1,197.0000	1,209.0000	1.003	0	0	0
21/11/2008	€ / R 2009/03/16	15.40	Call	Currency Future	580.0000	549.0000	(5.345)	0	0	0
21/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	326.0000	320.0000	(1.840)	0	0	0
21/11/2008	€ / R 2009/03/16	13.75	Put	Currency Future	1,101.0000	1,111.0000	0.908	0	0	0
21/11/2008	€ / R 2009/03/16	9.90	Call	Currency Future	3,800.0000	3,742.0000	(1.526)	0	0	0
21/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,364.0000	1,380.0000	1.173	0	0	0
21/11/2008	€ / R 2009/03/16	10.10	Call	Currency Future	3,611.0000	3,553.0000	(1.606)	0	0	0
21/11/2008	€ / R 2009/03/16	16.95	Call	Currency Future	356.0000	335.0000	(5.899)	0	0	0
21/11/2008	€ / R 2009/03/16	14.30	Call	Currency Future	837.0000	794.0000	(5.137)	0	0	0
21/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	296.0000	289.0000	(2.365)	0	0	0
21/11/2008	€ / R 2009/03/16	10.70	Call	Currency Future	3,048.0000	2,985.0000	(2.067)	0	0	0
21/11/2008	€ / R 2009/03/16	13.65	Put	Currency Future	1,039.0000	1,048.0000	0.866	0	0	0
21/11/2008	€ / R 2009/03/16	11.35	Call	Currency Future	2,454.0000	2,383.0000	(2.893)	0	0	0
21/11/2008	€ / R 2009/03/16	13.70	Call	Currency Future	1,038.0000	987.0000	(4.913)	0	0	0
21/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	375.0000	370.0000	(1.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	€ / R 2009/03/16	10.70	Put	Currency Future	80.0000	77.0000	(3.750)	0	0	0
21/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,686.0000	1,707.0000	1.246	0	0	0
21/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	882.0000	837.0000	(5.102)	0	0	0
21/11/2008	€ / R 2009/03/16	10.90	Call	Currency Future	2,861.0000	2,794.0000	(2.342)	0	0	0
21/11/2008	€ / R 2009/03/16	13.70	Put	Currency Future	1,070.0000	1,079.0000	0.841	0	0	0
21/11/2008	€ / R 2009/03/16	9.90	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
21/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	3,143.0000	3,081.0000	(1.973)	0	0	0
21/11/2008	€ / R 2009/03/16	11.35	Put	Currency Future	136.0000	125.0000	(8.088)	0	0	0
21/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,439.0000	1,375.0000	(4.448)	0	0	0
21/11/2008	€ / R 2009/03/16	16.80	Put	Currency Future	3,509.0000	3,549.0000	1.140	0	0	0
21/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,914.0000	1,847.0000	(3.501)	0	0	0
21/11/2008	€ / R 2009/03/16	13.90	Call	Currency Future	965.0000	917.0000	(4.974)	0	0	0
21/11/2008	€ / R 2009/03/16	12.40	Put	Currency Future	411.0000	405.0000	(1.460)	0	0	0
21/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	570.0000	567.0000	(0.526)	0	0	0
21/11/2008	€ / R 2009/03/16	12.10	Put	Currency Future	311.0000	304.0000	(2.251)	0	0	0
21/11/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,679.0000	1,613.0000	(3.931)	0	0	0
21/11/2008	€ / R 2009/03/16	13.55	Put	Currency Future	977.0000	985.0000	0.819	0	0	0
21/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,743.0000	1,677.0000	(3.787)	0	0	0
21/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	754.0000	715.0000	(5.172)	0	0	0
21/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	229.0000	220.0000	(3.930)	0	0	0
21/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,364.0000	1,380.0000	1.173	0	0	0
21/11/2008	€ / R 2009/03/16	11.40	Put	Currency Future	144.0000	134.0000	(6.944)	0	0	0
21/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	2,097.0000	2,028.0000	(3.290)	0	0	0
21/11/2008	€ / R 2009/03/16	15.35	Call	Currency Future	589.0000	558.0000	(5.263)	0	0	0
21/11/2008	€ / R 2009/03/16	11.40	Call	Currency Future	2,412.0000	2,342.0000	(2.902)	0	0	0
21/11/2008	€ / R 2009/03/16	12.90	Call	Currency Future	1,385.0000	1,324.0000	(4.404)	0	0	0
21/11/2008	€ / R 2009/03/16	16.15	Put	Currency Future	2,942.0000	2,978.0000	1.224	0	0	0
21/11/2008	€ / R 2009/03/16	12.50	Call	Currency Future	1,616.0000	1,551.0000	(4.022)	0	0	0
21/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	75.0000	73.0000	(2.667)	0	0	0
21/11/2008	€ / R 2009/03/16	16.15	Call	Currency Future	460.0000	435.0000	(5.435)	0	0	0
21/11/2008	€ / R 2009/03/16	11.45	Call	Currency Future	2,372.0000	2,301.0000	(2.993)	0	0	0
21/11/2008	€ / R 2009/03/16	12.90	Put	Currency Future	617.0000	617.0000	-	0	0	0
21/11/2008	€ / R 2009/03/16	10.95	Call	Currency Future	2,814.0000	2,746.0000	(2.416)	0	0	0
21/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	882.0000	837.0000	(5.102)	0	0	0
21/11/2008	€ / R 2009/03/16	10.90	Put	Currency Future	93.0000	86.0000	(7.527)	0	0	0
21/11/2008	€ / R 2009/03/16	12.25	Put	Currency Future	359.0000	353.0000	(1.671)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	€ / R 2009/03/16	17.75	Put	Currency Future	4,333.0000	4,377.0000	1.015	0	0	0
21/11/2008	€ / R 2009/03/16	11.45	Put	Currency Future	153.0000	143.0000	(6.536)	0	0	0
21/11/2008	€ / R 2009/03/16	12.50	Put	Currency Future	448.0000	443.0000	(1.116)	0	0	0
21/11/2008	€ / R 2009/03/16	16.30	Put	Currency Future	3,071.0000	3,108.0000	1.205	0	0	0
21/11/2008	€ / R 2009/03/16	14.10	Call	Currency Future	898.0000	853.0000	(5.011)	0	0	0
21/11/2008	€ / R 2009/03/16	12.25	Call	Currency Future	1,777.0000	1,710.0000	(3.770)	0	0	0
21/11/2008	€ / R 2009/03/16	17.75	Call	Currency Future	251.0000	234.0000	(6.773)	0	0	0
21/11/2008	€ / R 2009/03/16	16.30	Call	Currency Future	439.0000	415.0000	(5.467)	0	0	0
21/11/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,330.0000	1,345.0000	1.128	0	0	0
21/11/2008	€ / R 2009/03/16	12.45	Put	Currency Future	429.0000	424.0000	(1.166)	0	0	0
21/11/2008	€ / R 2009/03/16	10.95	Put	Currency Future	96.0000	88.0000	(8.333)	0	0	0
21/11/2008	€ / R 2009/03/16	15.00	Call	Currency Future	660.0000	625.0000	(5.303)	0	0	0
21/11/2008	€ / R 2009/03/16	15.50	Put	Currency Future	2,394.0000	2,424.0000	1.253	0	0	0
21/11/2008	€ / R 2009/03/16	16.55	Put	Currency Future	3,288.0000	3,327.0000	1.186	0	0	0
21/11/2008	€ / R 2009/03/16	13.80	Put	Currency Future	1,132.0000	1,143.0000	0.972	0	0	0
21/11/2008	€ / R 2009/03/16	14.95	Call	Currency Future	671.0000	635.0000	(5.365)	0	0	0
21/11/2008	€ / R 2009/03/16	16.80	Call	Currency Future	377.0000	357.0000	(5.305)	0	0	0
21/11/2008	€ / R 2009/03/16	13.80	Call	Currency Future	1,001.0000	951.0000	(4.995)	0	0	0
21/11/2008	€ / R 2009/03/16	12.45	Call	Currency Future	1,647.0000	1,582.0000	(3.947)	0	0	0
21/11/2008	€ / R 2009/03/16	13.55	Call	Currency Future	1,095.0000	1,043.0000	(4.749)	0	0	0
21/11/2008	€ / R 2009/03/16	16.20	Put	Currency Future	2,985.0000	3,021.0000	1.206	0	0	0
21/11/2008	€ / R 2009/03/16	14.70	Call	Currency Future	729.0000	691.0000	(5.213)	0	0	0
21/11/2008	€ / R 2009/03/16	10.10	Put	Currency Future	43.0000	45.0000	4.651	0	0	0
21/11/2008	€ / R 2009/03/16	16.95	Put	Currency Future	3,638.0000	3,677.0000	1.072	0	0	0
21/11/2008	€ / R 2009/03/16	14.70	Put	Currency Future	1,761.0000	1,783.0000	1.249	0	0	0
21/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	507.0000	503.0000	(0.789)	0	0	0
21/11/2008	€ / R 2009/03/16	15.75	Call	Currency Future	520.0000	492.0000	(5.385)	0	0	0
21/11/2008	€ / R 2009/03/16	16.20	Call	Currency Future	453.0000	429.0000	(5.298)	0	0	0
21/11/2008	€ / R 2009/03/16	15.50	Call	Currency Future	562.0000	532.0000	(5.338)	0	0	0
21/11/2008	€ / R 2009/03/16	15.40	Put	Currency Future	2,312.0000	2,341.0000	1.254	0	0	0
21/11/2008	€ / R 2009/03/16	16.10	Put	Currency Future	2,899.0000	2,935.0000	1.242	0	0	0
21/11/2008	€ / R 2009/03/16	14.95	Put	Currency Future	1,953.0000	1,978.0000	1.280	0	0	0
21/11/2008	€ / R 2009/03/16	15.60	Call	Currency Future	545.0000	516.0000	(5.321)	0	0	0
21/11/2008	€ / R 2009/03/16	17.35	Call	Currency Future	300.0000	281.0000	(6.333)	0	0	0
21/11/2008	€ / R 2009/03/16	15.35	Put	Currency Future	2,271.0000	2,300.0000	1.277	0	0	0
21/11/2008	€ / R 2009/03/16	15.00	Put	Currency Future	1,992.0000	2,017.0000	1.255	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	€ / R 2009/03/16	17.35	Put	Currency Future	3,982.0000	4,023.0000	1.030	0	0	0
21/11/2008	€ / R 2009/03/16	13.85	Call	Currency Future	983.0000	934.0000	(4.985)	0	0	0
21/11/2008	€ / R 2009/03/16	15.60	Put	Currency Future	2,476.0000	2,508.0000	1.292	0	0	0
21/11/2008	€ / R 2009/03/16	10.65	Put	Currency Future	78.0000	75.0000	(3.846)	0	0	0
21/11/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,879.0000	1,812.0000	(3.566)	0	0	0
21/11/2008	€ / R 2009/03/16	17.00	Put	Currency Future	3,680.0000	3,720.0000	1.087	0	0	0
21/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,525.0000	1,461.0000	(4.197)	0	0	0
21/11/2008	€ / R 2009/03/16	10.65	Call	Currency Future	3,096.0000	3,033.0000	(2.035)	0	0	0
21/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,585.0000	1,520.0000	(4.101)	0	0	0
21/11/2008	€ / R 2009/03/16	9.85	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
21/11/2008	€ / R 2009/03/16	12.95	Put	Currency Future	642.0000	642.0000	-	0	0	0
21/11/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,164.0000	1,176.0000	1.031	0	0	0
21/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	467.0000	462.0000	(1.071)	0	0	0
21/11/2008	€ / R 2009/03/16	15.45	Put	Currency Future	2,353.0000	2,383.0000	1.275	0	0	0
21/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,844.0000	1,778.0000	(3.579)	0	0	0
21/11/2008	€ / R 2009/03/16	15.45	Call	Currency Future	571.0000	541.0000	(5.254)	0	0	0
21/11/2008	€ / R 2009/03/16	12.10	Put	Currency Future	311.0000	304.0000	(2.251)	0	0	0
21/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,844.0000	1,778.0000	(3.579)	0	0	0
21/11/2008	€ / R 2009/03/16	16.25	Put	Currency Future	3,028.0000	3,064.0000	1.189	0	0	0
21/11/2008	€ / R 2009/03/16	16.25	Call	Currency Future	446.0000	422.0000	(5.381)	0	0	0
21/11/2008	€ / R 2009/03/16	12.00	Call	Currency Future	1,950.0000	1,882.0000	(3.487)	0	0	0
21/11/2008	€ / R 2009/03/16	12.95	Call	Currency Future	1,360.0000	1,300.0000	(4.412)	0	0	0
21/11/2008	€ / R 2009/03/16	12.00	Put	Currency Future	281.0000	275.0000	(2.135)	0	0	0
21/11/2008	€ / R 2009/03/16	15.75	Put	Currency Future	2,602.0000	2,635.0000	1.268	0	0	0
21/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,711.0000	1,645.0000	(3.857)	0	0	0
21/11/2008	€ / R 2009/03/16	15.85	Call	Currency Future	504.0000	478.0000	(5.159)	0	0	0
21/11/2008	€ / R 2009/03/16	17.00	Call	Currency Future	349.0000	327.0000	(6.304)	0	0	0
21/11/2008	€ / R 2009/03/16	9.85	Call	Currency Future	3,848.0000	3,789.0000	(1.533)	0	0	0
21/11/2008	€ / R 2009/03/16	11.90	Call	Currency Future	2,022.0000	1,954.0000	(3.363)	0	0	0
21/11/2008	€ / R 2009/03/16	12.75	Put	Currency Future	549.0000	545.0000	(0.729)	0	0	0
21/11/2008	€ / R 2009/03/16	15.25	Put	Currency Future	2,191.0000	2,219.0000	1.278	0	0	0
21/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	754.0000	715.0000	(5.172)	0	0	0
21/11/2008	€ / R 2009/03/16	11.90	Put	Currency Future	254.0000	246.0000	(3.150)	0	0	0
21/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,525.0000	1,461.0000	(4.197)	0	0	0
21/11/2008	€ / R 2009/03/16	15.85	Put	Currency Future	2,686.0000	2,720.0000	1.266	0	0	0
21/11/2008	€ / R 2009/03/16	13.05	Put	Currency Future	693.0000	695.0000	0.289	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	507.0000	503.0000	(0.789)	0	0	0
21/11/2008	€ / R 2009/03/16	16.45	Put	Currency Future	3,201.0000	3,239.0000	1.187	0	0	0
21/11/2008	€ / R 2009/03/16	13.30	Put	Currency Future	829.0000	834.0000	0.603	0	0	0
21/11/2008	€ / R 2009/03/16	16.45	Call	Currency Future	419.0000	397.0000	(5.251)	0	0	0
21/11/2008	€ / R 2009/03/16	13.05	Call	Currency Future	1,311.0000	1,252.0000	(4.500)	0	0	0
21/11/2008	€ / R 2009/03/16	15.25	Call	Currency Future	609.0000	576.0000	(5.419)	0	0	0
21/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,686.0000	1,707.0000	1.246	0	0	0
21/11/2008	€ / R 2009/03/16	14.65	Put	Currency Future	1,724.0000	1,745.0000	1.218	0	0	0
21/11/2008	€ / R 2009/03/16	13.30	Call	Currency Future	1,197.0000	1,142.0000	(4.595)	0	0	0
21/11/2008	€ / R 2009/03/16	14.65	Call	Currency Future	742.0000	703.0000	(5.256)	0	0	0
21/11/2008	€ / R 2009/03/16	9.80	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
21/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	393.0000	387.0000	(1.527)	0	0	0
21/11/2008	€ / R 2009/03/16	9.80	Call	Currency Future	3,896.0000	3,837.0000	(1.514)	0	0	0
21/11/2008	€ / R 2009/03/16	12.75	Call	Currency Future	1,467.0000	1,403.0000	(4.363)	0	0	0
21/11/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,411.0000	1,349.0000	(4.394)	0	0	0
21/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	75.0000	73.0000	(2.667)	0	0	0
21/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	326.0000	320.0000	(1.840)	0	0	0
21/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	3,143.0000	3,081.0000	(1.973)	0	0	0
21/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,743.0000	1,677.0000	(3.787)	0	0	0
21/11/2008	€ / R 2009/03/16	13.45	Call	Currency Future	1,135.0000	1,081.0000	(4.758)	0	0	0
21/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	467.0000	462.0000	(1.071)	0	0	0
21/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	229.0000	220.0000	(3.930)	0	0	0
21/11/2008	€ / R 2009/03/16	13.45	Put	Currency Future	916.0000	923.0000	0.764	0	0	0
21/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,585.0000	1,520.0000	(4.101)	0	0	0
21/11/2008	€ / R 2009/03/16	12.85	Put	Currency Future	593.0000	592.0000	(0.169)	0	0	0
21/11/2008	€ / R 2009/03/16	13.50	Call	Currency Future	1,114.0000	1,062.0000	(4.668)	0	0	0
21/11/2008	€ / R 2009/03/16	14.50	Put	Currency Future	1,612.0000	1,632.0000	1.241	0	0	0
21/11/2008	€ / R 2009/03/16	10.15	Call	Currency Future	3,564.0000	3,506.0000	(1.627)	0	0	0
21/11/2008	€ / R 2009/03/16	14.50	Call	Currency Future	781.0000	740.0000	(5.250)	0	0	0
21/11/2008	€ / R 2009/03/16	13.10	Call	Currency Future	1,287.0000	1,229.0000	(4.507)	0	0	0
21/11/2008	€ / R 2009/03/16	11.30	Put	Currency Future	127.0000	116.0000	(8.661)	0	0	0
21/11/2008	€ / R 2009/03/16	16.55	Call	Currency Future	407.0000	385.0000	(5.405)	0	0	0
21/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	2,097.0000	2,028.0000	(3.290)	0	0	0
21/11/2008	€ / R 2009/03/16	10.15	Put	Currency Future	45.0000	48.0000	6.667	0	0	0
21/11/2008	€ / R 2009/03/16	13.10	Put	Currency Future	719.0000	722.0000	0.417	0	0	0
21/11/2008	€ / R 2009/03/16	11.30	Call	Currency Future	2,495.0000	2,424.0000	(2.846)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	€ / R 2009/03/16	15.30	Call	Currency Future	599.0000	567.0000	(5.342)	0	0	0
21/11/2008	€ / R 2009/03/16	11.70	Put	Currency Future	205.0000	196.0000	(4.390)	0	0	0
21/11/2008	€ / R 2009/03/16	16.10	Call	Currency Future	467.0000	442.0000	(5.353)	0	0	0
21/11/2008	€ / R 2009/03/16	15.95	Call	Currency Future	489.0000	463.0000	(5.317)	0	0	0
21/11/2008	€ / R 2009/03/16	13.50	Put	Currency Future	946.0000	954.0000	0.846	0	0	0
21/11/2008	€ / R 2009/03/16	15.30	Put	Currency Future	2,231.0000	2,259.0000	1.255	0	0	0
21/11/2008	€ / R 2009/03/16	11.15	Put	Currency Future	111.0000	98.0000	(11.712)	0	0	0
21/11/2008	€ / R 2009/03/16	11.60	Put	Currency Future	183.0000	173.0000	(5.464)	0	0	0
21/11/2008	€ / R 2009/03/16	15.15	Call	Currency Future	629.0000	595.0000	(5.405)	0	0	0
21/11/2008	€ / R 2009/03/16	10.50	Put	Currency Future	69.0000	70.0000	1.449	0	0	0
21/11/2008	€ / R 2009/03/16	10.50	Call	Currency Future	3,238.0000	3,178.0000	(1.853)	0	0	0
21/11/2008	€ / R 2009/03/16	9.70	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
21/11/2008	€ / R 2009/03/16	10.35	Call	Currency Future	3,377.0000	3,320.0000	(1.688)	0	0	0
21/11/2008	€ / R 2009/03/16	13.35	Put	Currency Future	858.0000	863.0000	0.583	0	0	0
21/11/2008	€ / R 2009/03/16	10.35	Put	Currency Future	59.0000	62.0000	5.085	0	0	0
21/11/2008	€ / R 2009/03/16	11.60	Call	Currency Future	2,251.0000	2,181.0000	(3.110)	0	0	0
21/11/2008	€ / R 2009/03/16	13.35	Call	Currency Future	1,176.0000	1,121.0000	(4.677)	0	0	0
21/11/2008	€ / R 2009/03/16	14.35	Put	Currency Future	1,504.0000	1,522.0000	1.197	0	0	0
21/11/2008	€ / R 2009/03/16	11.50	Put	Currency Future	163.0000	153.0000	(6.135)	0	0	0
21/11/2008	€ / R 2009/03/16	14.35	Call	Currency Future	822.0000	780.0000	(5.109)	0	0	0
21/11/2008	€ / R 2009/03/16	11.50	Call	Currency Future	2,331.0000	2,260.0000	(3.046)	0	0	0
21/11/2008	€ / R 2009/03/16	11.15	Call	Currency Future	2,629.0000	2,556.0000	(2.777)	0	0	0
21/11/2008	€ / R 2009/03/16	18.10	Put	Currency Future	4,647.0000	4,692.0000	0.968	0	0	0
21/11/2008	€ / R 2009/03/16	11.70	Call	Currency Future	2,173.0000	2,104.0000	(3.175)	0	0	0
21/11/2008	€ / R 2009/03/16	15.15	Put	Currency Future	2,110.0000	2,138.0000	1.327	0	0	0
21/11/2008	€ / R 2009/03/16	9.70	Call	Currency Future	3,992.0000	3,933.0000	(1.478)	0	0	0
21/11/2008	€ / R 2009/03/16	15.95	Put	Currency Future	2,771.0000	2,806.0000	1.263	0	0	0
21/11/2008	€ / R 2009/03/16	10.20	Put	Currency Future	49.0000	51.0000	4.082	0	0	0
21/11/2008	€ / R 2009/03/16	16.75	Put	Currency Future	3,465.0000	3,505.0000	1.154	0	0	0
21/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	2,059.0000	1,991.0000	(3.303)	0	0	0
21/11/2008	€ / R 2009/03/16	14.40	Call	Currency Future	808.0000	766.0000	(5.198)	0	0	0
21/11/2008	€ / R 2009/03/16	11.75	Put	Currency Future	217.0000	208.0000	(4.147)	0	0	0
21/11/2008	€ / R 2009/03/16	10.20	Call	Currency Future	3,517.0000	3,459.0000	(1.649)	0	0	0
21/11/2008	€ / R 2009/03/16	11.75	Call	Currency Future	2,135.0000	2,066.0000	(3.232)	0	0	0
21/11/2008	€ / R 2009/03/16	14.40	Put	Currency Future	1,540.0000	1,558.0000	1.169	0	0	0
21/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	194.0000	184.0000	(5.155)	0	0	0

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21/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	241.0000	233.0000	(3.320)	0	0	0
21/11/2008	€ / R 2009/03/16	11.95	Put	Currency Future	268.0000	260.0000	(2.985)	0	0	0
21/11/2008	€ / R 2009/03/16	12.20	Call	Currency Future	1,810.0000	1,744.0000	(3.646)	0	0	200
21/11/2008	€ / R 2009/03/16	10.45	Call	Currency Future	3,285.0000	3,226.0000	(1.796)	0	0	0
21/11/2008	€ / R 2009/03/16	11.95	Call	Currency Future	1,986.0000	1,918.0000	(3.424)	0	0	0
21/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	296.0000	289.0000	(2.365)	0	0	0
21/11/2008	€ / R 2009/03/16	12.70	Put	Currency Future	528.0000	524.0000	(0.758)	0	0	0
21/11/2008	€ / R 2009/03/16	16.75	Call	Currency Future	383.0000	363.0000	(5.222)	0	0	0
21/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,914.0000	1,847.0000	(3.501)	0	0	0
21/11/2008	€ / R 2009/03/16	12.70	Call	Currency Future	1,496.0000	1,432.0000	(4.278)	0	0	0
21/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	2,212.0000	2,142.0000	(3.165)	0	0	0
21/11/2008	€ / R 2009/03/16	17.30	Call	Currency Future	306.0000	287.0000	(6.209)	0	0	0
21/11/2008	€ / R 2009/03/16	11.55	Put	Currency Future	173.0000	163.0000	(5.780)	0	0	0
21/11/2008	€ / R 2009/03/16	17.30	Put	Currency Future	3,938.0000	3,979.0000	1.041	0	0	0
21/11/2008	€ / R 2009/03/16	11.55	Call	Currency Future	2,291.0000	2,221.0000	(3.055)	0	0	0
21/11/2008	€ / R 2009/03/16	18.10	Call	Currency Future	215.0000	200.0000	(6.977)	0	0	0
21/11/2008	€ / R 2009/03/16	16.50	Put	Currency Future	3,245.0000	3,283.0000	1.171	0	0	0
21/11/2008	€ / R 2009/03/16	13.25	Put	Currency Future	801.0000	805.0000	0.499	0	0	0
21/11/2008	€ / R 2009/03/16	16.50	Call	Currency Future	413.0000	391.0000	(5.327)	0	0	0
21/11/2008	€ / R 2009/03/16	12.20	Put	Currency Future	342.0000	336.0000	(1.754)	0	0	0
21/11/2008	€ / R 2009/03/16	15.70	Put	Currency Future	2,560.0000	2,592.0000	1.250	0	0	0
21/11/2008	€ / R 2009/03/16	13.25	Call	Currency Future	1,219.0000	1,163.0000	(4.594)	0	0	0
21/11/2008	€ / R 2009/03/16	15.70	Call	Currency Future	528.0000	500.0000	(5.303)	0	0	0
21/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	375.0000	370.0000	(1.333)	0	0	0
21/11/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,411.0000	1,349.0000	(4.394)	0	0	0
21/11/2008	€ / R 2009/03/16	12.40	Put	Currency Future	411.0000	405.0000	(1.460)	0	0	0
21/11/2008	€ / R 2009/03/16	12.85	Put	Currency Future	593.0000	592.0000	(0.169)	0	0	0
21/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	2,212.0000	2,142.0000	(3.165)	0	0	0
21/11/2008	€ / R 2009/03/16	14.55	Call	Currency Future	767.0000	727.0000	(5.215)	0	0	0
21/11/2008	€ / R 2009/03/16	14.45	Put	Currency Future	1,576.0000	1,595.0000	1.206	0	0	0
21/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	2,059.0000	1,991.0000	(3.303)	0	0	0
21/11/2008	€ / R 2009/03/16	10.30	Put	Currency Future	55.0000	58.0000	5.455	0	0	0
21/11/2008	€ / R 2009/03/16	10.30	Call	Currency Future	3,423.0000	3,366.0000	(1.665)	0	0	0
21/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	241.0000	233.0000	(3.320)	0	0	0
21/11/2008	€ / R 2009/03/16	14.45	Call	Currency Future	794.0000	753.0000	(5.164)	0	0	0
21/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	194.0000	184.0000	(5.155)	0	0	0

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21/11/2008	€ / R 2009/03/16	14.55	Put	Currency Future	1,649.0000	1,669.0000	1.213	0	0	0
21/11/2008	€ / R 2009/03/16	11.10	Call	Currency Future	2,675.0000	2,603.0000	(2.692)	0	0	0
21/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,439.0000	1,375.0000	(4.448)	0	0	0
21/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	570.0000	567.0000	(0.526)	0	0	0
21/11/2008	€ / R 2009/03/16	14.20	Call	Currency Future	867.0000	822.0000	(5.190)	0	0	0
21/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,711.0000	1,645.0000	(3.857)	0	0	0
21/11/2008	€ / R 2009/03/16	14.00	Call	Currency Future	931.0000	884.0000	(5.048)	0	0	0
21/11/2008	€ / R 2009/03/16	11.00	Put	Currency Future	100.0000	91.0000	(9.000)	0	0	0
21/11/2008	€ / R 2009/03/16	11.00	Call	Currency Future	2,768.0000	2,698.0000	(2.529)	0	0	0
21/11/2008	€ / R 2009/03/16	14.05	Call	Currency Future	914.0000	868.0000	(5.033)	0	0	0
21/11/2008	€ / R 2009/03/16	14.20	Put	Currency Future	1,399.0000	1,415.0000	1.144	0	0	0
21/11/2008	€ / R 2009/03/16	14.90	Put	Currency Future	1,914.0000	1,938.0000	1.254	0	0	0
21/11/2008	€ / R 2009/03/16	15.80	Call	Currency Future	512.0000	485.0000	(5.273)	0	0	0
21/11/2008	€ / R 2009/03/16	15.80	Put	Currency Future	2,644.0000	2,677.0000	1.248	0	0	0
21/11/2008	€ / R 2009/03/16	16.60	Put	Currency Future	3,332.0000	3,371.0000	1.170	0	0	0
21/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	487.0000	482.0000	(1.027)	0	0	0
21/11/2008	€ / R 2009/03/16	16.60	Call	Currency Future	400.0000	379.0000	(5.250)	0	0	0
21/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	487.0000	482.0000	(1.027)	0	0	0
21/11/2008	€ / R 2009/03/16	14.00	Put	Currency Future	1,263.0000	1,276.0000	1.029	0	0	0
21/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,555.0000	1,490.0000	(4.180)	0	0	0
21/11/2008	€ / R 2009/03/16	14.90	Call	Currency Future	682.0000	646.0000	(5.279)	0	0	0
21/11/2008	€ / R 2009/03/16	11.10	Put	Currency Future	107.0000	96.0000	(10.280)	0	0	0
21/11/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,469.0000	1,486.0000	1.157	0	0	0
21/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,555.0000	1,490.0000	(4.180)	0	0	0
21/11/2008	€ / R 2009/03/16	10.45	Put	Currency Future	67.0000	68.0000	1.493	0	0	0
21/11/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,679.0000	1,613.0000	(3.931)	0	0	0
21/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	393.0000	387.0000	(1.527)	0	0	0
21/11/2008	€ / R 2009/03/16	10.80	Put	Currency Future	86.0000	82.0000	(4.651)	0	0	0
21/11/2008	€ / R 2009/03/16	14.80	Call	Currency Future	705.0000	668.0000	(5.248)	0	0	0
21/11/2008	€ / R 2009/03/16	14.80	Put	Currency Future	1,837.0000	1,860.0000	1.252	0	0	0
21/11/2008	€ / R 2009/03/16	16.40	Call	Currency Future	426.0000	403.0000	(5.399)	0	0	0
21/11/2008	€ / R 2009/03/16	14.05	Put	Currency Future	1,296.0000	1,310.0000	1.080	0	0	0
21/11/2008	€ / R 2009/03/16	16.40	Put	Currency Future	3,158.0000	3,195.0000	1.172	0	0	0
21/11/2008	€ / R 2009/03/16	10.80	Call	Currency Future	2,955.0000	2,889.0000	(2.234)	0	0	0
21/11/2008	€ / R 2009/03/16	14.30	Call	Currency Future	837.0000	794.0000	(5.137)	0	0	0
21/11/2008	€ / R 2009/03/16	10.00	Put	Currency Future	37.0000	39.0000	5.405	0	0	0

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21/11/2008	€ / R 2009/03/16	15.90	Call	Currency Future	497.0000	470.0000	(5.433)	0	0	0
21/11/2008	€ / R 2009/03/16	14.10	Call	Currency Future	898.0000	853.0000	(5.011)	0	0	0
21/11/2008	€ / R 2009/03/16	15.10	Put	Currency Future	2,071.0000	2,097.0000	1.255	0	0	0
21/11/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,330.0000	1,345.0000	1.128	0	0	0
21/11/2008	€ / R 2009/03/16	15.10	Call	Currency Future	639.0000	605.0000	(5.321)	0	0	0
21/11/2008	€ / R 2009/03/16	15.90	Put	Currency Future	2,729.0000	2,763.0000	1.246	0	0	0
21/11/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,007.0000	1,016.0000	0.894	0	0	0
21/11/2008	€ / R 2009/03/16	16.70	Call	Currency Future	389.0000	368.0000	(5.398)	0	0	0
21/11/2008	€ / R 2009/03/16	13.60	Call	Currency Future	1,076.0000	1,024.0000	(4.833)	0	0	0
21/11/2008	€ / R 2009/03/16	16.70	Put	Currency Future	3,420.0000	3,460.0000	1.170	0	0	0
21/11/2008	€ / R 2009/03/16	13.00	Put	Currency Future	667.0000	668.0000	0.150	0	0	0
21/11/2008	€ / R 2009/03/16	13.00	Call	Currency Future	1,335.0000	1,276.0000	(4.419)	0	0	0
21/11/2008	€ / R 2009/03/16	10.00	Call	Currency Future	3,705.0000	3,647.0000	(1.565)	0	0	0
21/11/2008	€ / R 2009/03/16	11.25	Call	Currency Future	2,537.0000	2,466.0000	(2.799)	0	0	0
21/11/2008	€ / R 2009/03/16	13.60	Call	Currency Future	1,076.0000	1,024.0000	(4.833)	0	0	0
21/11/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,007.0000	1,016.0000	0.894	0	0	0
21/11/2008	€ / R 2009/03/16	13.85	Call	Currency Future	983.0000	934.0000	(4.985)	0	0	0
21/11/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,164.0000	1,176.0000	1.031	0	0	0
21/11/2008	€ / R 2009/03/16	13.20	Put	Currency Future	773.0000	777.0000	0.517	0	0	0
21/11/2008	€ / R 2009/03/16	13.40	Put	Currency Future	887.0000	893.0000	0.676	0	0	0
21/11/2008	€ / R 2009/03/16	13.40	Call	Currency Future	1,155.0000	1,101.0000	(4.675)	0	0	0
21/11/2008	€ / R 2009/03/16	13.55	Put	Currency Future	977.0000	985.0000	0.819	0	0	0
21/11/2008	€ / R 2009/03/16	13.20	Call	Currency Future	1,242.0000	1,185.0000	(4.589)	0	0	0
21/11/2008	€ / R 2009/03/16	13.55	Call	Currency Future	1,095.0000	1,043.0000	(4.749)	0	0	0
21/11/2008	€ / R 2009/03/16	16.05	Call	Currency Future	475.0000	449.0000	(5.474)	0	0	0
21/11/2008	€ / R 2009/03/16	16.05	Put	Currency Future	2,857.0000	2,892.0000	1.225	0	0	0
21/11/2008	€ / R 2009/03/16	16.85	Put	Currency Future	3,554.0000	3,592.0000	1.069	0	0	0
21/11/2008	€ / R 2009/03/16	16.85	Call	Currency Future	372.0000	350.0000	(5.914)	0	0	0
21/11/2008	€ / R 2009/03/16	11.25	Put	Currency Future	119.0000	108.0000	(9.244)	0	0	0
21/11/2008	€ / R 2009/06/12			Currency Future	13.9434	13.8627	(0.579)	0.0000	0.0000	1,000
21/11/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,255.0000	1,277.0000	1.753	0	0	0
21/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	1,122.0000	1,060.0000	(5.526)	0	0	0
21/11/2008	€ / R 2009/06/12	13.15	Put	Currency Future	858.0000	857.0000	(0.117)	0	0	0
21/11/2008	€ / R 2009/06/12	13.70	Put	Currency Future	1,134.0000	1,153.0000	1.675	0	0	0
21/11/2008	€ / R 2009/06/12	12.25	Put	Currency Future	515.0000	509.0000	(1.165)	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
21/11/2008	€ / R 2009/06/12	14.35	Put	Currency Future	1,548.0000	1,567.0000	1.227	0	0	0
21/11/2008	€ / R 2009/06/12	13.70	Call	Currency Future	1,378.0000	1,316.0000	(4.499)	0	0	0
21/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,578.0000	1,597.0000	1.204	0	0	0
21/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	2,311.0000	2,225.0000	(3.721)	0	0	0
21/11/2008	€ / R 2009/06/12	13.15	Call	Currency Future	1,651.0000	1,569.0000	(4.967)	0	0	0
21/11/2008	€ / R 2009/06/12	13.90	Call	Currency Future	1,299.0000	1,239.0000	(4.619)	0	0	0
21/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	1,044.0000	984.0000	(5.747)	0	0	0
21/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	468.0000	462.0000	(1.282)	0	0	0
21/11/2008	€ / R 2009/06/12	12.25	Call	Currency Future	2,208.0000	2,122.0000	(3.895)	0	0	0
21/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,701.0000	1,721.0000	1.176	0	0	0
21/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,979.0000	1,894.0000	(4.295)	0	0	0
21/11/2008	€ / R 2009/06/12	14.45	Call	Currency Future	1,102.0000	1,041.0000	(5.535)	0	0	0
21/11/2008	€ / R 2009/06/12	14.50	Call	Currency Future	1,082.0000	1,021.0000	(5.638)	0	0	0
21/11/2008	€ / R 2009/06/12	14.00	Put	Currency Future	1,318.0000	1,341.0000	1.745	0	0	0
21/11/2008	€ / R 2009/06/12	14.25	Call	Currency Future	1,174.0000	1,120.0000	(4.600)	0	0	0
21/11/2008	€ / R 2009/06/12	14.00	Call	Currency Future	1,262.0000	1,204.0000	(4.596)	0	0	0
21/11/2008	€ / R 2009/06/12	12.50	Put	Currency Future	599.0000	595.0000	(0.668)	0	0	0
21/11/2008	€ / R 2009/06/12	14.35	Call	Currency Future	1,142.0000	1,080.0000	(5.429)	0	0	0
21/11/2008	€ / R 2009/06/12	14.25	Put	Currency Future	1,481.0000	1,507.0000	1.756	0	0	0
21/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	636.0000	631.0000	(0.786)	0	0	0
21/11/2008	€ / R 2009/06/12	14.50	Put	Currency Future	1,639.0000	1,659.0000	1.220	0	0	0
21/11/2008	€ / R 2009/06/12	14.45	Put	Currency Future	1,608.0000	1,628.0000	1.244	0	0	0
21/11/2008	€ / R 2009/06/12	12.45	Call	Currency Future	2,075.0000	1,989.0000	(4.145)	0	0	0
21/11/2008	€ / R 2009/06/12	15.05	Put	Currency Future	1,992.0000	2,017.0000	1.255	0	0	0
21/11/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,075.0000	1,092.0000	1.581	0	0	0
21/11/2008	€ / R 2009/06/12	15.05	Call	Currency Future	885.0000	830.0000	(6.215)	0	0	0
21/11/2008	€ / R 2009/06/12	12.75	Call	Currency Future	1,886.0000	1,801.0000	(4.507)	0	0	0
21/11/2008	€ / R 2009/06/12	12.70	Call	Currency Future	1,916.0000	1,832.0000	(4.384)	0	0	0
21/11/2008	€ / R 2009/06/12	12.50	Call	Currency Future	2,043.0000	1,957.0000	(4.209)	0	0	0
21/11/2008	€ / R 2009/06/12	12.70	Put	Currency Future	673.0000	669.0000	(0.594)	0	0	0
21/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,947.0000	1,863.0000	(4.314)	0	0	0
21/11/2008	€ / R 2009/06/12	12.75	Put	Currency Future	692.0000	688.0000	(0.578)	0	0	0
21/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	971.0000	913.0000	(5.973)	0	0	0
21/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,827.0000	1,850.0000	1.259	0	0	0
21/11/2008	€ / R 2009/06/12	13.35	Call	Currency Future	1,542.0000	1,462.0000	(5.188)	0	0	0
21/11/2008	€ / R 2009/06/12	12.45	Put	Currency Future	582.0000	577.0000	(0.859)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	€ / R 2009/06/12	13.35	Put	Currency Future	949.0000	949.0000	-	0	0	0
21/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	654.0000	650.0000	(0.612)	0	0	0
21/11/2008	€ / R 2009/06/12	14.75	Call	Currency Future	989.0000	930.0000	(5.966)	0	0	0
21/11/2008	€ / R 2009/06/12	12.35	Put	Currency Future	548.0000	542.0000	(1.095)	0	0	0
21/11/2008	€ / R 2009/06/12	14.95	Put	Currency Future	1,925.0000	1,950.0000	1.299	0	0	0
21/11/2008	€ / R 2009/06/12	14.90	Call	Currency Future	936.0000	879.0000	(6.090)	0	0	0
21/11/2008	€ / R 2009/06/12	14.95	Call	Currency Future	919.0000	862.0000	(6.202)	0	0	0
21/11/2008	€ / R 2009/06/12	14.90	Put	Currency Future	1,892.0000	1,916.0000	1.268	0	0	0
21/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	396.0000	390.0000	(1.515)	0	0	0
21/11/2008	€ / R 2009/06/12	12.35	Put	Currency Future	548.0000	542.0000	(1.095)	0	0	0
21/11/2008	€ / R 2009/06/12	14.85	Put	Currency Future	1,860.0000	1,883.0000	1.237	0	0	0
21/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	806.0000	753.0000	(6.576)	0	0	0
21/11/2008	€ / R 2009/06/12	13.25	Put	Currency Future	903.0000	902.0000	(0.111)	0	0	0
21/11/2008	€ / R 2009/06/12	15.40	Call	Currency Future	776.0000	724.0000	(6.701)	0	0	0
21/11/2008	€ / R 2009/06/12	11.65	Call	Currency Future	2,638.0000	2,551.0000	(3.298)	0	0	0
21/11/2008	€ / R 2009/06/12	12.35	Call	Currency Future	2,141.0000	2,055.0000	(4.017)	0	0	0
21/11/2008	€ / R 2009/06/12	14.85	Call	Currency Future	953.0000	896.0000	(5.981)	0	0	0
21/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,162.0000	2,190.0000	1.295	0	0	0
21/11/2008	€ / R 2009/06/12	11.65	Put	Currency Future	345.0000	338.0000	(2.029)	0	0	0
21/11/2008	€ / R 2009/06/12	14.75	Put	Currency Future	1,795.0000	1,818.0000	1.281	0	0	0
21/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,569.0000	1,488.0000	(5.163)	0	0	0
21/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	806.0000	753.0000	(6.576)	0	0	0
21/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	2,277.0000	2,190.0000	(3.821)	0	0	0
21/11/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,382.0000	1,406.0000	1.737	0	0	0
21/11/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,418.0000	1,354.0000	(4.513)	0	0	0
21/11/2008	€ / R 2009/06/12	15.40	Put	Currency Future	2,232.0000	2,261.0000	1.299	0	0	0
21/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,490.0000	2,403.0000	(3.494)	0	0	0
21/11/2008	€ / R 2009/06/12	14.55	Call	Currency Future	1,063.0000	1,003.0000	(5.644)	0	0	0
21/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	1,226.0000	1,169.0000	(4.649)	0	0	0
21/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	468.0000	462.0000	(1.282)	0	0	0
21/11/2008	€ / R 2009/06/12	15.50	Call	Currency Future	747.0000	696.0000	(6.827)	0	0	0
21/11/2008	€ / R 2009/06/12	12.15	Put	Currency Future	483.0000	477.0000	(1.242)	0	0	0
21/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,162.0000	2,190.0000	1.295	0	0	0
21/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	926.0000	925.0000	(0.108)	0	0	0
21/11/2008	€ / R 2009/06/12	15.50	Put	Currency Future	2,303.0000	2,333.0000	1.303	0	0	0
21/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	732.0000	728.0000	(0.546)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	2,346.0000	2,260.0000	(3.666)	0	0	0
21/11/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,680.0000	1,597.0000	(4.940)	0	0	0
21/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,825.0000	1,741.0000	(4.603)	0	0	0
21/11/2008	€ / R 2009/06/12	13.25	Call	Currency Future	1,596.0000	1,515.0000	(5.075)	0	0	0
21/11/2008	€ / R 2009/06/12	15.60	Put	Currency Future	2,375.0000	2,406.0000	1.305	0	0	0
21/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,338.0000	1,277.0000	(4.559)	0	0	0
21/11/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,439.0000	1,373.0000	(4.587)	0	0	0
21/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	1,226.0000	1,169.0000	(4.649)	0	0	0
21/11/2008	€ / R 2009/06/12	15.60	Call	Currency Future	718.0000	669.0000	(6.825)	0	0	0
21/11/2008	€ / R 2009/06/12	12.30	Put	Currency Future	531.0000	526.0000	(0.942)	0	0	0
21/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,194.0000	1,214.0000	1.675	0	0	0
21/11/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,382.0000	1,406.0000	1.737	0	0	0
21/11/2008	€ / R 2009/06/12	12.30	Call	Currency Future	2,175.0000	2,088.0000	(4.000)	0	0	0
21/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	926.0000	925.0000	(0.108)	0	0	0
21/11/2008	€ / R 2009/06/12	12.15	Put	Currency Future	483.0000	477.0000	(1.242)	0	0	0
21/11/2008	€ / R 2009/06/12	12.95	Call	Currency Future	1,766.0000	1,682.0000	(4.757)	0	0	0
21/11/2008	€ / R 2009/06/12	12.35	Call	Currency Future	2,141.0000	2,055.0000	(4.017)	0	0	0
21/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	2,346.0000	2,260.0000	(3.666)	0	0	0
21/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	654.0000	650.0000	(0.612)	0	0	0
21/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	617.0000	613.0000	(0.648)	0	0	0
21/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	453.0000	447.0000	(1.325)	0	0	0
21/11/2008	€ / R 2009/06/12	12.95	Put	Currency Future	772.0000	770.0000	(0.259)	0	0	0
21/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	2,277.0000	2,190.0000	(3.821)	0	0	0
21/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	815.0000	813.0000	(0.245)	0	0	0
21/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	2,011.0000	1,925.0000	(4.276)	0	0	0
21/11/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,045.0000	1,061.0000	1.531	0	0	0
21/11/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,708.0000	1,625.0000	(4.859)	0	0	0
21/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,947.0000	1,863.0000	(4.314)	0	0	0
21/11/2008	€ / R 2009/06/12	14.55	Put	Currency Future	1,670.0000	1,690.0000	1.198	0	0	0
21/11/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,516.0000	1,436.0000	(5.277)	0	0	0
21/11/2008	€ / R 2009/06/12	13.40	Put	Currency Future	973.0000	973.0000	-	0	0	0
21/11/2008	€ / R 2009/06/12	13.10	Put	Currency Future	836.0000	834.0000	(0.239)	0	0	0
21/11/2008	€ / R 2009/06/12	12.20	Call	Currency Future	2,242.0000	2,156.0000	(3.836)	0	0	0
21/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	617.0000	613.0000	(0.648)	0	0	0
21/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	396.0000	390.0000	(1.515)	0	0	0
21/11/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,350.0000	1,373.0000	1.704	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	€ / R 2009/06/12	11.95	Put	Currency Future	424.0000	418.0000	(1.415)	0	0	0
21/11/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,516.0000	1,436.0000	(5.277)	0	0	0
21/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	2,311.0000	2,225.0000	(3.721)	0	0	0
21/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	2,011.0000	1,925.0000	(4.276)	0	0	0
21/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	453.0000	447.0000	(1.325)	0	0	0
21/11/2008	€ / R 2009/06/12	12.20	Put	Currency Future	499.0000	493.0000	(1.202)	0	0	0
21/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,701.0000	1,721.0000	1.176	0	0	0
21/11/2008	€ / R 2009/06/12	11.95	Call	Currency Future	2,418.0000	2,330.0000	(3.639)	0	0	0
21/11/2008	€ / R 2009/06/12	14.05	Call	Currency Future	1,243.0000	1,186.0000	(4.586)	0	0	0
21/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	1,044.0000	984.0000	(5.747)	0	0	0
21/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,578.0000	1,597.0000	1.204	0	0	0
21/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	971.0000	913.0000	(5.973)	0	0	0
21/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,338.0000	1,277.0000	(4.559)	0	0	0
21/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,194.0000	1,214.0000	1.675	0	0	0
21/11/2008	€ / R 2009/06/12	15.00	Call	Currency Future	902.0000	846.0000	(6.208)	0	0	0
21/11/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,075.0000	1,092.0000	1.581	0	0	0
21/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	1,122.0000	1,060.0000	(5.526)	0	0	0
21/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,490.0000	2,403.0000	(3.494)	0	0	0
21/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,827.0000	1,850.0000	1.259	0	0	0
21/11/2008	€ / R 2009/06/12	15.10	Put	Currency Future	2,025.0000	2,051.0000	1.284	0	0	0
21/11/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,418.0000	1,354.0000	(4.513)	0	0	0
21/11/2008	€ / R 2009/06/12	15.00	Put	Currency Future	1,958.0000	1,983.0000	1.277	0	0	0
21/11/2008	€ / R 2009/06/12	15.10	Call	Currency Future	869.0000	814.0000	(6.329)	0	0	0
21/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,515.0000	1,537.0000	1.452	0	0	0
21/11/2008	€ / R 2009/06/12	11.75	Put	Currency Future	370.0000	363.0000	(1.892)	0	0	0
21/11/2008	€ / R 2009/06/12	13.40	Put	Currency Future	973.0000	973.0000	-	0	0	0
21/11/2008	€ / R 2009/06/12	11.70	Call	Currency Future	2,601.0000	2,513.0000	(3.383)	0	0	0
21/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,569.0000	1,488.0000	(5.163)	0	0	0
21/11/2008	€ / R 2009/06/12	12.40	Put	Currency Future	565.0000	559.0000	(1.062)	0	0	0
21/11/2008	€ / R 2009/06/12	14.65	Call	Currency Future	1,025.0000	966.0000	(5.756)	0	0	0
21/11/2008	€ / R 2009/06/12	14.65	Put	Currency Future	1,732.0000	1,753.0000	1.212	0	0	0
21/11/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,680.0000	1,597.0000	(4.940)	0	0	0
21/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	1,158.0000	1,099.0000	(5.095)	0	0	0
21/11/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,795.0000	1,712.0000	(4.624)	0	0	0
21/11/2008	€ / R 2009/06/12	12.90	Put	Currency Future	752.0000	749.0000	(0.399)	0	0	0
21/11/2008	€ / R 2009/06/12	14.05	Call	Currency Future	1,243.0000	1,186.0000	(4.586)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	€ / R 2009/06/12	12.00	Call	Currency Future	2,382.0000	2,295.0000	(3.652)	0	0	0
21/11/2008	€ / R 2009/06/12	13.10	Put	Currency Future	836.0000	834.0000	(0.239)	0	0	0
21/11/2008	€ / R 2009/06/12	12.00	Put	Currency Future	438.0000	432.0000	(1.370)	0	0	0
21/11/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,350.0000	1,373.0000	1.704	0	0	0
21/11/2008	€ / R 2009/06/12	12.40	Call	Currency Future	2,108.0000	2,022.0000	(4.080)	0	0	0
21/11/2008	€ / R 2009/06/12	14.15	Put	Currency Future	1,415.0000	1,439.0000	1.696	0	0	0
21/11/2008	€ / R 2009/06/12	11.90	Put	Currency Future	410.0000	404.0000	(1.463)	0	0	0
21/11/2008	€ / R 2009/06/12	11.90	Call	Currency Future	2,453.0000	2,366.0000	(3.547)	0	0	0
21/11/2008	€ / R 2009/06/12	14.15	Call	Currency Future	1,208.0000	1,152.0000	(4.636)	0	0	0
21/11/2008	€ / R 2009/06/12	11.80	Put	Currency Future	383.0000	376.0000	(1.828)	0	0	0
21/11/2008	€ / R 2009/06/12	11.70	Put	Currency Future	357.0000	350.0000	(1.961)	0	0	0
21/11/2008	€ / R 2009/06/12	11.80	Call	Currency Future	2,526.0000	2,439.0000	(3.444)	0	0	0
21/11/2008	€ / R 2009/06/12	11.75	Call	Currency Future	2,563.0000	2,476.0000	(3.394)	0	0	0
21/11/2008	€ / R 2009/06/12	14.20	Put	Currency Future	1,448.0000	1,473.0000	1.727	0	0	0
21/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,825.0000	1,741.0000	(4.603)	0	0	0
21/11/2008	€ / R 2009/06/12	14.90	Put	Currency Future	1,892.0000	1,916.0000	1.268	0	0	0
21/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	732.0000	728.0000	(0.546)	0	0	0
21/11/2008	€ / R 2009/06/12	14.90	Call	Currency Future	936.0000	879.0000	(6.090)	0	0	0
21/11/2008	€ / R 2009/06/12	14.20	Call	Currency Future	1,191.0000	1,136.0000	(4.618)	0	0	0
21/11/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,255.0000	1,277.0000	1.753	0	0	0
21/11/2008	€ / R 2009/06/12	12.80	Put	Currency Future	712.0000	708.0000	(0.562)	0	0	0
21/11/2008	€ / R 2009/06/12	15.20	Call	Currency Future	837.0000	783.0000	(6.452)	0	0	0
21/11/2008	€ / R 2009/06/12	15.20	Put	Currency Future	2,093.0000	2,120.0000	1.290	0	0	0
21/11/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,855.0000	1,771.0000	(4.528)	0	0	0
21/11/2008	€ / R 2009/06/12	13.90	Call	Currency Future	1,299.0000	1,239.0000	(4.619)	0	0	0
21/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	636.0000	631.0000	(0.786)	0	0	0
21/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,515.0000	1,537.0000	1.452	0	0	0
21/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,979.0000	1,894.0000	(4.295)	0	0	0
21/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	1,158.0000	1,099.0000	(5.095)	0	0	0
21/11/2008	€ / R 2009/06/12	14.70	Call	Currency Future	1,007.0000	948.0000	(5.859)	0	0	0
21/11/2008	€ / R 2009/06/12	14.70	Put	Currency Future	1,763.0000	1,785.0000	1.248	0	0	0
21/11/2008	€ / R 2009/06/12	12.40	Put	Currency Future	565.0000	559.0000	(1.062)	0	0	0
21/11/2008	€ / R 2009/06/12	13.00	Call	Currency Future	1,737.0000	1,654.0000	(4.778)	0	0	0
21/11/2008	€ / R 2009/06/12	12.90	Put	Currency Future	752.0000	749.0000	(0.399)	0	0	0
21/11/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,795.0000	1,712.0000	(4.624)	0	0	0
21/11/2008	€ / R 2009/06/12	13.20	Put	Currency Future	880.0000	879.0000	(0.114)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	€ / R	2009/06/12	13.20	Call	Currency Future	1,624.0000	1,542.0000	(5.049)	0	0	0
21/11/2008	€ / R	2009/06/12	13.00	Put	Currency Future	793.0000	791.0000	(0.252)	0	0	0
21/11/2008	€ / R	2009/06/12	12.30	Call	Currency Future	2,175.0000	2,088.0000	(4.000)	0	0	0
21/11/2008	€ / R	2009/06/12	13.75	Put	Currency Future	1,164.0000	1,183.0000	1.632	0	0	0
21/11/2008	€ / R	2009/06/12	13.75	Call	Currency Future	1,357.0000	1,296.0000	(4.495)	0	0	0
21/11/2008	€ / R	2009/06/12	13.55	Put	Currency Future	1,045.0000	1,061.0000	1.531	0	0	0
21/11/2008	€ / R	2009/06/12	13.55	Call	Currency Future	1,439.0000	1,373.0000	(4.587)	0	0	0
21/11/2008	€ / R	2009/06/12	12.30	Put	Currency Future	531.0000	526.0000	(0.942)	0	0	0
21/11/2008	€ / R	2009/06/12	12.40	Call	Currency Future	2,108.0000	2,022.0000	(4.080)	0	0	0
21/11/2008	€ / R	2009/06/12	12.80	Call	Currency Future	1,855.0000	1,771.0000	(4.528)	0	0	0
21/11/2008	€ / R	2009/06/12	13.45	Put	Currency Future	996.0000	997.0000	0.100	0	0	0
21/11/2008	€ / R	2009/06/12	13.45	Call	Currency Future	1,490.0000	1,410.0000	(5.369)	0	0	0
21/11/2008	€ / R	2009/06/12	13.05	Put	Currency Future	815.0000	813.0000	(0.245)	0	0	0
21/11/2008	€ / R	2009/06/12	12.80	Put	Currency Future	712.0000	708.0000	(0.562)	0	0	0
21/11/2008	€ / R	2009/06/12	13.05	Call	Currency Future	1,708.0000	1,625.0000	(4.859)	0	0	0
21/11/2008	€ / R	2009/06/12	13.50	Put	Currency Future	1,021.0000	1,029.0000	0.784	0	0	0
21/11/2008	€ / R	2009/06/12	13.95	Call	Currency Future	1,280.0000	1,221.0000	(4.609)	0	0	0
21/11/2008	€ / R	2009/06/12	13.50	Call	Currency Future	1,464.0000	1,391.0000	(4.986)	0	0	0
21/11/2008	€ / R	2009/06/12	13.95	Put	Currency Future	1,287.0000	1,309.0000	1.709	0	0	0
21/11/2008	€ / R	2009/06/12	13.85	Put	Currency Future	1,225.0000	1,245.0000	1.633	0	0	0
21/11/2008	€ / R	2009/06/12	13.85	Call	Currency Future	1,318.0000	1,258.0000	(4.552)	0	0	0
21/11/2008	€ / R	2009/06/12	13.65	Call	Currency Future	1,398.0000	1,336.0000	(4.435)	0	0	0
21/11/2008	€ / R	2009/06/12	13.65	Put	Currency Future	1,105.0000	1,123.0000	1.629	0	0	0
21/11/2008	€ / R	2009/06/12	14.15	Put	Currency Future	1,415.0000	1,439.0000	1.696	0	0	0
21/11/2008	€ / R	2009/06/12	13.65	Put	Currency Future	1,105.0000	1,123.0000	1.629	0	0	0
21/11/2008	€ / R	2009/06/12	14.15	Call	Currency Future	1,208.0000	1,152.0000	(4.636)	0	0	0
21/11/2008	€ / R	2009/06/12	13.65	Call	Currency Future	1,398.0000	1,336.0000	(4.435)	0	0	0
21/11/2008	ALBI	2009/02/05			Index Future	287.1570	289.8650	0.943	0.0000	0.0000	607
21/11/2008	ALBI	2009/05/07			Index Future	295.2700	298.0590	0.945	0.0000	0.0000	0
21/11/2008	ALBI	2009/08/06			Index Future	300.3620	302.6440	0.760	0.0000	0.0000	0
21/11/2008	CRD1	2009/02/05			Index Future	120.7900	121.6760	0.734	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
21/11/2008	CRD1	2009/05/07			Index Future	124.2030	125.1530	0.765	0.0000	0.0000	0
21/11/2008	CRD1	2009/08/06			Index Future	127.5570	128.5340	0.766	0.0000	0.0000	2
21/11/2008	GOVI	2009/02/05			jGovi	288.9550	291.5370	0.894	291.1100	291.1100	501
21/11/2008	GOVI	2009/05/07			jGovi	297.1200	299.8690	0.925	0.0000	0.0000	0
21/11/2008	GOVI	2009/08/06			jGovi	305.1440	307.9710	0.926	0.0000	0.0000	0
21/11/2008	ILBI	2009/02/05			Index Future	342.5040	341.4050	(0.321)	0.0000	0.0000	1
21/11/2008	ILBI	2009/05/07			Index Future	352.3360	351.2090	(0.320)	0.0000	0.0000	0
21/11/2008	J153	2010/08/31			jSwap	9.8700	9.5200	(3.546)	0.0000	0.0000	0
21/11/2008	J157	2015/09/15			jSwap	8.7140	8.4110	(3.477)	0.0000	0.0000	0
21/11/2008	J186	2026/12/21			jSwap	7.9780	7.7350	(3.046)	0.0000	0.0000	0
21/11/2008	J201	2014/12/22			jSwap	8.9410	8.6470	(3.288)	0.0000	0.0000	0
21/11/2008	J203	2017/09/15			jSwap	8.5960	8.3310	(3.083)	0.0000	0.0000	0
21/11/2008	J204	2018/12/21			jSwap	8.6390	8.4180	(2.558)	0.0000	0.0000	0
21/11/2008	J207	2020/01/15			jSwap	8.5130	8.3060	(2.432)	0.0000	0.0000	0
21/11/2008	JBAR	2005/12/21			jBar	12.2750	12.2250	(0.407)	0.0000	0.0000	0
21/11/2008	JFRA	2009/02/05			jFra	11.1330	10.8340	(2.686)	0.0000	0.0000	0
21/11/2008	JFRA	2009/05/07			jFra	9.7360	9.3120	(4.355)	0.0000	0.0000	0
21/11/2008	JFRA	2009/08/06			jFra	8.7780	8.3010	(5.434)	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
21/11/2008	JFRA	2009/11/05			jFra	8.2600	7.7490	(6.186)	0.0000	0.0000	0
21/11/2008	JN02	2009/02/05			jNote	8.8280	8.3940	(4.916)	0.0000	0.0000	0
21/11/2008	JN02	2009/05/07			jNote	8.4220	7.9690	(5.379)	0.0000	0.0000	0
21/11/2008	JN02	2009/08/06			jNote	8.2070	7.7560	(5.495)	0.0000	0.0000	0
21/11/2008	JN05	2009/02/05			jNote	8.4090	8.0770	(3.948)	0.0000	0.0000	0
21/11/2008	JN05	2009/05/07			jNote	8.2330	7.9060	(3.972)	0.0000	0.0000	0
21/11/2008	JN05	2009/08/06			jNote	8.1410	7.8250	(3.882)	0.0000	0.0000	0
21/11/2008	JN10	2009/02/05			jNote	8.1950	7.9650	(2.807)	0.0000	0.0000	0
21/11/2008	JN10	2009/05/07			jNote	8.0720	7.8450	(2.812)	0.0000	0.0000	0
21/11/2008	JN10	2009/08/06			jNote	7.9960	7.7720	(2.801)	0.0000	0.0000	0
21/11/2008	JROD	2008/11/28			jRod	11.8030	11.8020	(0.008)	0.0000	0.0000	0
21/11/2008	JROD	2008/12/31			jRod	11.9330	11.9370	0.034	0.0000	0.0000	0
21/11/2008	JROD	2009/01/30			jRod	12.1390	12.1300	(0.074)	0.0000	0.0000	0
21/11/2008	JROD	2009/02/27			jRod	12.0540	12.0160	(0.315)	0.0000	0.0000	0
21/11/2008	JROD	2009/03/31			jRod	12.1100	11.9910	(0.983)	0.0000	0.0000	0
21/11/2008	JROD	2009/04/30			jRod	12.1090	11.8820	(1.875)	0.0000	0.0000	0
21/11/2008	JROD	2009/05/29			jRod	11.9700	11.7470	(1.863)	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
21/11/2008	JROD	2009/06/30			jRod	11.9070	11.6090	(2.503)	0.0000	0.0000	0
21/11/2008	OTH1	2009/02/05			Index Future	277.3470	280.1130	0.997	0.0000	0.0000	0
21/11/2008	OTH1	2009/05/07			Index Future	285.1840	288.1190	1.029	0.0000	0.0000	0
21/11/2008	OTH1	2009/08/06			Index Future	292.8860	295.9030	1.030	0.0000	0.0000	3
21/11/2008	R153	2009/02/05			Bond Future	8.3200	7.9570	(4.363)	0.0000	0.0000	4,514
21/11/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	2,502.0000	3,025.0000	20.903	0	0	0
21/11/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	35.0000	14.0000	(60.000)	0	0	0
21/11/2008	R153	2009/05/07			Bond Future	7.7420	7.3050	(5.645)	0.0000	0.0000	0
21/11/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	704.0000	549.0000	(22.017)	0	0	0
21/11/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,602.0000	3,006.0000	15.527	0	0	0
21/11/2008	R153	2009/08/06			Bond Future	6.9640	6.4170	(7.855)	0.0000	0.0000	0
21/11/2008	R153	2009/08/06	10.00	Call	Option on Bond Future	4,049.0000	4,472.0000	10.447	0	0	0
21/11/2008	R153	2009/08/06	10.00	Put	Option on Bond Future	950.0000	800.0000	(15.789)	0	0	0
21/11/2008	R153	2009/08/06	9.75	Call	Option on Bond Future	3,874.0000	4,288.0000	10.687	0	0	0
21/11/2008	R153	2009/08/06	9.75	Put	Option on Bond Future	1,025.0000	866.0000	(15.512)	0	0	0
21/11/2008	R157	2009/02/05			Bond Future	8.3150	8.1080	(2.489)	8.0700	8.0700	7,070
21/11/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	3,566.0000	4,438.0000	24.453	0	0	600
21/11/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	1,072.0000	734.0000	(31.530)	0	0	0
21/11/2008	R157	2009/02/05	8.25	Call	Option on Bond Future	1,902.0000	2,524.0000	32.702	0	0	850
21/11/2008	R157	2009/02/05	8.25	Put	Option on Bond Future	2,280.0000	1,692.0000	(25.789)	0	0	0
21/11/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	428.0000	268.0000	(37.383)	0	0	850
21/11/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	5,710.0000	6,759.0000	18.371	0	0	0
21/11/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	84.0000	46.0000	(45.238)	0	0	0
21/11/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	6,898.0000	8,006.0000	16.063	0	0	600
21/11/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	254.0000	152.0000	(40.157)	0	0	0
21/11/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	9,393.0000	10,565.0000	12.477	0	0	0
21/11/2008	R157	2009/05/07			Bond Future	8.1670	7.9490	(2.669)	0.0000	0.0000	1,624
21/11/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	1,210.0000	915.0000	(24.380)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	5,818.0000	6,766.0000	16.294	0	0	0
21/11/2008	R157	2009/08/06			Bond Future	8.0230	7.7930	(2.867)	0.0000	0.0000	5,000
21/11/2008	R157	2009/08/06	9.25	Put	Option on Bond Future	296.0000	181.0000	(38.851)	0	0	0
21/11/2008	R157	2009/08/06	9.25	Call	Option on Bond Future	6,830.0000	7,991.0000	16.999	0	0	0
21/11/2008	R186	2009/02/05			Bond Future	8.1590	8.0280	(1.606)	8.0000	8.0600	2,830
21/11/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/11/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	10,991.0000	12,420.0000	13.002	0	0	0
21/11/2008	R186	2009/05/07			Bond Future	8.0630	7.9290	(1.662)	0.0000	0.0000	0
21/11/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	9,598.0000	11,057.0000	15.201	0	0	0
21/11/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	14.0000	5.0000	(64.286)	0	0	0
21/11/2008	R186	2009/08/06			Bond Future	7.9750	7.8370	(1.730)	0.0000	0.0000	2,500
21/11/2008	R186	2009/08/06	9.00	Call	Option on Bond Future	10,501.0000	11,999.0000	14.265	0	0	0
21/11/2008	R186	2009/08/06	9.00	Put	Option on Bond Future	35.0000	15.0000	(57.143)	0	0	0
21/11/2008	R196	2009/02/05			Bond Future	12.1270	11.9920	(1.113)	0.0000	0.0000	0
21/11/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	922.0000	919.0000	(0.325)	0	0	0
21/11/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	992.0000	983.0000	(0.907)	0	0	0
21/11/2008	R196	2009/05/07			Bond Future	11.4010	11.0610	(2.982)	0.0000	0.0000	0
21/11/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	99.0000	137.0000	38.384	0	0	0
21/11/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	218.0000	155.0000	(28.899)	0	0	0
21/11/2008	R201	2009/02/05			Bond Future	8.3970	8.1800	(2.584)	0.0000	0.0000	2
21/11/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	47.0000	15.0000	(68.085)	0	0	0
21/11/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	3,880.0000	4,853.0000	25.077	0	0	0
21/11/2008	R201	2009/05/07			Bond Future	8.2170	7.9880	(2.787)	0.0000	0.0000	0
21/11/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	165.0000	86.0000	(47.879)	0	0	0
21/11/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	4,675.0000	5,631.0000	20.449	0	0	0
21/11/2008	R201	2009/08/06			Bond Future	8.0420	7.8000	(3.009)	0.0000	0.0000	0
21/11/2008	R201	2009/08/06	9.25	Put	Option on Bond Future	243.0000	145.0000	(40.329)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	R201	2009/08/06	9.25	Call	Option on Bond Future	5,355.0000	6,320.0000	18.021	0	0	0
21/11/2008	R203	2009/02/05			Bond Future	8.3460	8.1620	(2.205)	0.0000	0.0000	0
21/11/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	5,269.0000	6,379.0000	21.067	0	0	0
21/11/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	9.0000	2.0000	(77.778)	0	0	0
21/11/2008	R203	2009/05/07			Bond Future	8.2110	8.0190	(2.338)	0.0000	0.0000	0
21/11/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	135.0000	62.0000	(54.074)	0	0	0
21/11/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	4,704.0000	5,785.0000	22.980	0	0	0
21/11/2008	R203	2009/08/06			Bond Future	8.0800	7.8810	(2.463)	0.0000	0.0000	0
21/11/2008	R203	2009/08/06	9.25	Call	Option on Bond Future	6,718.0000	7,847.0000	16.806	0	0	0
21/11/2008	R203	2009/08/06	9.25	Put	Option on Bond Future	110.0000	57.0000	(48.182)	0	0	0
21/11/2008	R204	2009/02/05			Bond Future	8.3570	8.1730	(2.202)	0.0000	0.0000	9
21/11/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
21/11/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	5,612.0000	6,820.0000	21.525	0	0	0
21/11/2008	R204	2009/05/07			Bond Future	8.2360	8.0450	(2.319)	0.0000	0.0000	0
21/11/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	4,914.0000	6,096.0000	24.054	0	0	0
21/11/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	116.0000	49.0000	(57.759)	0	0	0
21/11/2008	R204	2009/08/06			Bond Future	8.1220	7.9250	(2.426)	0.0000	0.0000	0
21/11/2008	R204	2009/08/06	9.25	Put	Option on Bond Future	75.0000	34.0000	(54.667)	0	0	0
21/11/2008	R204	2009/08/06	9.25	Call	Option on Bond Future	7,003.0000	8,242.0000	17.692	0	0	0
21/11/2008	R206	2009/02/05			Bond Future	8.3950	8.1560	(2.847)	0.0000	0.0000	1,730
21/11/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	66.0000	23.0000	(65.152)	0	0	0
21/11/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	3,318.0000	4,208.0000	26.823	0	0	0
21/11/2008	R206	2009/05/07			Bond Future	8.1950	7.9410	(3.099)	0.0000	0.0000	0
21/11/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	340.0000	196.0000	(42.353)	0	0	0
21/11/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	3,311.0000	4,128.0000	24.675	0	0	0
21/11/2008	R206	2009/08/06			Bond Future	7.9950	7.7240	(3.390)	0.0000	0.0000	0
21/11/2008	R206	2009/08/06	9.25	Call	Option on Bond Future	4,710.0000	5,588.0000	18.641	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	R206	2009/08/06	9.25	Put	Option on Bond Future	285.0000	175.0000	(38.596)	0	0	0
21/11/2008	R207	2009/02/05			Bond Future	8.3340	8.1500	(2.208)	0.0000	0.0000	0
21/11/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	5,897.0000	7,144.0000	21.146	0	0	0
21/11/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
21/11/2008	R207	2009/05/07			Bond Future	8.2240	8.0350	(2.298)	0.0000	0.0000	0
21/11/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	5,091.0000	6,321.0000	24.160	0	0	0
21/11/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	75.0000	28.0000	(62.667)	0	0	0
21/11/2008	R207	2009/08/06			Bond Future	8.1210	7.9250	(2.413)	0.0000	0.0000	0
21/11/2008	R207	2009/08/06	9.25	Call	Option on Bond Future	7,197.0000	8,489.0000	17.952	0	0	0
21/11/2008	R207	2009/08/06	9.25	Put	Option on Bond Future	46.0000	19.0000	(58.696)	0	0	0
21/11/2008	R208	2009/02/05			Bond Future	8.2940	8.1210	(2.086)	0.0000	0.0000	0
21/11/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	3,159.0000	4,329.0000	37.037	0	0	0
21/11/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	58.0000	13.0000	(77.586)	0	0	0
21/11/2008	R208	2009/05/07			Bond Future	8.1830	8.0110	(2.102)	0.0000	0.0000	0
21/11/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	141.0000	57.0000	(59.574)	0	0	0
21/11/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	3,978.0000	5,103.0000	28.281	0	0	0
21/11/2008	R208	2009/08/06			Bond Future	8.1220	7.9560	(2.044)	0.0000	0.0000	0
21/11/2008	R208	2009/08/06	9.25	Put	Option on Bond Future	33.0000	14.0000	(57.576)	0	0	0
21/11/2008	R208	2009/08/06	9.25	Call	Option on Bond Future	7,421.0000	8,562.0000	15.375	0	0	0
21/11/2008	R209	2009/02/05			Bond Future	7.7740	7.6640	(1.415)	0.0000	0.0000	5,545
21/11/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	10,625.0000	11,702.0000	10.136	0	0	0
21/11/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/11/2008	R209	2009/05/07			Bond Future	7.6930	7.5810	(1.456)	0.0000	0.0000	0
21/11/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	11,399.0000	12,510.0000	9.746	0	0	0
21/11/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/11/2008	R209	2009/08/06			Bond Future	7.6190	7.5050	(1.496)	0.0000	0.0000	0
21/11/2008	R209	2009/08/06	8.75	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0

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21/11/2008	R209	2009/08/06	8.75	Call	Option on Bond Future	10,139.0000	11,282.0000	11.273	0	0	0
21/11/2008	TRT1	2009/02/05			Index Future	285.2430	287.7970	0.895	0.0000	0.0000	0
21/11/2008	TRT1	2009/05/07			Index Future	293.3030	296.0220	0.927	0.0000	0.0000	0
21/11/2008	TRT1	2009/08/06			Index Future	301.2240	304.0200	0.928	0.0000	0.0000	100
21/11/2008	ZAAD	2008/12/12			Currency Future	6.6152	6.5652	(0.756)	6.6500	6.6500	5,464
21/11/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	514.0000	472.0000	(8.171)	0	0	0
21/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,310.0000	1,355.0000	3.435	0	0	0
21/11/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	307.0000	327.0000	6.515	0	0	0
21/11/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	69.0000	58.0000	(15.942)	0	0	0
21/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	94.0000	80.0000	(14.894)	0	0	0
21/11/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	253.0000	225.0000	(11.067)	0	0	0
21/11/2008	ZAAD	2008/12/12	8.00	Put	Currency Future	1,405.0000	1,451.0000	3.274	0	0	0
21/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	272.0000	243.0000	(10.662)	0	0	0
21/11/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	779.0000	815.0000	4.621	0	0	0
21/11/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	99.0000	107.0000	8.081	0	0	0
21/11/2008	ZAAD	2008/12/12	8.00	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
21/11/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	253.0000	225.0000	(11.067)	0	0	0
21/11/2008	ZAAD	2008/12/12	7.65	Call	Currency Future	45.0000	37.0000	(17.778)	0	0	0
21/11/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	338.0000	360.0000	6.509	0	0	0
21/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
21/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	991.0000	1,031.0000	4.036	0	0	0
21/11/2008	ZAAD	2008/12/12	6.10	Put	Currency Future	74.0000	80.0000	8.108	0	0	0
21/11/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	63.0000	69.0000	9.524	0	0	0
21/11/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	404.0000	429.0000	6.188	0	0	0
21/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	56.0000	47.0000	(16.071)	0	0	0
21/11/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	629.0000	584.0000	(7.154)	0	0	0
21/11/2008	ZAAD	2008/12/12	7.80	Call	Currency Future	32.0000	26.0000	(18.750)	0	0	0
21/11/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	219.0000	194.0000	(11.416)	0	0	0
21/11/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	904.0000	943.0000	4.314	0	0	0
21/11/2008	ZAAD	2008/12/12	7.65	Put	Currency Future	1,080.0000	1,122.0000	3.889	0	0	0
21/11/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	219.0000	194.0000	(11.416)	0	0	0
21/11/2008	ZAAD	2008/12/12	5.75	Call	Currency Future	887.0000	839.0000	(5.411)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	ZAAD 2008/12/12	7.70	Call	Currency Future	40.0000	33.0000	(17.500)	0	0	0
21/11/2008	ZAAD 2008/12/12	7.45	Put	Currency Future	904.0000	943.0000	4.314	0	0	0
21/11/2008	ZAAD 2008/12/12	6.20	Put	Currency Future	99.0000	107.0000	8.081	0	0	0
21/11/2008	ZAAD 2008/12/12	5.85	Call	Currency Future	797.0000	750.0000	(5.897)	0	0	0
21/11/2008	ZAAD 2008/12/12	7.40	Call	Currency Future	77.0000	65.0000	(15.584)	0	0	0
21/11/2008	ZAAD 2008/12/12	6.70	Put	Currency Future	338.0000	360.0000	6.509	0	0	0
21/11/2008	ZAAD 2008/12/12	7.75	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
21/11/2008	ZAAD 2008/12/12	6.45	Call	Currency Future	361.0000	327.0000	(9.418)	0	0	0
21/11/2008	ZAAD 2008/12/12	7.70	Put	Currency Future	1,125.0000	1,168.0000	3.822	0	0	0
21/11/2008	ZAAD 2008/12/12	6.45	Put	Currency Future	196.0000	211.0000	7.653	0	0	0
21/11/2008	ZAAD 2008/12/12	6.10	Call	Currency Future	589.0000	545.0000	(7.470)	0	0	0
21/11/2008	ZAAD 2008/12/12	5.85	Put	Currency Future	32.0000	35.0000	9.375	0	0	0
21/11/2008	ZAAD 2008/12/12	7.80	Put	Currency Future	1,217.0000	1,261.0000	3.615	0	0	0
21/11/2008	ZAAD 2008/12/12	6.80	Put	Currency Future	404.0000	429.0000	6.188	0	0	0
21/11/2008	ZAAD 2008/12/12	7.05	Put	Currency Future	586.0000	617.0000	5.290	0	0	0
21/11/2008	ZAAD 2008/12/12	7.40	Put	Currency Future	861.0000	900.0000	4.530	0	0	0
21/11/2008	ZAAD 2008/12/12	6.00	Call	Currency Future	669.0000	624.0000	(6.726)	0	0	0
21/11/2008	ZAAD 2008/12/12	6.40	Put	Currency Future	173.0000	186.0000	7.514	0	0	0
21/11/2008	ZAAD 2008/12/12	7.70	Call	Currency Future	40.0000	33.0000	(17.500)	0	0	0
21/11/2008	ZAAD 2008/12/12	6.00	Put	Currency Future	54.0000	58.0000	7.407	0	0	0
21/11/2008	ZAAD 2008/12/12	6.65	Call	Currency Future	272.0000	243.0000	(10.662)	0	0	0
21/11/2008	ZAAD 2008/12/12	7.05	Call	Currency Future	151.0000	132.0000	(12.583)	0	0	0
21/11/2008	ZAAD 2008/12/12	7.10	Put	Currency Future	623.0000	655.0000	5.136	0	0	0
21/11/2008	ZAAD 2008/12/12	6.85	Put	Currency Future	439.0000	465.0000	5.923	0	0	0
21/11/2008	ZAAD 2008/12/12	7.70	Put	Currency Future	1,125.0000	1,168.0000	3.822	0	0	0
21/11/2008	ZAAD 2008/12/12	7.75	Put	Currency Future	1,171.0000	1,214.0000	3.672	0	0	0
21/11/2008	ZAAD 2008/12/12	6.90	Put	Currency Future	475.0000	502.0000	5.684	0	0	0
21/11/2008	ZAAD 2008/12/12	7.45	Call	Currency Future	69.0000	58.0000	(15.942)	0	0	0
21/11/2008	ZAAD 2008/12/12	7.10	Call	Currency Future	138.0000	120.0000	(13.043)	0	0	0
21/11/2008	ZAAD 2008/12/12	6.90	Call	Currency Future	190.0000	168.0000	(11.579)	0	0	0
21/11/2008	ZAAD 2008/12/12	6.25	Put	Currency Future	114.0000	124.0000	8.772	0	0	0
21/11/2008	ZAAD 2008/12/12	6.40	Call	Currency Future	388.0000	351.0000	(9.536)	0	0	0
21/11/2008	ZAAD 2008/12/12	6.60	Call	Currency Future	292.0000	261.0000	(10.616)	0	0	0
21/11/2008	ZAAD 2008/12/12	6.15	Put	Currency Future	86.0000	93.0000	8.140	0	0	0
21/11/2008	ZAAD 2008/12/12	7.60	Put	Currency Future	1,035.0000	1,076.0000	3.961	0	0	0
21/11/2008	ZAAD 2008/12/12	6.85	Call	Currency Future	204.0000	180.0000	(11.765)	0	0	0

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21/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	196.0000	211.0000	7.653	0	0	0
21/11/2008	ZAAD	2008/12/12	5.90	Put	Currency Future	39.0000	42.0000	7.692	0	0	0
21/11/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	307.0000	327.0000	6.515	0	0	0
21/11/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	361.0000	327.0000	(9.418)	0	0	0
21/11/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	480.0000	439.0000	(8.542)	0	0	0
21/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	711.0000	665.0000	(6.470)	0	0	0
21/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	551.0000	508.0000	(7.804)	0	0	0
21/11/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	132.0000	142.0000	7.576	0	0	0
21/11/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	660.0000	694.0000	5.152	0	0	0
21/11/2008	ZAAD	2008/12/12	5.75	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
21/11/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	514.0000	472.0000	(8.171)	0	0	0
21/11/2008	ZAAD	2008/12/12	5.90	Call	Currency Future	754.0000	707.0000	(6.233)	0	0	0
21/11/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	629.0000	584.0000	(7.154)	0	0	0
21/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
21/11/2008	ZAAD	2008/12/12	5.80	Call	Currency Future	842.0000	794.0000	(5.701)	0	0	0
21/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	126.0000	109.0000	(13.492)	0	0	0
21/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,310.0000	1,355.0000	3.435	0	0	0
21/11/2008	ZAAD	2008/12/12	5.80	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
21/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	177.0000	156.0000	(11.864)	0	0	0
21/11/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	447.0000	408.0000	(8.725)	0	0	0
21/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	46.0000	49.0000	6.522	0	0	0
21/11/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	370.0000	394.0000	6.486	0	0	0
21/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	86.0000	93.0000	8.140	0	0	0
21/11/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	248.0000	266.0000	7.258	0	0	0
21/11/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	235.0000	209.0000	(11.064)	0	0	0
21/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	46.0000	49.0000	6.522	0	0	0
21/11/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	861.0000	900.0000	4.530	0	0	0
21/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	512.0000	541.0000	5.664	0	0	0
21/11/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	63.0000	69.0000	9.524	0	0	0
21/11/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	277.0000	296.0000	6.859	0	0	0
21/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	711.0000	665.0000	(6.470)	0	0	0
21/11/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	314.0000	282.0000	(10.191)	0	0	0
21/11/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	820.0000	857.0000	4.512	0	0	0
21/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	551.0000	508.0000	(7.804)	0	0	0
21/11/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	77.0000	65.0000	(15.584)	0	0	0
21/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	991.0000	1,031.0000	4.036	0	0	0

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21/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	94.0000	80.0000	(14.894)	0	0	0
21/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	177.0000	156.0000	(11.864)	0	0	0
21/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	56.0000	47.0000	(16.071)	0	0	0
21/11/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	417.0000	379.0000	(9.113)	0	0	0
21/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	126.0000	109.0000	(13.492)	0	0	0
21/11/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	151.0000	164.0000	8.609	0	0	0
21/11/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	779.0000	815.0000	4.621	0	0	0
21/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	512.0000	541.0000	5.664	0	0	0
21/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	699.0000	733.0000	4.864	0	0	0
21/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	114.0000	98.0000	(14.035)	0	0	0
21/11/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	660.0000	694.0000	5.152	0	0	0
21/11/2008	ZAAD	2008/12/12	7.25	Call	Currency Future	104.0000	89.0000	(14.423)	0	0	0
21/11/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	738.0000	774.0000	4.878	0	0	0
21/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	586.0000	617.0000	5.290	0	0	0
21/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	151.0000	132.0000	(12.583)	0	0	0
21/11/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	85.0000	72.0000	(15.294)	0	0	0
21/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	114.0000	98.0000	(14.035)	0	0	0
21/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	699.0000	733.0000	4.864	0	0	0
21/11/2008	ZAAD	2008/12/12	7.60	Call	Currency Future	50.0000	42.0000	(16.000)	0	0	0
21/11/2008	ZAAD	2008/12/12	7.50	Put	Currency Future	947.0000	987.0000	4.224	0	0	0
21/11/2008	ZAAD	2008/12/12	7.50	Call	Currency Future	62.0000	52.0000	(16.129)	0	0	0
21/11/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	314.0000	282.0000	(10.191)	0	0	0
21/11/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	248.0000	266.0000	7.258	0	0	0
21/11/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	550.0000	580.0000	5.455	0	0	0
21/11/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	447.0000	408.0000	(8.725)	0	0	0
21/11/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	165.0000	145.0000	(12.121)	0	0	0
21/11/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	190.0000	168.0000	(11.579)	0	0	0
21/11/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	132.0000	142.0000	7.576	0	0	0
21/11/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	475.0000	502.0000	5.684	0	0	0
21/11/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	388.0000	351.0000	(9.536)	0	0	0
21/11/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	337.0000	303.0000	(10.089)	0	0	0
21/11/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	221.0000	238.0000	7.692	0	0	0
21/11/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	173.0000	186.0000	7.514	0	0	0
21/11/2008	ZAAD	2009/03/16			Currency Future	6.7509	6.6843	(0.987)	6.7100	6.6800	2,036
21/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	786.0000	824.0000	4.835	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	682.0000	635.0000	(6.891)	0	0	0
21/11/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	442.0000	411.0000	(7.014)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	276.0000	251.0000	(9.058)	0	0	0
21/11/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	231.0000	250.0000	8.225	0	0	0
21/11/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	477.0000	510.0000	6.918	0	0	0
21/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,311.0000	1,361.0000	3.814	0	0	0
21/11/2008	ZAAD	2009/03/16	5.95	Call	Currency Future	927.0000	872.0000	(5.933)	0	0	0
21/11/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	250.0000	275.0000	10.000	0	0	0
21/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	381.0000	354.0000	(7.087)	0	0	0
21/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	355.0000	386.0000	8.732	0	0	0
21/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	337.0000	309.0000	(8.309)	0	0	0
21/11/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	126.0000	138.0000	9.524	0	0	0
21/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	575.0000	612.0000	6.435	0	0	0
21/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	556.0000	520.0000	(6.475)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	925.0000	967.0000	4.541	0	0	0
21/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	556.0000	520.0000	(6.475)	0	0	0
21/11/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	541.0000	577.0000	6.654	0	0	0
21/11/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	477.0000	445.0000	(6.709)	0	0	0
21/11/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	817.0000	765.0000	(6.365)	0	0	0
21/11/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	651.0000	609.0000	(6.452)	0	0	0
21/11/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	138.0000	151.0000	9.420	0	0	0
21/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	197.0000	214.0000	8.629	0	0	0
21/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	459.0000	428.0000	(6.754)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.45	Call	Currency Future	262.0000	238.0000	(9.160)	0	0	0
21/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	748.0000	698.0000	(6.684)	0	0	0
21/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	410.0000	381.0000	(7.073)	0	0	0
21/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	425.0000	396.0000	(6.824)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.45	Put	Currency Future	961.0000	1,004.0000	4.475	0	0	0
21/11/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	166.0000	181.0000	9.036	0	0	0
21/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	508.0000	543.0000	6.890	0	0	0
21/11/2008	ZAAD	2009/03/16	6.05	Call	Currency Future	853.0000	800.0000	(6.213)	0	0	0
21/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	355.0000	386.0000	8.732	0	0	0
21/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	508.0000	543.0000	6.890	0	0	0
21/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	609.0000	647.0000	6.240	0	0	0
21/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	459.0000	428.0000	(6.754)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	162.0000	145.0000	(10.494)	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
21/11/2008	ZAAD	2009/03/16	6.05	Put	Currency Future	152.0000	165.0000	8.553	0	0	0
21/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	575.0000	612.0000	6.435	0	0	0
21/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	354.0000	325.0000	(8.192)	0	0	0
21/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	181.0000	197.0000	8.840	0	0	0
21/11/2008	ZAAD	2009/03/16	7.55	Put	Currency Future	1,035.0000	1,079.0000	4.251	0	0	0
21/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	274.0000	300.0000	9.489	0	0	0
21/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	416.0000	447.0000	7.452	0	0	0
21/11/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	714.0000	666.0000	(6.723)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.85	Call	Currency Future	171.0000	153.0000	(10.526)	0	0	0
21/11/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	889.0000	835.0000	(6.074)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	753.0000	790.0000	4.914	0	0	0
21/11/2008	ZAAD	2009/03/16	7.85	Put	Currency Future	1,270.0000	1,319.0000	3.858	0	0	0
21/11/2008	ZAAD	2009/03/16	7.55	Call	Currency Future	236.0000	214.0000	(9.322)	0	0	0
21/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	197.0000	214.0000	8.629	0	0	0
21/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	782.0000	731.0000	(6.522)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.75	Put	Currency Future	1,190.0000	1,237.0000	3.950	0	0	0
21/11/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	114.0000	125.0000	9.649	0	0	0
21/11/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	321.0000	293.0000	(8.723)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.70	Call	Currency Future	201.0000	181.0000	(9.950)	0	0	0
21/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	625.0000	584.0000	(6.560)	0	0	0
21/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	517.0000	482.0000	(6.770)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.95	Call	Currency Future	153.0000	137.0000	(10.458)	0	0	0
21/11/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	965.0000	910.0000	(5.699)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	820.0000	859.0000	4.756	0	0	0
21/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	425.0000	396.0000	(6.824)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.60	Put	Currency Future	1,073.0000	1,118.0000	4.194	0	0	0
21/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	748.0000	698.0000	(6.684)	0	0	0
21/11/2008	ZAAD	2009/03/16	8.05	Call	Currency Future	137.0000	122.0000	(10.949)	0	0	0
21/11/2008	ZAAD	2009/03/16	8.05	Put	Currency Future	1,436.0000	1,487.0000	3.552	0	0	0
21/11/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	644.0000	683.0000	6.056	0	0	0
21/11/2008	ZAAD	2009/03/16	7.95	Put	Currency Future	1,352.0000	1,402.0000	3.698	0	0	0
21/11/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	214.0000	231.0000	7.944	0	0	0
21/11/2008	ZAAD	2009/03/16	7.75	Call	Currency Future	191.0000	172.0000	(9.948)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	290.0000	264.0000	(8.966)	0	0	0
21/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	410.0000	381.0000	(7.073)	0	0	0
21/11/2008	ZAAD	2009/03/16	8.20	Put	Currency Future	1,564.0000	1,618.0000	3.453	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	609.0000	647.0000	6.240	0	0	0
21/11/2008	ZAAD	2009/03/16	8.20	Call	Currency Future	115.0000	102.0000	(11.304)	0	0	0
21/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	782.0000	731.0000	(6.522)	0	0	0
21/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	181.0000	197.0000	8.840	0	0	0
21/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	497.0000	463.0000	(6.841)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	162.0000	145.0000	(10.494)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	395.0000	367.0000	(7.089)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,311.0000	1,361.0000	3.814	0	0	0
21/11/2008	ZAAD	2009/03/16	7.50	Call	Currency Future	249.0000	226.0000	(9.237)	0	0	0
21/11/2008	ZAAD	2009/03/16	8.00	Call	Currency Future	145.0000	129.0000	(11.034)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.50	Put	Currency Future	998.0000	1,041.0000	4.309	0	0	0
21/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	446.0000	478.0000	7.175	0	0	0
21/11/2008	ZAAD	2009/03/16	8.10	Call	Currency Future	129.0000	115.0000	(10.853)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	889.0000	930.0000	4.612	0	0	0
21/11/2008	ZAAD	2009/03/16	8.00	Put	Currency Future	1,394.0000	1,445.0000	3.659	0	0	0
21/11/2008	ZAAD	2009/03/16	7.70	Put	Currency Future	1,150.0000	1,197.0000	4.087	0	0	0
21/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	299.0000	327.0000	9.365	0	0	0
21/11/2008	ZAAD	2009/03/16	7.60	Call	Currency Future	224.0000	202.0000	(9.821)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	854.0000	894.0000	4.684	0	0	0
21/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	600.0000	561.0000	(6.500)	0	0	0
21/11/2008	ZAAD	2009/03/16	8.10	Put	Currency Future	1,478.0000	1,531.0000	3.586	0	0	0
21/11/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	716.0000	757.0000	5.726	0	0	0
21/11/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	367.0000	341.0000	(7.084)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	276.0000	251.0000	(9.058)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	925.0000	967.0000	4.541	0	0	0
21/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	305.0000	279.0000	(8.525)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	786.0000	824.0000	4.835	0	0	0
21/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	337.0000	309.0000	(8.309)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	753.0000	790.0000	4.914	0	0	0
21/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	354.0000	325.0000	(8.192)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	305.0000	279.0000	(8.525)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	854.0000	894.0000	4.684	0	0	0
21/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	680.0000	720.0000	5.882	0	0	0
21/11/2008	ZAAD	2009/03/16	7.65	Put	Currency Future	1,111.0000	1,157.0000	4.140	0	0	0
21/11/2008	ZAAD	2009/03/16	7.65	Call	Currency Future	212.0000	192.0000	(9.434)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.80	Call	Currency Future	181.0000	162.0000	(10.497)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	ZAAD	2009/03/16	7.80	Put	Currency Future	1,230.0000	1,278.0000	3.902	0	0	0
21/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	416.0000	447.0000	7.452	0	0	0
21/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	446.0000	478.0000	7.175	0	0	0
21/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	497.0000	463.0000	(6.841)	0	0	0
21/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	517.0000	482.0000	(6.770)	0	0	0
21/11/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	385.0000	417.0000	8.312	0	0	0
21/11/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	536.0000	501.0000	(6.530)	0	0	0
21/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	299.0000	327.0000	9.365	0	0	0
21/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	600.0000	561.0000	(6.500)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	381.0000	354.0000	(7.087)	0	0	0
21/11/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	327.0000	356.0000	8.869	0	0	0
21/11/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	578.0000	540.0000	(6.574)	0	0	0
21/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	625.0000	584.0000	(6.560)	0	0	0
21/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	680.0000	720.0000	5.882	0	0	0
21/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	274.0000	300.0000	9.489	0	0	0
21/11/2008	ZAAD	2009/06/12			Currency Future	6.8652	6.7905	(1.088)	0.0000	0.0000	600
21/11/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	342.0000	312.0000	(8.772)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	609.0000	569.0000	(6.568)	0	0	0
21/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,562.0000	1,614.0000	3.329	0	0	0
21/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,070.0000	1,112.0000	3.925	0	0	0
21/11/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	768.0000	720.0000	(6.250)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	594.0000	629.0000	5.892	0	0	0
21/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	385.0000	353.0000	(8.312)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	352.0000	380.0000	7.955	0	0	0
21/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	574.0000	536.0000	(6.620)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	685.0000	642.0000	(6.277)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	956.0000	897.0000	(6.172)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	858.0000	802.0000	(6.527)	0	0	0
21/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	227.0000	205.0000	(9.692)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	332.0000	352.0000	6.024	0	0	0
21/11/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	293.0000	312.0000	6.485	0	0	0
21/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	659.0000	696.0000	5.615	0	0	0
21/11/2008	ZAAD	2009/06/12	8.30	Call	Currency Future	209.0000	188.0000	(10.048)	0	0	0
21/11/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,250.0000	1,297.0000	3.760	0	0	0
21/11/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	628.0000	587.0000	(6.529)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	470.0000	501.0000	6.596	0	0	0
21/11/2008	ZAAD	2009/06/12	8.10	Call	Currency Future	247.0000	223.0000	(9.717)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	241.0000	256.0000	6.224	0	0	0
21/11/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	591.0000	552.0000	(6.599)	0	0	0
21/11/2008	ZAAD	2009/06/12	8.10	Put	Currency Future	1,482.0000	1,533.0000	3.441	0	0	0
21/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	332.0000	352.0000	6.024	0	0	0
21/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	257.0000	274.0000	6.615	0	0	0
21/11/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	557.0000	521.0000	(6.463)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	626.0000	662.0000	5.751	0	0	0
21/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	227.0000	205.0000	(9.692)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	797.0000	743.0000	(6.775)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	923.0000	864.0000	(6.392)	0	0	0
21/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,562.0000	1,614.0000	3.329	0	0	0
21/11/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	990.0000	930.0000	(6.061)	0	0	0
21/11/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	692.0000	730.0000	5.491	0	0	0
21/11/2008	ZAAD	2009/06/12	7.65	Put	Currency Future	1,141.0000	1,185.0000	3.856	0	0	0
21/11/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,177.0000	1,222.0000	3.823	0	0	0
21/11/2008	ZAAD	2009/06/12	8.30	Put	Currency Future	1,644.0000	1,697.0000	3.224	0	0	0
21/11/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	768.0000	720.0000	(6.250)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	225.0000	239.0000	6.222	0	0	0
21/11/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	500.0000	534.0000	6.800	0	0	0
21/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	385.0000	353.0000	(8.312)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	532.0000	565.0000	6.203	0	0	0
21/11/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	726.0000	765.0000	5.372	0	0	0
21/11/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	352.0000	380.0000	7.955	0	0	0
21/11/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	498.0000	464.0000	(6.827)	0	0	0
21/11/2008	ZAAD	2009/06/12	7.65	Call	Currency Future	356.0000	325.0000	(8.708)	0	0	0
21/11/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	342.0000	312.0000	(8.772)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	745.0000	699.0000	(6.174)	0	0	0
21/11/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	526.0000	491.0000	(6.654)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	470.0000	501.0000	6.596	0	0	0
21/11/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	665.0000	624.0000	(6.165)	0	0	0
21/11/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,177.0000	1,222.0000	3.823	0	0	0
21/11/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	293.0000	312.0000	6.485	0	0	0
21/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	956.0000	897.0000	(6.172)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	685.0000	642.0000	(6.277)	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
21/11/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	1,060.0000	998.0000	(5.849)	0	0	0
21/11/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	833.0000	874.0000	4.922	0	0	0
21/11/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	726.0000	765.0000	5.372	0	0	0
21/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,070.0000	1,112.0000	3.925	0	0	0
21/11/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	626.0000	662.0000	5.751	0	0	0
21/11/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	209.0000	223.0000	6.699	0	0	0
21/11/2008	ZAAD	2009/06/12	7.50	Call	Currency Future	400.0000	367.0000	(8.250)	0	0	0
21/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	542.0000	506.0000	(6.642)	0	0	0
21/11/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	901.0000	939.0000	4.218	0	0	0
21/11/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	858.0000	802.0000	(6.527)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	1,024.0000	964.0000	(5.859)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	195.0000	208.0000	6.667	0	0	0
21/11/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	901.0000	939.0000	4.218	0	0	0
21/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	594.0000	629.0000	5.892	0	0	0
21/11/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	316.0000	288.0000	(8.861)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	380.0000	408.0000	7.368	0	0	0
21/11/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	761.0000	801.0000	5.256	0	0	0
21/11/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	797.0000	743.0000	(6.775)	0	0	0
21/11/2008	ZAAD	2009/06/12	7.60	Call	Currency Future	370.0000	339.0000	(8.378)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.60	Put	Currency Future	439.0000	469.0000	6.834	0	0	0
21/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	542.0000	506.0000	(6.642)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	241.0000	256.0000	6.224	0	0	0
21/11/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	591.0000	552.0000	(6.599)	0	0	0
21/11/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	416.0000	382.0000	(8.173)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	275.0000	292.0000	6.182	0	0	0
21/11/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	1,001.0000	1,042.0000	4.096	0	0	0
21/11/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	890.0000	833.0000	(6.404)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	257.0000	274.0000	6.615	0	0	0
21/11/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	449.0000	413.0000	(8.018)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	312.0000	332.0000	6.410	0	0	0
21/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	923.0000	864.0000	(6.392)	0	0	0
21/11/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	934.0000	973.0000	4.176	0	0	0
21/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	574.0000	536.0000	(6.620)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	827.0000	772.0000	(6.651)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	562.0000	596.0000	6.050	0	0	0
21/11/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	466.0000	430.0000	(7.725)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/11/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	512.0000	478.0000	(6.641)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	628.0000	587.0000	(6.529)	0	0	0
21/11/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	797.0000	837.0000	5.019	0	0	0
21/11/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	498.0000	464.0000	(6.827)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	659.0000	696.0000	5.615	0	0	0
21/11/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	432.0000	397.0000	(8.102)	0	0	0
21/11/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	833.0000	874.0000	4.922	0	0	0
21/11/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	967.0000	1,007.0000	4.137	0	0	0
21/11/2008	ZAAD	2009/06/12	7.50	Put	Currency Future	1,035.0000	1,077.0000	4.058	0	0	0
21/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	609.0000	569.0000	(6.568)	0	0	0
21/11/2008	ZAAD	2009/06/12	7.60	Put	Currency Future	1,105.0000	1,148.0000	3.891	0	0	0
21/11/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	562.0000	596.0000	6.050	0	0	0
21/11/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	432.0000	397.0000	(8.102)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	647.0000	605.0000	(6.491)	0	0	0
21/11/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	484.0000	447.0000	(7.645)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	704.0000	660.0000	(6.250)	0	0	0
21/11/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	466.0000	430.0000	(7.725)	0	0	0
21/11/2008	ZAAD	2009/06/12	8.00	Put	Currency Future	1,403.0000	1,453.0000	3.564	0	0	0
21/11/2008	ZAAD	2009/06/12	8.00	Call	Currency Future	268.0000	243.0000	(9.328)	0	0	0
21/11/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,326.0000	1,374.0000	3.620	0	0	0
21/11/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	408.0000	438.0000	7.353	0	0	0
21/11/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	291.0000	264.0000	(9.278)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.55	Call	Currency Future	724.0000	679.0000	(6.215)	0	0	0
21/11/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	869.0000	906.0000	4.258	0	0	0
21/11/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	967.0000	1,007.0000	4.137	0	0	0
21/11/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,326.0000	1,374.0000	3.620	0	0	0
21/11/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	797.0000	837.0000	5.019	0	0	0
21/11/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,250.0000	1,297.0000	3.760	0	0	0
21/11/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	512.0000	478.0000	(6.641)	0	0	0
21/11/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	316.0000	288.0000	(8.861)	0	0	0
21/11/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	291.0000	264.0000	(9.278)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	665.0000	624.0000	(6.165)	0	0	0
21/11/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	500.0000	534.0000	6.800	0	0	0

Grand Total:

331,034