



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 24/11/2008

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
24/11/2008	\$ / R 2008/12/12			Currency Future	10.6149	10.2921	(3.041)	10.7000	10.2500	172,721
24/11/2008	\$ / R 2008/12/12	10.30	Call	Currency Future	599.0000	384.0000	(35.893)	0	0	0
24/11/2008	\$ / R 2008/12/12	10.30	Put	Currency Future	284.0000	392.0000	38.028	0	0	1,000
24/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	814.0000	558.0000	(31.450)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	2,631.0000	2,298.0000	(12.657)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	34.0000	15.0000	(55.882)	0	0	0
24/11/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	240.0000	336.0000	40.000	0	0	0
24/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	814.0000	558.0000	(31.450)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	2,191.0000	1,853.0000	(15.427)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	22.0000	9.0000	(59.091)	0	0	0
24/11/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	655.0000	428.0000	(34.656)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.85	Put	Currency Future	119.0000	176.0000	47.899	0	0	1,000
24/11/2008	\$ / R 2008/12/12	9.55	Call	Currency Future	1,149.0000	827.0000	(28.024)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	2,337.0000	2,001.0000	(14.377)	0	0	0
24/11/2008	\$ / R 2008/12/12	10.65	Put	Currency Future	470.0000	625.0000	32.979	0	0	0
24/11/2008	\$ / R 2008/12/12	11.30	Call	Currency Future	241.0000	137.0000	(43.154)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.55	Put	Currency Future	84.0000	85.0000	1.190	0	0	0
24/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	573.0000	365.0000	(36.300)	0	0	0
24/11/2008	\$ / R 2008/12/12	11.30	Put	Currency Future	926.0000	1,145.0000	23.650	0	0	0
24/11/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	48.0000	30.0000	(37.500)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	2,827.0000	2,497.0000	(11.673)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	41.0000	22.0000	(46.341)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	67.0000	57.0000	(14.925)	0	0	0
24/11/2008	\$ / R 2008/12/12	10.65	Call	Currency Future	435.0000	267.0000	(38.621)	0	0	0
24/11/2008	\$ / R 2008/12/12	10.45	Put	Currency Future	358.0000	487.0000	36.034	0	0	0
24/11/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	26.0000	11.0000	(57.692)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,949.0000	1,607.0000	(17.547)	0	0	0
24/11/2008	\$ / R 2008/12/12	10.45	Call	Currency Future	523.0000	329.0000	(37.094)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	1,613.0000	1,273.0000	(21.079)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	1,756.0000	1,414.0000	(19.476)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	112.0000	158.0000	41.071	0	0	0
24/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,533.0000	2,199.0000	(13.186)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,852.0000	1,510.0000	(18.467)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	34.0000	15.0000	(55.882)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	927.0000	650.0000	(29.881)	0	0	0
24/11/2008	\$ / R 2008/12/12	11.20	Put	Currency Future	849.0000	1,060.0000	24.853	0	0	0
24/11/2008	\$ / R 2008/12/12	10.80	Call	Currency Future	379.0000	229.0000	(39.578)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	16.0000	6.0000	(62.500)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	37.0000	17.0000	(54.054)	0	0	0
24/11/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	780.0000	530.0000	(32.051)	0	0	0
24/11/2008	\$ / R 2008/12/12	10.85	Put	Currency Future	597.0000	776.0000	29.983	0	0	0
24/11/2008	\$ / R 2008/12/12	11.20	Call	Currency Future	264.0000	152.0000	(42.424)	0	0	0
24/11/2008	\$ / R 2008/12/12	10.80	Put	Currency Future	564.0000	737.0000	30.674	0	0	0
24/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	112.0000	158.0000	41.071	0	0	0
24/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	200.0000	285.0000	42.500	0	0	0
24/11/2008	\$ / R 2008/12/12	9.85	Call	Currency Future	884.0000	618.0000	(30.090)	0	0	0
24/11/2008	\$ / R 2008/12/12	11.50	Call	Currency Future	200.0000	112.0000	(44.000)	0	0	3,000
24/11/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	165.0000	238.0000	44.242	0	0	0
24/11/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	13.0000	5.0000	(61.538)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	18.0000	7.0000	(61.111)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	30.0000	13.0000	(56.667)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	2,778.0000	2,447.0000	(11.915)	0	0	0
24/11/2008	\$ / R 2008/12/12	10.85	Call	Currency Future	362.0000	218.0000	(39.779)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	18.0000	7.0000	(61.111)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	13.0000	5.0000	(61.538)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	60.0000	46.0000	(23.333)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,472.0000	1,134.0000	(22.962)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	149.0000	216.0000	44.966	0	0	0
24/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	1,378.0000	1,044.0000	(24.238)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,804.0000	1,462.0000	(18.958)	0	0	20,000
24/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,533.0000	2,199.0000	(13.186)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	1,997.0000	1,656.0000	(17.076)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	14.0000	5.0000	(64.286)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	32.0000	14.0000	(56.250)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	57.0000	42.0000	(26.316)	0	0	0
24/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	308.0000	423.0000	37.338	0	0	0
24/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	39.0000	20.0000	(48.718)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	2,435.0000	2,100.0000	(13.758)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,729.0000	2,398.0000	(12.129)	0	0	0
24/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	308.0000	423.0000	37.338	0	0	0
24/11/2008	\$ / R 2008/12/12	10.75	Put	Currency Future	532.0000	699.0000	31.391	0	0	0
24/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	63.0000	52.0000	(17.460)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	20.0000	8.0000	(60.000)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	29.0000	13.0000	(55.172)	0	0	0
24/11/2008	\$ / R 2008/12/12	10.50	Put	Currency Future	384.0000	520.0000	35.417	0	0	2,000
24/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	715.0000	477.0000	(33.287)	0	0	0
24/11/2008	\$ / R 2008/12/12	10.25	Call	Currency Future	627.0000	406.0000	(35.247)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	79.0000	77.0000	(2.532)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	2,142.0000	1,804.0000	(15.780)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,949.0000	1,607.0000	(17.547)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	2,094.0000	1,755.0000	(16.189)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,852.0000	1,510.0000	(18.467)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	51.0000	34.0000	(33.333)	0	0	0
24/11/2008	\$ / R 2008/12/12	10.50	Call	Currency Future	499.0000	312.0000	(37.475)	0	0	0
24/11/2008	\$ / R 2008/12/12	10.25	Put	Currency Future	262.0000	364.0000	38.931	0	0	0
24/11/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	1,194.0000	869.0000	(27.219)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	2,045.0000	1,706.0000	(16.577)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	22.0000	9.0000	(59.091)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	19.0000	8.0000	(57.895)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	2,240.0000	1,903.0000	(15.045)	0	0	0
24/11/2008	\$ / R 2008/12/12	10.40	Put	Currency Future	332.0000	454.0000	36.747	0	0	0
24/11/2008	\$ / R 2008/12/12	11.50	Put	Currency Future	1,085.0000	1,320.0000	21.659	0	0	0
24/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	71.0000	63.0000	(11.268)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	28.0000	12.0000	(57.143)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	20.0000	8.0000	(60.000)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	2,484.0000	2,150.0000	(13.446)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	39.0000	20.0000	(48.718)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	57.0000	42.0000	(26.316)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	2,435.0000	2,100.0000	(13.758)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,680.0000	2,348.0000	(12.388)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,708.0000	1,367.0000	(19.965)	0	0	0
24/11/2008	\$ / R 2008/12/12	10.60	Put	Currency Future	440.0000	589.0000	33.864	0	0	0
24/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	715.0000	477.0000	(33.287)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	927.0000	650.0000	(29.881)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,566.0000	1,226.0000	(21.711)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	2,240.0000	1,903.0000	(15.045)	0	0	20
24/11/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	2,386.0000	2,051.0000	(14.040)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,804.0000	1,462.0000	(18.958)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	149.0000	216.0000	44.966	0	0	0
24/11/2008	\$ / R 2008/12/12	10.75	Call	Currency Future	397.0000	241.0000	(39.295)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,472.0000	1,134.0000	(22.962)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	46.0000	27.0000	(41.304)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,729.0000	2,398.0000	(12.129)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	15.0000	6.0000	(60.000)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	43.0000	24.0000	(44.186)	0	0	0
24/11/2008	\$ / R 2008/12/12	10.40	Call	Currency Future	547.0000	346.0000	(36.746)	0	0	0
24/11/2008	\$ / R 2008/12/12	11.10	Call	Currency Future	289.0000	169.0000	(41.522)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	71.0000	63.0000	(11.268)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	21.0000	9.0000	(57.143)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	17.0000	7.0000	(58.824)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	54.0000	38.0000	(29.630)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	89.0000	97.0000	8.989	0	0	0
24/11/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	2,582.0000	2,249.0000	(12.897)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	1,425.0000	1,089.0000	(23.579)	0	0	0
24/11/2008	\$ / R 2008/12/12	10.60	Call	Currency Future	455.0000	281.0000	(38.242)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	1,104.0000	789.0000	(28.533)	0	0	0
24/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	573.0000	365.0000	(36.300)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	24.0000	10.0000	(58.333)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.90	Put	Currency Future	134.0000	195.0000	45.522	0	0	0
24/11/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	1,519.0000	1,180.0000	(22.317)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	25.0000	10.0000	(60.000)	0	0	0
24/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	200.0000	285.0000	42.500	0	0	0
24/11/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	2,289.0000	1,952.0000	(14.723)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	1,015.0000	717.0000	(29.360)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	37.0000	17.0000	(54.054)	0	0	0
24/11/2008	\$ / R 2008/12/12	11.10	Put	Currency Future	774.0000	977.0000	26.227	0	0	0
24/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	51.0000	34.0000	(33.333)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	1,286.0000	955.0000	(25.739)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	100.0000	125.0000	25.000	0	0	0
24/11/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	35.0000	16.0000	(54.286)	0	0	0
24/11/2008	\$ / R 2008/12/12	12.00	Call	Currency Future	126.0000	65.0000	(48.413)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	1,286.0000	955.0000	(25.739)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	1,015.0000	717.0000	(29.360)	0	0	0
24/11/2008	\$ / R 2008/12/12	12.00	Put	Currency Future	1,511.0000	1,773.0000	17.340	0	0	0
24/11/2008	\$ / R 2008/12/12	11.25	Put	Currency Future	887.0000	1,103.0000	24.352	0	0	0
24/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	1,332.0000	999.0000	(25.000)	0	0	0
24/11/2008	\$ / R 2008/12/12	11.25	Call	Currency Future	252.0000	145.0000	(42.460)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	67.0000	57.0000	(14.925)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	14.0000	5.0000	(64.286)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	1,900.0000	1,558.0000	(18.000)	0	0	0
24/11/2008	\$ / R 2008/12/12	11.35	Call	Currency Future	231.0000	130.0000	(43.723)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	30.0000	13.0000	(56.667)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	2,337.0000	2,001.0000	(14.377)	0	0	0
24/11/2008	\$ / R 2008/12/12	11.35	Put	Currency Future	966.0000	1,188.0000	22.981	0	0	0
24/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,566.0000	1,226.0000	(21.711)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	11.0000	4.0000	(63.636)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	2,045.0000	1,706.0000	(16.577)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	100.0000	125.0000	25.000	0	0	0
24/11/2008	\$ / R 2008/12/12	7.10	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
24/11/2008	\$ / R 2008/12/12	11.75	Call	Currency Future	159.0000	87.0000	(45.283)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	2,926.0000	2,596.0000	(11.278)	0	0	0
24/11/2008	\$ / R 2008/12/12	14.30	Put	Currency Future	3,702.0000	4,011.0000	8.347	0	0	0
24/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	25.0000	10.0000	(60.000)	0	0	0
24/11/2008	\$ / R 2008/12/12	13.85	Put	Currency Future	3,263.0000	3,565.0000	9.255	0	0	0
24/11/2008	\$ / R 2008/12/12	13.55	Put	Currency Future	2,973.0000	3,269.0000	9.956	0	0	0
24/11/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	1,661.0000	1,319.0000	(20.590)	0	0	0
24/11/2008	\$ / R 2008/12/12	13.85	Call	Currency Future	28.0000	7.0000	(75.000)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	1,332.0000	999.0000	(25.000)	0	0	0
24/11/2008	\$ / R 2008/12/12	13.55	Call	Currency Future	38.0000	11.0000	(71.053)	0	0	0
24/11/2008	\$ / R 2008/12/12	13.00	Put	Currency Future	2,430.0000	2,729.0000	12.305	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	\$ / R 2008/12/12	9.65	Put	Currency Future	94.0000	111.0000	18.085	0	0	0
24/11/2008	\$ / R 2008/12/12	13.10	Put	Currency Future	2,529.0000	2,827.0000	11.783	0	0	0
24/11/2008	\$ / R 2008/12/12	11.75	Put	Currency Future	1,294.0000	1,545.0000	19.397	0	0	0
24/11/2008	\$ / R 2008/12/12	11.85	Call	Currency Future	145.0000	78.0000	(46.207)	0	0	0
24/11/2008	\$ / R 2008/12/12	14.30	Call	Currency Future	17.0000	4.0000	(76.471)	0	0	0
24/11/2008	\$ / R 2008/12/12	11.70	Call	Currency Future	166.0000	91.0000	(45.181)	0	0	0
24/11/2008	\$ / R 2008/12/12	11.15	Put	Currency Future	811.0000	1,019.0000	25.647	0	0	0
24/11/2008	\$ / R 2008/12/12	13.10	Call	Currency Future	44.0000	20.0000	(54.545)	0	0	0
24/11/2008	\$ / R 2008/12/12	12.25	Put	Currency Future	1,732.0000	2,006.0000	15.820	0	0	0
24/11/2008	\$ / R 2008/12/12	11.85	Put	Currency Future	1,380.0000	1,636.0000	18.551	0	0	0
24/11/2008	\$ / R 2008/12/12	12.80	Put	Currency Future	2,236.0000	2,534.0000	13.327	0	0	0
24/11/2008	\$ / R 2008/12/12	11.70	Put	Currency Future	1,251.0000	1,499.0000	19.824	0	0	0
24/11/2008	\$ / R 2008/12/12	11.90	Call	Currency Future	138.0000	74.0000	(46.377)	0	0	0
24/11/2008	\$ / R 2008/12/12	12.35	Call	Currency Future	87.0000	43.0000	(50.575)	0	0	0
24/11/2008	\$ / R 2008/12/12	10.95	Put	Currency Future	666.0000	855.0000	28.378	0	0	0
24/11/2008	\$ / R 2008/12/12	11.90	Put	Currency Future	1,423.0000	1,681.0000	18.131	0	0	0
24/11/2008	\$ / R 2008/12/12	14.10	Put	Currency Future	3,506.0000	3,813.0000	8.756	0	0	0
24/11/2008	\$ / R 2008/12/12	11.60	Put	Currency Future	1,168.0000	1,409.0000	20.634	0	0	0
24/11/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	240.0000	336.0000	40.000	0	0	0
24/11/2008	\$ / R 2008/12/12	9.90	Call	Currency Future	848.0000	587.0000	(30.778)	0	0	0
24/11/2008	\$ / R 2008/12/12	12.65	Call	Currency Future	61.0000	30.0000	(50.820)	0	0	0
24/11/2008	\$ / R 2008/12/12	14.10	Call	Currency Future	21.0000	5.0000	(76.190)	0	0	0
24/11/2008	\$ / R 2008/12/12	10.95	Call	Currency Future	331.0000	197.0000	(40.483)	0	0	0
24/11/2008	\$ / R 2008/12/12	12.65	Put	Currency Future	2,096.0000	2,388.0000	13.931	0	0	0
24/11/2008	\$ / R 2008/12/12	13.35	Put	Currency Future	2,775.0000	3,073.0000	10.739	0	0	0
24/11/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	1,240.0000	912.0000	(26.452)	0	0	0
24/11/2008	\$ / R 2008/12/12	11.15	Call	Currency Future	276.0000	161.0000	(41.667)	0	0	0
24/11/2008	\$ / R 2008/12/12	13.45	Call	Currency Future	39.0000	13.0000	(66.667)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	75.0000	70.0000	(6.667)	0	0	0
24/11/2008	\$ / R 2008/12/12	13.40	Put	Currency Future	2,825.0000	3,122.0000	10.513	0	0	0
24/11/2008	\$ / R 2008/12/12	13.45	Put	Currency Future	2,874.0000	3,171.0000	10.334	0	0	0
24/11/2008	\$ / R 2008/12/12	13.40	Call	Currency Future	40.0000	14.0000	(65.000)	0	0	0
24/11/2008	\$ / R 2008/12/12	14.20	Call	Currency Future	19.0000	4.0000	(78.947)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.65	Call	Currency Future	1,059.0000	753.0000	(28.895)	0	0	0
24/11/2008	\$ / R 2008/12/12	14.20	Put	Currency Future	3,604.0000	3,912.0000	8.546	0	0	0
24/11/2008	\$ / R 2008/12/12	12.25	Call	Currency Future	97.0000	48.0000	(50.515)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	\$ / R 2008/12/12	7.40	Put	Currency Future	6.0000	3.0000	(50.000)	0	0	0
24/11/2008	\$ / R 2008/12/12	12.60	Call	Currency Future	65.0000	32.0000	(50.769)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.40	Call	Currency Future	3,221.0000	2,895.0000	(10.121)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.10	Call	Currency Future	3,518.0000	3,193.0000	(9.238)	0	0	0
24/11/2008	\$ / R 2008/12/12	12.85	Call	Currency Future	48.0000	25.0000	(47.917)	0	0	0
24/11/2008	\$ / R 2008/12/12	13.35	Call	Currency Future	40.0000	15.0000	(62.500)	0	0	0
24/11/2008	\$ / R 2008/12/12	11.60	Call	Currency Future	182.0000	101.0000	(44.505)	0	0	0
24/11/2008	\$ / R 2008/12/12	12.35	Put	Currency Future	1,822.0000	2,101.0000	15.313	0	0	0
24/11/2008	\$ / R 2008/12/12	12.85	Put	Currency Future	2,283.0000	2,583.0000	13.141	0	0	0
24/11/2008	\$ / R 2008/12/12	12.60	Put	Currency Future	2,050.0000	2,340.0000	14.146	0	0	0
24/11/2008	\$ / R 2008/12/12	13.60	Call	Currency Future	37.0000	10.0000	(72.973)	0	0	0
24/11/2008	\$ / R 2008/12/12	12.70	Put	Currency Future	2,143.0000	2,437.0000	13.719	0	0	0
24/11/2008	\$ / R 2008/12/12	12.80	Call	Currency Future	51.0000	26.0000	(49.020)	0	0	0
24/11/2008	\$ / R 2008/12/12	13.60	Put	Currency Future	3,023.0000	3,318.0000	9.759	0	0	0
24/11/2008	\$ / R 2008/12/12	11.00	Call	Currency Future	316.0000	188.0000	(40.506)	0	0	0
24/11/2008	\$ / R 2008/12/12	12.10	Put	Currency Future	1,600.0000	1,866.0000	16.625	0	0	0
24/11/2008	\$ / R 2008/12/12	12.05	Call	Currency Future	120.0000	61.0000	(49.167)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.60	Put	Currency Future	10.0000	4.0000	(60.000)	0	0	0
24/11/2008	\$ / R 2008/12/12	11.00	Put	Currency Future	701.0000	895.0000	27.675	0	0	0
24/11/2008	\$ / R 2008/12/12	12.10	Call	Currency Future	115.0000	58.0000	(49.565)	0	0	0
24/11/2008	\$ / R 2008/12/12	12.50	Put	Currency Future	1,958.0000	2,244.0000	14.607	0	0	0
24/11/2008	\$ / R 2008/12/12	7.60	Call	Currency Future	3,025.0000	2,696.0000	(10.876)	0	0	0
24/11/2008	\$ / R 2008/12/12	12.05	Put	Currency Future	1,555.0000	1,819.0000	16.977	0	0	0
24/11/2008	\$ / R 2008/12/12	12.50	Call	Currency Future	73.0000	36.0000	(50.685)	0	0	0
24/11/2008	\$ / R 2008/12/12	13.50	Put	Currency Future	2,924.0000	3,220.0000	10.123	0	0	0
24/11/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	655.0000	428.0000	(34.656)	0	0	0
24/11/2008	\$ / R 2008/12/12	13.50	Call	Currency Future	38.0000	12.0000	(68.421)	0	0	0
24/11/2008	\$ / R 2008/12/12	12.45	Call	Currency Future	77.0000	38.0000	(50.649)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.50	Put	Currency Future	8.0000	3.0000	(62.500)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	63.0000	52.0000	(17.460)	0	0	0
24/11/2008	\$ / R 2008/12/12	12.20	Call	Currency Future	103.0000	51.0000	(50.485)	0	0	0
24/11/2008	\$ / R 2008/12/12	10.55	Put	Currency Future	412.0000	554.0000	34.466	0	0	0
24/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	1,378.0000	1,044.0000	(24.238)	0	0	0
24/11/2008	\$ / R 2008/12/12	12.20	Put	Currency Future	1,688.0000	1,959.0000	16.055	0	0	0
24/11/2008	\$ / R 2008/12/12	10.55	Call	Currency Future	477.0000	296.0000	(37.945)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.75	Call	Currency Future	971.0000	683.0000	(29.660)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	\$ / R 2008/12/12	13.00	Call	Currency Future	45.0000	22.0000	(51.111)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.50	Call	Currency Future	3,123.0000	2,795.0000	(10.503)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.75	Put	Currency Future	106.0000	141.0000	33.019	0	0	0
24/11/2008	\$ / R 2008/12/12	12.75	Put	Currency Future	2,189.0000	2,485.0000	13.522	0	0	0
24/11/2008	\$ / R 2008/12/12	10.15	Call	Currency Future	685.0000	452.0000	(34.015)	0	0	0
24/11/2008	\$ / R 2008/12/12	12.75	Call	Currency Future	54.0000	28.0000	(48.148)	0	0	0
24/11/2008	\$ / R 2008/12/12	12.95	Call	Currency Future	46.0000	23.0000	(50.000)	0	0	0
24/11/2008	\$ / R 2008/12/12	12.70	Call	Currency Future	57.0000	29.0000	(49.123)	0	0	0
24/11/2008	\$ / R 2008/12/12	10.15	Put	Currency Future	220.0000	310.0000	40.909	0	0	0
24/11/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	75.0000	70.0000	(6.667)	0	0	0
24/11/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	1,240.0000	912.0000	(26.452)	0	0	0
24/11/2008	\$ / R 2008/12/12	11.95	Call	Currency Future	132.0000	69.0000	(47.727)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	15.0000	6.0000	(60.000)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.00	Call	Currency Future	3,617.0000	3,293.0000	(8.958)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.00	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.75	Put	Currency Future	12.0000	4.0000	(66.667)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.75	Call	Currency Future	2,877.0000	2,547.0000	(11.470)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.55	Put	Currency Future	9.0000	3.0000	(66.667)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.55	Call	Currency Future	3,074.0000	2,745.0000	(10.703)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,680.0000	2,348.0000	(12.388)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.20	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.20	Call	Currency Future	3,419.0000	3,094.0000	(9.506)	0	0	0
24/11/2008	\$ / R 2008/12/12	6.80	Call	Currency Future	3,816.0000	3,492.0000	(8.491)	0	0	0
24/11/2008	\$ / R 2008/12/12	6.80	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/11/2008	\$ / R 2008/12/12	11.45	Put	Currency Future	1,045.0000	1,276.0000	22.105	0	0	0
24/11/2008	\$ / R 2008/12/12	11.45	Call	Currency Future	210.0000	118.0000	(43.810)	0	0	0
24/11/2008	\$ / R 2008/12/12	12.95	Put	Currency Future	2,381.0000	2,680.0000	12.558	0	0	0
24/11/2008	\$ / R 2008/12/12	10.70	Call	Currency Future	415.0000	254.0000	(38.795)	0	0	0
24/11/2008	\$ / R 2008/12/12	11.05	Call	Currency Future	302.0000	179.0000	(40.728)	0	0	0
24/11/2008	\$ / R 2008/12/12	13.30	Call	Currency Future	41.0000	16.0000	(60.976)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.30	Call	Currency Future	3,320.0000	2,994.0000	(9.819)	0	0	0
24/11/2008	\$ / R 2008/12/12	11.05	Put	Currency Future	737.0000	936.0000	27.001	0	0	0
24/11/2008	\$ / R 2008/12/12	11.80	Call	Currency Future	151.0000	83.0000	(45.033)	0	0	0
24/11/2008	\$ / R 2008/12/12	11.80	Put	Currency Future	1,336.0000	1,591.0000	19.087	0	0	0
24/11/2008	\$ / R 2008/12/12	13.30	Put	Currency Future	2,726.0000	3,024.0000	10.932	0	0	0
24/11/2008	\$ / R 2008/12/12	10.70	Put	Currency Future	500.0000	662.0000	32.400	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
24/11/2008	\$ / R 2008/12/12	12.55	Call	Currency Future	69.0000	34.0000	(50.725)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.30	Put	Currency Future	5.0000	2.0000	(60.000)	0	0	0
24/11/2008	\$ / R 2008/12/12	13.20	Call	Currency Future	42.0000	18.0000	(57.143)	0	0	0
24/11/2008	\$ / R 2008/12/12	6.95	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
24/11/2008	\$ / R 2008/12/12	13.20	Put	Currency Future	2,627.0000	2,926.0000	11.382	0	0	0
24/11/2008	\$ / R 2008/12/12	6.95	Call	Currency Future	3,667.0000	3,343.0000	(8.836)	0	0	0
24/11/2008	\$ / R 2008/12/12	12.55	Put	Currency Future	2,004.0000	2,292.0000	14.371	0	0	0
24/11/2008	\$ / R 2008/12/12	12.45	Put	Currency Future	1,912.0000	2,196.0000	14.854	0	0	0
24/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	43.0000	24.0000	(44.186)	0	0	0
24/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,708.0000	1,367.0000	(19.965)	0	0	0
24/11/2008	\$ / R 2008/12/12	11.95	Put	Currency Future	1,467.0000	1,727.0000	17.723	0	0	0
24/11/2008	\$ / R 2008/12/12	13.65	Put	Currency Future	3,070.0000	3,368.0000	9.707	0	0	0
24/11/2008	\$ / R 2008/12/12	13.65	Call	Currency Future	35.0000	10.0000	(71.429)	0	0	0
24/11/2008	\$ / R 2008/12/12	12.90	Put	Currency Future	2,332.0000	2,632.0000	12.864	0	0	0
24/11/2008	\$ / R 2008/12/12	7.65	Call	Currency Future	2,975.0000	2,646.0000	(11.059)	0	0	0
24/11/2008	\$ / R 2008/12/12	7.65	Put	Currency Future	10.0000	4.0000	(60.000)	0	0	0
24/11/2008	\$ / R 2008/12/12	12.90	Call	Currency Future	47.0000	24.0000	(48.936)	0	0	0
24/11/2008	\$ / R 2008/12/12	12.15	Put	Currency Future	1,644.0000	1,912.0000	16.302	0	0	0
24/11/2008	\$ / R 2008/12/12	12.15	Call	Currency Future	109.0000	54.0000	(50.459)	0	0	0
24/11/2008	\$ / R 2008/12/12	11.40	Put	Currency Future	1,005.0000	1,232.0000	22.587	0	0	0
24/11/2008	\$ / R 2008/12/12	11.40	Call	Currency Future	220.0000	124.0000	(43.636)	0	0	0
24/11/2008	\$ / R 2009/03/16			Currency Future	10.8456	10.5141	(3.057)	10.8600	10.5400	20,230
24/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,709.0000	2,360.0000	(12.883)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	63.0000	46.0000	(26.984)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	59.0000	42.0000	(28.814)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.00	Call	Currency Future	823.0000	570.0000	(30.741)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	354.0000	340.0000	(3.955)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	68.0000	50.0000	(26.471)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	139.0000	116.0000	(16.547)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	879.0000	623.0000	(29.124)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	73.0000	54.0000	(26.027)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	2,664.0000	2,314.0000	(13.138)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	2,102.0000	1,747.0000	(16.889)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	883.0000	959.0000	8.607	0	0	0
24/11/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	980.0000	706.0000	(27.959)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	537.0000	552.0000	2.793	0	0	0
24/11/2008	\$ / R 2009/03/16	11.00	Put	Currency Future	977.0000	1,056.0000	8.086	0	0	0
24/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,500.0000	1,154.0000	(23.067)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	59.0000	42.0000	(28.814)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	55.0000	38.0000	(30.909)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	157.0000	133.0000	(15.287)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	734.0000	791.0000	7.766	0	0	0
24/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	109.0000	87.0000	(20.183)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,574.0000	2,223.0000	(13.636)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	2,185.0000	1,830.0000	(16.247)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	78.0000	59.0000	(24.359)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	1,640.0000	1,289.0000	(21.402)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	2,311.0000	1,958.0000	(15.275)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	51.0000	35.0000	(31.373)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	148.0000	124.0000	(16.216)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	63.0000	46.0000	(26.984)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	109.0000	87.0000	(20.183)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	2,143.0000	1,789.0000	(16.519)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,800.0000	2,452.0000	(12.429)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	2,354.0000	2,001.0000	(14.996)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	116.0000	94.0000	(18.966)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	55.0000	38.0000	(30.909)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.95	Call	Currency Future	841.0000	589.0000	(29.964)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	102.0000	81.0000	(20.588)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,754.0000	2,406.0000	(12.636)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,709.0000	2,360.0000	(12.883)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.75	Put	Currency Future	370.0000	357.0000	(3.514)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	2,227.0000	1,872.0000	(15.941)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	2,398.0000	2,045.0000	(14.721)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,574.0000	2,223.0000	(13.636)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	2,269.0000	1,915.0000	(15.602)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	2,021.0000	1,666.0000	(17.566)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,273.0000	938.0000	(26.316)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.60	Call	Currency Future	612.0000	381.0000	(37.745)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.75	Call	Currency Future	1,466.0000	1,121.0000	(23.533)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	2,354.0000	2,001.0000	(14.996)	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
24/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	51.0000	35.0000	(31.373)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	175.0000	152.0000	(13.143)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.75	Call	Currency Future	918.0000	654.0000	(28.758)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	477.0000	474.0000	(0.629)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.60	Put	Currency Future	1,366.0000	1,467.0000	7.394	0	0	0
24/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,787.0000	1,434.0000	(19.754)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	960.0000	688.0000	(28.333)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	602.0000	638.0000	5.980	0	0	0
24/11/2008	\$ / R 2009/03/16	11.45	Put	Currency Future	1,268.0000	1,359.0000	7.177	0	0	0
24/11/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	96.0000	75.0000	(21.875)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	734.0000	791.0000	7.766	0	0	0
24/11/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	1,097.0000	802.0000	(26.892)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	2,441.0000	2,089.0000	(14.420)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	242.0000	220.0000	(9.091)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.75	Put	Currency Future	823.0000	890.0000	8.141	0	0	0
24/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	1,125.0000	824.0000	(26.756)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.45	Call	Currency Future	664.0000	423.0000	(36.295)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	131.0000	108.0000	(17.557)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,618.0000	2,268.0000	(13.369)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	294.0000	275.0000	(6.463)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,485.0000	2,133.0000	(14.165)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,846.0000	2,499.0000	(12.193)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	157.0000	133.0000	(15.287)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	980.0000	706.0000	(27.959)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	139.0000	116.0000	(16.547)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	73.0000	54.0000	(26.027)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	2,102.0000	1,747.0000	(16.889)	0	0	0
24/11/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	40.0000	26.0000	(35.000)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	2,185.0000	1,830.0000	(16.247)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.45	Put	Currency Future	647.0000	698.0000	7.883	0	0	0
24/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,941.0000	1,587.0000	(18.238)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.45	Call	Currency Future	1,043.0000	762.0000	(26.942)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	580.0000	610.0000	5.172	0	0	0
24/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,432.0000	1,089.0000	(23.953)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	765.0000	824.0000	7.712	0	0	0
24/11/2008	\$ / R 2009/03/16	11.40	Call	Currency Future	682.0000	437.0000	(35.924)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,846.0000	2,499.0000	(12.193)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	89.0000	69.0000	(22.472)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	78.0000	59.0000	(24.359)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	2,892.0000	2,546.0000	(11.964)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,042.0000	1,120.0000	7.486	0	0	0
24/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	323.0000	306.0000	(5.263)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	2,529.0000	2,178.0000	(13.879)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	89.0000	69.0000	(22.472)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	47.0000	32.0000	(31.915)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	1,183.0000	866.0000	(26.796)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,569.0000	1,221.0000	(22.180)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,485.0000	2,133.0000	(14.165)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.95	Put	Currency Future	945.0000	1,025.0000	8.466	0	0	0
24/11/2008	\$ / R 2009/03/16	11.40	Put	Currency Future	1,236.0000	1,323.0000	7.039	0	0	0
24/11/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	2,986.0000	2,641.0000	(11.554)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	2,061.0000	1,706.0000	(17.225)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	123.0000	101.0000	(17.886)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	387.0000	375.0000	(3.101)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	580.0000	610.0000	5.172	0	0	0
24/11/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	166.0000	142.0000	(14.458)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	458.0000	453.0000	(1.092)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	1,125.0000	824.0000	(26.756)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	2,143.0000	1,789.0000	(16.519)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	387.0000	375.0000	(3.101)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	1,183.0000	866.0000	(26.796)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,212.0000	888.0000	(26.733)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	84.0000	64.0000	(23.810)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	148.0000	124.0000	(16.216)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	123.0000	101.0000	(17.886)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	196.0000	173.0000	(11.735)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,432.0000	1,089.0000	(23.953)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	788.0000	534.0000	(32.234)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	517.0000	524.0000	1.354	0	0	0
24/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,787.0000	1,434.0000	(19.754)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,367.0000	1,027.0000	(24.872)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,800.0000	2,452.0000	(12.429)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	2,269.0000	1,915.0000	(15.602)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,863.0000	1,509.0000	(19.002)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,367.0000	1,027.0000	(24.872)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	537.0000	552.0000	2.793	0	0	0
24/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	422.0000	413.0000	(2.133)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	1,304.0000	967.0000	(25.844)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.50	Put	Currency Future	1,300.0000	1,394.0000	7.231	0	0	0
24/11/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	477.0000	474.0000	(0.629)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	267.0000	247.0000	(7.491)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	1,242.0000	910.0000	(26.731)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,754.0000	2,406.0000	(12.636)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	218.0000	195.0000	(10.550)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	422.0000	413.0000	(2.133)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.50	Call	Currency Future	646.0000	408.0000	(36.842)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	242.0000	220.0000	(9.091)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,863.0000	1,509.0000	(19.002)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	497.0000	496.0000	(0.201)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.55	Put	Currency Future	1,333.0000	1,430.0000	7.277	0	0	0
24/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	196.0000	173.0000	(11.735)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,174.0000	1,254.0000	6.814	0	0	0
24/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,174.0000	1,254.0000	6.814	0	0	0
24/11/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,273.0000	938.0000	(26.316)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	771.0000	517.0000	(32.944)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.70	Call	Currency Future	579.0000	355.0000	(38.687)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.95	Call	Currency Future	1,335.0000	997.0000	(25.318)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	2,398.0000	2,045.0000	(14.721)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,075.0000	1,153.0000	7.256	0	0	0
24/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,941.0000	1,587.0000	(18.238)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	323.0000	306.0000	(5.263)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.65	Put	Currency Future	338.0000	323.0000	(4.438)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	805.0000	552.0000	(31.429)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,618.0000	2,268.0000	(13.369)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,569.0000	1,221.0000	(22.180)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.85	Call	Currency Future	1,400.0000	1,058.0000	(24.429)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,713.0000	1,361.0000	(20.549)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.25	Call	Currency Future	739.0000	484.0000	(34.506)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	354.0000	340.0000	(3.955)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.85	Put	Currency Future	404.0000	394.0000	(2.475)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.35	Call	Currency Future	700.0000	452.0000	(35.429)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,500.0000	1,154.0000	(23.067)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	440.0000	433.0000	(1.591)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.35	Put	Currency Future	1,205.0000	1,288.0000	6.888	0	0	0
24/11/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	1,534.0000	1,187.0000	(22.621)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	102.0000	81.0000	(20.588)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.25	Put	Currency Future	1,143.0000	1,220.0000	6.737	0	0	0
24/11/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	497.0000	496.0000	(0.201)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.70	Put	Currency Future	1,433.0000	1,541.0000	7.537	0	0	0
24/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	218.0000	195.0000	(10.550)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	267.0000	247.0000	(7.491)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	704.0000	760.0000	7.955	0	0	0
24/11/2008	\$ / R 2009/03/16	10.70	Put	Currency Future	794.0000	857.0000	7.935	0	0	0
24/11/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,502.0000	1,617.0000	7.656	0	0	0
24/11/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	1,242.0000	910.0000	(26.731)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,713.0000	1,361.0000	(20.549)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	1,000.0000	724.0000	(27.600)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	898.0000	638.0000	(28.953)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	2,311.0000	1,958.0000	(15.275)	0	0	0
24/11/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	116.0000	94.0000	(18.966)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.25	Put	Currency Future	558.0000	581.0000	4.122	0	0	0
24/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	853.0000	924.0000	8.324	0	0	0
24/11/2008	\$ / R 2009/03/16	10.25	Call	Currency Future	1,154.0000	845.0000	(26.776)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.70	Call	Currency Future	939.0000	671.0000	(28.541)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	548.0000	331.0000	(39.599)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.50	Put	Currency Future	675.0000	728.0000	7.852	0	0	0
24/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,212.0000	888.0000	(26.733)	0	0	0
24/11/2008	\$ / R 2009/03/16	12.00	Put	Currency Future	1,643.0000	1,772.0000	7.851	0	0	0
24/11/2008	\$ / R 2009/03/16	11.55	Call	Currency Future	629.0000	395.0000	(37.202)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.50	Call	Currency Future	1,021.0000	742.0000	(27.326)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	517.0000	524.0000	1.354	0	0	0
24/11/2008	\$ / R 2009/03/16	11.90	Put	Currency Future	1,572.0000	1,694.0000	7.761	0	0	0
24/11/2008	\$ / R 2009/03/16	11.90	Call	Currency Future	518.0000	308.0000	(40.541)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	1,070.0000	782.0000	(26.916)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	\$ / R 2009/03/16	12.00	Call	Currency Future	489.0000	286.0000	(41.513)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	624.0000	668.0000	7.051	0	0	0
24/11/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	765.0000	824.0000	7.712	0	0	0
24/11/2008	\$ / R 2009/03/16	11.65	Call	Currency Future	595.0000	368.0000	(38.151)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	859.0000	608.0000	(29.220)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	771.0000	517.0000	(32.944)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	719.0000	468.0000	(34.910)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.75	Call	Currency Future	563.0000	343.0000	(39.076)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,009.0000	1,088.0000	7.830	0	0	0
24/11/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	805.0000	552.0000	(31.429)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	914.0000	994.0000	8.753	0	0	0
24/11/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,042.0000	1,120.0000	7.486	0	0	0
24/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	719.0000	468.0000	(34.910)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	960.0000	688.0000	(28.333)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.20	Put	Currency Future	1,109.0000	1,186.0000	6.943	0	0	0
24/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,075.0000	1,153.0000	7.256	0	0	0
24/11/2008	\$ / R 2009/03/16	11.20	Call	Currency Future	755.0000	500.0000	(33.775)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	704.0000	760.0000	7.955	0	0	0
24/11/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	788.0000	534.0000	(32.234)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	1,000.0000	724.0000	(27.600)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	859.0000	608.0000	(29.220)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	308.0000	291.0000	(5.519)	0	0	0
24/11/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	280.0000	261.0000	(6.786)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	1,070.0000	782.0000	(26.916)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.75	Put	Currency Future	1,468.0000	1,579.0000	7.561	0	0	0
24/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	853.0000	924.0000	8.324	0	0	0
24/11/2008	\$ / R 2009/03/16	11.85	Call	Currency Future	532.0000	319.0000	(40.038)	0	0	0
24/11/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	624.0000	668.0000	7.051	0	0	0
24/11/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	914.0000	994.0000	8.753	0	0	0
24/11/2008	\$ / R 2009/03/16	11.85	Put	Currency Future	1,537.0000	1,655.0000	7.677	0	0	0
24/11/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	1,604.0000	1,255.0000	(21.758)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	548.0000	331.0000	(39.599)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,502.0000	1,617.0000	7.656	0	0	0
24/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	898.0000	638.0000	(28.953)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.65	Put	Currency Future	1,400.0000	1,504.0000	7.429	0	0	0
24/11/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	254.0000	233.0000	(8.268)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	1,750.0000	1,397.0000	(20.171)	0	0	0
24/11/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,009.0000	1,088.0000	7.830	0	0	0
24/11/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	1,676.0000	1,325.0000	(20.943)	0	0	0
24/11/2008	\$ / R 2009/06/12			Currency Future	11.0476	10.7049	(3.102)	10.8800	10.7500	2,588
24/11/2008	\$ / R 2009/06/12	11.85	Put	Currency Future	1,571.0000	1,720.0000	9.484	0	0	0
24/11/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	364.0000	399.0000	9.615	0	0	0
24/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	225.0000	243.0000	8.000	0	0	0
24/11/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	114.0000	121.0000	6.140	0	0	0
24/11/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	258.0000	281.0000	8.915	0	0	0
24/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	933.0000	1,055.0000	13.076	0	0	0
24/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	194.0000	210.0000	8.247	0	0	0
24/11/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	2,862.0000	2,526.0000	(11.740)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	2,130.0000	1,813.0000	(14.883)	0	0	0
24/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,442.0000	2,115.0000	(13.391)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	2,206.0000	1,886.0000	(14.506)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.25	Call	Currency Future	1,428.0000	1,151.0000	(19.398)	0	0	0
24/11/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,564.0000	2,234.0000	(12.871)	0	0	0
24/11/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	2,690.0000	2,357.0000	(12.379)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	282.0000	308.0000	9.220	0	0	0
24/11/2008	\$ / R 2009/06/12	10.25	Put	Currency Future	631.0000	696.0000	10.301	0	0	0
24/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	495.0000	545.0000	10.101	0	0	0
24/11/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	167.0000	179.0000	7.186	0	0	0
24/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,732.0000	2,399.0000	(12.189)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	695.0000	779.0000	12.086	0	0	0
24/11/2008	\$ / R 2009/06/12	11.85	Call	Currency Future	768.0000	575.0000	(25.130)	0	0	0
24/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,732.0000	2,399.0000	(12.189)	0	0	0
24/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,775.0000	2,441.0000	(12.036)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	570.0000	628.0000	10.175	0	0	0
24/11/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	1,016.0000	810.0000	(20.276)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	695.0000	779.0000	12.086	0	0	0
24/11/2008	\$ / R 2009/06/12	11.70	Call	Currency Future	821.0000	620.0000	(24.482)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,642.0000	1,349.0000	(17.844)	0	0	0
24/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	135.0000	144.0000	6.667	0	0	0
24/11/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	258.0000	281.0000	8.915	0	0	0
24/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	426.0000	468.0000	9.859	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
24/11/2008	\$ / R 2009/06/12	10.95	Put	Currency Future	993.0000	1,122.0000	12.991	0	0	0
24/11/2008	\$ / R 2009/06/12	11.70	Put	Currency Future	1,473.0000	1,615.0000	9.640	0	0	0
24/11/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	1,911.0000	1,604.0000	(16.065)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.95	Call	Currency Future	1,091.0000	877.0000	(19.615)	0	0	0
24/11/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,250.0000	1,381.0000	10.480	0	0	0
24/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	194.0000	210.0000	8.247	0	0	0
24/11/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	1,261.0000	1,021.0000	(19.033)	0	0	0
24/11/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	2,482.0000	2,154.0000	(13.215)	0	0	0
24/11/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	142.0000	152.0000	7.042	0	0	0
24/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	176.0000	189.0000	7.386	0	0	0
24/11/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,118.0000	1,255.0000	12.254	0	0	0
24/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	2,362.0000	2,037.0000	(13.760)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	763.0000	866.0000	13.499	0	0	0
24/11/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	204.0000	220.0000	7.843	0	0	0
24/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	135.0000	144.0000	6.667	0	0	0
24/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,774.0000	1,473.0000	(16.967)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	426.0000	468.0000	9.859	0	0	0
24/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	2,322.0000	1,998.0000	(13.953)	0	0	0
24/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	214.0000	232.0000	8.411	0	0	0
24/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,442.0000	2,115.0000	(13.391)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.95	Put	Currency Future	513.0000	565.0000	10.136	0	0	0
24/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	225.0000	243.0000	8.000	0	0	0
24/11/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	235.0000	255.0000	8.511	0	0	0
24/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	1,131.0000	910.0000	(19.540)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	2,206.0000	1,886.0000	(14.506)	0	0	0
24/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	158.0000	170.0000	7.595	0	0	0
24/11/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,150.0000	928.0000	(19.304)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,774.0000	1,473.0000	(16.967)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	2,283.0000	1,960.0000	(14.148)	0	0	0
24/11/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,523.0000	2,194.0000	(13.040)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	903.0000	1,023.0000	13.289	0	0	0
24/11/2008	\$ / R 2009/06/12	10.70	Put	Currency Future	841.0000	959.0000	14.031	0	0	0
24/11/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	1,343.0000	1,083.0000	(19.360)	0	0	0
24/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,606.0000	2,275.0000	(12.701)	0	0	0
24/11/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	947.0000	736.0000	(22.281)	0	0	0
24/11/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	167.0000	179.0000	7.186	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	128.0000	136.0000	6.250	0	0	0
24/11/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	2,905.0000	2,569.0000	(11.566)	0	0	0
24/11/2008	\$ / R 2009/06/12	11.65	Put	Currency Future	1,441.0000	1,580.0000	9.646	0	0	0
24/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	158.0000	170.0000	7.595	0	0	0
24/11/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	2,402.0000	2,075.0000	(13.614)	0	0	0
24/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	2,322.0000	1,998.0000	(13.953)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	2,244.0000	1,923.0000	(14.305)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.70	Call	Currency Future	1,189.0000	964.0000	(18.923)	0	0	0
24/11/2008	\$ / R 2009/06/12	11.65	Call	Currency Future	839.0000	635.0000	(24.315)	0	0	0
24/11/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	185.0000	199.0000	7.568	0	0	0
24/11/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,564.0000	2,234.0000	(12.871)	0	0	0
24/11/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	108.0000	114.0000	5.556	0	0	0
24/11/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	394.0000	432.0000	9.645	0	0	0
24/11/2008	\$ / R 2009/06/12	11.20	Call	Currency Future	998.0000	791.0000	(20.741)	0	0	0
24/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	150.0000	161.0000	7.333	0	0	0
24/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	150.0000	161.0000	7.333	0	0	0
24/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,842.0000	1,537.0000	(16.558)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	1,131.0000	910.0000	(19.540)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.50	Call	Currency Future	1,288.0000	1,042.0000	(19.099)	0	0	0
24/11/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,648.0000	2,316.0000	(12.538)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	1,579.0000	1,290.0000	(18.303)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.50	Put	Currency Future	740.0000	837.0000	13.108	0	0	0
24/11/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	1,261.0000	1,021.0000	(19.033)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	811.0000	928.0000	14.427	0	0	0
24/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,517.0000	1,233.0000	(18.721)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	933.0000	1,055.0000	13.076	0	0	0
24/11/2008	\$ / R 2009/06/12	11.20	Put	Currency Future	1,150.0000	1,286.0000	11.826	0	0	0
24/11/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	610.0000	673.0000	10.328	0	0	0
24/11/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	531.0000	586.0000	10.358	0	0	0
24/11/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	246.0000	268.0000	8.943	0	0	0
24/11/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,648.0000	2,316.0000	(12.538)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	1,208.0000	982.0000	(18.709)	0	0	0
24/11/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	2,818.0000	2,483.0000	(11.888)	0	0	0
24/11/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	1,052.0000	845.0000	(19.677)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	763.0000	866.0000	13.499	0	0	0
24/11/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	121.0000	128.0000	5.785	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	2,993.0000	2,656.0000	(11.260)	0	0	0
24/11/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	1,055.0000	1,190.0000	12.796	0	0	0
24/11/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	1,343.0000	1,083.0000	(19.360)	0	0	0
24/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,606.0000	2,275.0000	(12.701)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	270.0000	294.0000	8.889	0	0	0
24/11/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	96.0000	101.0000	5.208	0	0	0
24/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	308.0000	336.0000	9.091	0	0	0
24/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	787.0000	897.0000	13.977	0	0	0
24/11/2008	\$ / R 2009/06/12	9.95	Call	Currency Future	1,610.0000	1,320.0000	(18.012)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	335.0000	367.0000	9.552	0	0	0
24/11/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	2,168.0000	1,849.0000	(14.714)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,707.0000	1,410.0000	(17.399)	0	0	0
24/11/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	931.0000	718.0000	(22.879)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.55	Call	Currency Future	1,876.0000	1,570.0000	(16.311)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	394.0000	432.0000	9.645	0	0	0
24/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	459.0000	505.0000	10.022	0	0	0
24/11/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,283.0000	1,414.0000	10.210	0	0	0
24/11/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	3,082.0000	2,744.0000	(10.967)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	652.0000	719.0000	10.276	0	0	0
24/11/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,216.0000	1,349.0000	10.938	0	0	0
24/11/2008	\$ / R 2009/06/12	11.25	Put	Currency Future	1,183.0000	1,318.0000	11.412	0	0	0
24/11/2008	\$ / R 2009/06/12	9.55	Put	Currency Future	379.0000	415.0000	9.499	0	0	0
24/11/2008	\$ / R 2009/06/12	11.50	Call	Currency Future	896.0000	684.0000	(23.661)	0	0	0
24/11/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	85.0000	89.0000	4.706	0	0	0
24/11/2008	\$ / R 2009/06/12	11.25	Call	Currency Future	981.0000	773.0000	(21.203)	0	0	0
24/11/2008	\$ / R 2009/06/12	11.60	Call	Currency Future	858.0000	651.0000	(24.126)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	2,055.0000	1,741.0000	(15.280)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	1,457.0000	1,178.0000	(19.149)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	787.0000	897.0000	13.977	0	0	0
24/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	652.0000	719.0000	10.276	0	0	0
24/11/2008	\$ / R 2009/06/12	11.50	Put	Currency Future	1,348.0000	1,479.0000	9.718	0	0	0
24/11/2008	\$ / R 2009/06/12	10.45	Put	Currency Future	717.0000	807.0000	12.552	0	0	0
24/11/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	1,016.0000	810.0000	(20.276)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,234.0000	1,002.0000	(18.801)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,842.0000	1,537.0000	(16.558)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,642.0000	1,349.0000	(17.844)	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
24/11/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	964.0000	754.0000	(21.784)	0	0	0
24/11/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,118.0000	1,255.0000	12.254	0	0	0
24/11/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	963.0000	1,089.0000	13.084	0	0	0
24/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,399.0000	1,124.0000	(19.657)	0	0	0
24/11/2008	\$ / R 2009/06/12	11.60	Put	Currency Future	1,410.0000	1,546.0000	9.645	0	0	0
24/11/2008	\$ / R 2009/06/12	10.75	Put	Currency Future	873.0000	991.0000	13.517	0	0	0
24/11/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	1,111.0000	893.0000	(19.622)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	335.0000	367.0000	9.552	0	0	0
24/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,517.0000	1,233.0000	(18.721)	0	0	0
24/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	128.0000	136.0000	6.250	0	0	0
24/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,983.0000	1,671.0000	(15.734)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,983.0000	1,671.0000	(15.734)	0	0	0
24/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	214.0000	232.0000	8.411	0	0	0
24/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	282.0000	308.0000	9.220	0	0	0
24/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	570.0000	628.0000	10.175	0	0	0
24/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	2,362.0000	2,037.0000	(13.760)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	2,130.0000	1,813.0000	(14.883)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,399.0000	1,124.0000	(19.657)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	1,807.0000	1,505.0000	(16.713)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	495.0000	545.0000	10.101	0	0	0
24/11/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	2,949.0000	2,612.0000	(11.428)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	1,740.0000	1,441.0000	(17.184)	0	0	0
24/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	176.0000	189.0000	7.386	0	0	0
24/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,775.0000	2,441.0000	(12.036)	0	0	0
24/11/2008	\$ / R 2009/06/12	11.45	Call	Currency Future	915.0000	701.0000	(23.388)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,371.0000	1,104.0000	(19.475)	0	0	0
24/11/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,523.0000	2,194.0000	(13.040)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	308.0000	336.0000	9.091	0	0	0
24/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	811.0000	928.0000	14.427	0	0	0
24/11/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	101.0000	107.0000	5.941	0	0	0
24/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	459.0000	505.0000	10.022	0	0	0
24/11/2008	\$ / R 2009/06/12	10.45	Call	Currency Future	1,315.0000	1,062.0000	(19.240)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,707.0000	1,410.0000	(17.399)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	673.0000	749.0000	11.293	0	0	0
24/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	2,055.0000	1,741.0000	(15.280)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,371.0000	1,104.0000	(19.475)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	\$ / R 2009/06/12	11.45	Put	Currency Future	1,318.0000	1,446.0000	9.712	0	0	0
24/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	590.0000	650.0000	10.169	0	0	0
24/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,487.0000	1,205.0000	(18.964)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.75	Call	Currency Future	1,170.0000	946.0000	(19.145)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	1,208.0000	982.0000	(18.709)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,234.0000	1,002.0000	(18.801)	0	0	0
24/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	673.0000	749.0000	11.293	0	0	0
24/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	590.0000	650.0000	10.169	0	0	0
24/11/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,086.0000	1,225.0000	12.799	0	0	0
24/11/2008	\$ / R 2009/06/12	12.10	Call	Currency Future	687.0000	506.0000	(26.346)	0	0	0
24/11/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	1,034.0000	830.0000	(19.729)	0	0	0
24/11/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	702.0000	519.0000	(26.068)	0	0	0
24/11/2008	\$ / R 2009/06/12	12.10	Put	Currency Future	1,739.0000	1,901.0000	9.316	0	0	0
24/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,487.0000	1,205.0000	(18.964)	0	0	0
24/11/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	1,705.0000	1,864.0000	9.326	0	0	0
24/11/2008	\$ / R 2009/06/12	12.00	Put	Currency Future	1,671.0000	1,828.0000	9.396	0	0	0
24/11/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	1,548.0000	1,262.0000	(18.475)	0	0	0
24/11/2008	\$ / R 2009/06/12	11.95	Put	Currency Future	1,637.0000	1,791.0000	9.407	0	0	0
24/11/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	876.0000	668.0000	(23.744)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.75	Put	Currency Future	443.0000	487.0000	9.932	0	0	0
24/11/2008	\$ / R 2009/06/12	12.15	Call	Currency Future	671.0000	493.0000	(26.528)	0	0	0
24/11/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,283.0000	1,414.0000	10.210	0	0	0
24/11/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	702.0000	519.0000	(26.068)	0	0	0
24/11/2008	\$ / R 2009/06/12	9.85	Call	Currency Future	1,674.0000	1,380.0000	(17.563)	0	0	0
24/11/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	1,705.0000	1,864.0000	9.326	0	0	0
24/11/2008	\$ / R 2009/06/12	9.85	Put	Currency Future	477.0000	525.0000	10.063	0	0	0
24/11/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,086.0000	1,225.0000	12.799	0	0	0
24/11/2008	\$ / R 2009/06/12	12.25	Put	Currency Future	1,844.0000	2,013.0000	9.165	0	0	0
24/11/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,379.0000	1,513.0000	9.717	0	0	0
24/11/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	550.0000	607.0000	10.364	0	0	0
24/11/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	1,034.0000	830.0000	(19.729)	0	0	0
24/11/2008	\$ / R 2009/06/12	12.15	Put	Currency Future	1,774.0000	1,938.0000	9.245	0	0	0
24/11/2008	\$ / R 2009/06/12	12.00	Call	Currency Future	718.0000	532.0000	(25.905)	0	0	0
24/11/2008	\$ / R 2009/06/12	11.00	Put	Currency Future	1,024.0000	1,156.0000	12.891	0	0	0
24/11/2008	\$ / R 2009/06/12	11.95	Call	Currency Future	735.0000	546.0000	(25.714)	0	0	0
24/11/2008	\$ / R 2009/06/12	11.90	Put	Currency Future	1,604.0000	1,755.0000	9.414	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	\$ / R	2009/06/12	9.65	Put	Currency Future	410.0000	450.0000	9.756	0	0	0
24/11/2008	\$ / R	2009/06/12	11.00	Call	Currency Future	1,071.0000	861.0000	(19.608)	0	0	0
24/11/2008	\$ / R	2009/06/12	12.25	Call	Currency Future	641.0000	468.0000	(26.989)	0	0	0
24/11/2008	\$ / R	2009/06/12	11.30	Call	Currency Future	964.0000	754.0000	(21.784)	0	0	0
24/11/2008	\$ / R	2009/06/12	11.90	Call	Currency Future	751.0000	560.0000	(25.433)	0	0	0
24/11/2008	\$ / R	2009/06/12	10.80	Call	Currency Future	1,150.0000	928.0000	(19.304)	0	0	0
24/11/2008	\$ / R	2009/06/12	11.75	Put	Currency Future	1,505.0000	1,649.0000	9.568	0	0	0
24/11/2008	\$ / R	2009/06/12	11.30	Put	Currency Future	1,216.0000	1,349.0000	10.938	0	0	0
24/11/2008	\$ / R	2009/06/12	10.80	Put	Currency Future	903.0000	1,023.0000	13.289	0	0	0
24/11/2008	\$ / R	2009/06/12	11.55	Call	Currency Future	876.0000	668.0000	(23.744)	0	0	0
24/11/2008	\$ / R	2009/06/12	10.90	Put	Currency Future	963.0000	1,089.0000	13.084	0	0	0
24/11/2008	\$ / R	2009/06/12	11.40	Call	Currency Future	931.0000	718.0000	(22.879)	0	0	0
24/11/2008	\$ / R	2009/06/12	10.90	Call	Currency Future	1,111.0000	893.0000	(19.622)	0	0	0
24/11/2008	\$ / R	2009/06/12	11.75	Call	Currency Future	803.0000	604.0000	(24.782)	0	0	0
24/11/2008	\$ / R	2009/06/12	11.80	Put	Currency Future	1,538.0000	1,684.0000	9.493	0	0	0
24/11/2008	\$ / R	2009/06/12	11.80	Call	Currency Future	785.0000	589.0000	(24.968)	0	0	0
24/11/2008	\$ / R	2009/06/12	11.55	Put	Currency Future	1,379.0000	1,513.0000	9.717	0	0	0
24/11/2008	\$ / R	2009/06/12	10.05	Put	Currency Future	550.0000	607.0000	10.364	0	0	0
24/11/2008	\$ / R	2009/06/12	10.05	Call	Currency Future	1,548.0000	1,262.0000	(18.475)	0	0	0
24/11/2008	\$ / R	2009/06/12	10.20	Put	Currency Future	610.0000	673.0000	10.328	0	0	0
24/11/2008	\$ / R	2009/06/12	10.20	Call	Currency Future	1,457.0000	1,178.0000	(19.149)	0	0	0
24/11/2008	\$ / R	2009/06/12	11.05	Call	Currency Future	1,052.0000	845.0000	(19.677)	0	0	0
24/11/2008	\$ / R	2009/06/12	11.05	Put	Currency Future	1,055.0000	1,190.0000	12.796	0	0	0
24/11/2008	\$ / R	2009/06/12	11.35	Call	Currency Future	0.0000	736.0000	100.000	0	0	0
24/11/2008	\$ / R	2009/06/12	11.35	Put	Currency Future	0.0000	1,381.0000	100.000	0	0	0
24/11/2008	\$ / R	2009/12/14			Currency Future	11.5764	11.1872	(3.362)	0.0000	0.0000	0
24/11/2008	\$ / R	2009/12/14	10.55	Call	Currency Future	1,803.0000	1,557.0000	(13.644)	0	0	9,452
24/11/2008	\$ / R	2009/12/14	10.55	Put	Currency Future	776.0000	919.0000	18.428	0	0	0
24/11/2008	\$ / R	2009/12/14	11.50	Call	Currency Future	1,422.0000	1,205.0000	(15.260)	0	0	0
24/11/2008	\$ / R	2009/12/14	11.50	Put	Currency Future	1,345.0000	1,518.0000	12.862	0	0	0
24/11/2008	\$ / R	2009/12/14	11.60	Call	Currency Future	0.0000	1,174.0000	100.000	0	0	0
24/11/2008	\$ / R	2009/12/14	11.60	Put	Currency Future	0.0000	1,587.0000	100.000	0	0	0
24/11/2008	\$ / R	2009/12/14	13.00	Call	Currency Future	992.0000	842.0000	(15.121)	0	0	9,452
24/11/2008	\$ / R	2009/12/14	13.00	Put	Currency Future	2,416.0000	2,655.0000	9.892	0	0	0
24/11/2008	\$ / R	2009/12/14	13.20	Put	Currency Future	0.0000	2,811.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	\$ / R	2009/12/14	10.80	Call	Currency Future	0.0000	1,456.0000	100.000	0	0	0
24/11/2008	\$ / R	2009/12/14	11.20	Call	Currency Future	0.0000	1,305.0000	100.000	0	0	0
24/11/2008	\$ / R	2009/12/14	10.80	Put	Currency Future	0.0000	1,069.0000	100.000	0	0	0
24/11/2008	\$ / R	2009/12/14	11.20	Put	Currency Future	0.0000	1,317.0000	100.000	0	0	0
24/11/2008	\$ / R	2009/12/14	10.40	Put	Currency Future	0.0000	832.0000	100.000	0	0	0
24/11/2008	\$ / R	2009/12/14	13.20	Call	Currency Future	0.0000	798.0000	100.000	0	0	0
24/11/2008	\$ / R	2009/12/14	10.40	Call	Currency Future	0.0000	1,619.0000	100.000	0	0	0
24/11/2008	\$ / R	2009/12/14	10.00	Put	Currency Future	0.0000	616.0000	100.000	0	0	0
24/11/2008	\$ / R	2009/12/14	10.00	Call	Currency Future	0.0000	1,803.0000	100.000	0	0	0
24/11/2008	\$ / R	2009/12/14	12.40	Call	Currency Future	0.0000	965.0000	100.000	0	0	0
24/11/2008	\$ / R	2009/12/14	12.00	Put	Currency Future	0.0000	1,875.0000	100.000	0	0	0
24/11/2008	\$ / R	2009/12/14	12.40	Put	Currency Future	0.0000	2,177.0000	100.000	0	0	0
24/11/2008	\$ / R	2009/12/14	12.80	Put	Currency Future	0.0000	2,493.0000	100.000	0	0	0
24/11/2008	\$ / R	2009/12/14	12.80	Call	Currency Future	0.0000	880.0000	100.000	0	0	0
24/11/2008	\$ / R	2009/12/14	12.00	Call	Currency Future	0.0000	1,062.0000	100.000	0	0	0
24/11/2008	£ / R	2008/12/12			Currency Future	15.8410	15.4609	(2.399)	15.7200	15.5100	3,109
24/11/2008	£ / R	2008/12/12	15.50	Call	Currency Future	844.0000	527.0000	(37.559)	0	0	0
24/11/2008	£ / R	2008/12/12	15.40	Call	Currency Future	898.0000	568.0000	(36.748)	0	0	0
24/11/2008	£ / R	2008/12/12	15.60	Call	Currency Future	796.0000	489.0000	(38.568)	0	0	0
24/11/2008	£ / R	2008/12/12	18.45	Call	Currency Future	80.0000	18.0000	(77.500)	0	0	0
24/11/2008	£ / R	2008/12/12	16.05	Call	Currency Future	608.0000	340.0000	(44.079)	0	0	0
24/11/2008	£ / R	2008/12/12	18.35	Call	Currency Future	88.0000	21.0000	(76.136)	0	0	0
24/11/2008	£ / R	2008/12/12	16.10	Put	Currency Future	849.0000	963.0000	13.428	0	0	0
24/11/2008	£ / R	2008/12/12	14.75	Call	Currency Future	1,328.0000	936.0000	(29.518)	0	0	0
24/11/2008	£ / R	2008/12/12	16.00	Call	Currency Future	627.0000	357.0000	(43.062)	0	0	0
24/11/2008	£ / R	2008/12/12	15.60	Put	Currency Future	555.0000	628.0000	13.153	0	0	0
24/11/2008	£ / R	2008/12/12	18.45	Put	Currency Future	2,689.0000	3,007.0000	11.826	0	0	0
24/11/2008	£ / R	2008/12/12	16.05	Put	Currency Future	817.0000	929.0000	13.709	0	0	0
24/11/2008	£ / R	2008/12/12	18.30	Call	Currency Future	93.0000	23.0000	(75.269)	0	0	0
24/11/2008	£ / R	2008/12/12	17.10	Put	Currency Future	1,537.0000	1,749.0000	13.793	0	0	0
24/11/2008	£ / R	2008/12/12	15.55	Call	Currency Future	819.0000	508.0000	(37.973)	0	0	0
24/11/2008	£ / R	2008/12/12	16.00	Put	Currency Future	786.0000	896.0000	13.995	0	0	0
24/11/2008	£ / R	2008/12/12	18.20	Put	Currency Future	2,462.0000	2,765.0000	12.307	0	0	0
24/11/2008	£ / R	2008/12/12	17.70	Call	Currency Future	164.0000	52.0000	(68.293)	0	0	0
24/11/2008	£ / R	2008/12/12	18.35	Put	Currency Future	2,597.0000	2,910.0000	12.052	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	103.0000	26.0000	(74.757)	0	0	0
24/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	279.0000	273.0000	(2.151)	0	0	0
24/11/2008	£ / R 2008/12/12	18.55	Call	Currency Future	72.0000	16.0000	(77.778)	0	0	0
24/11/2008	£ / R 2008/12/12	18.55	Put	Currency Future	2,781.0000	3,105.0000	11.650	0	0	0
24/11/2008	£ / R 2008/12/12	15.00	Call	Currency Future	1,151.0000	770.0000	(33.102)	0	0	0
24/11/2008	£ / R 2008/12/12	15.50	Put	Currency Future	503.0000	566.0000	12.525	0	0	0
24/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	88.0000	21.0000	(76.136)	0	0	0
24/11/2008	£ / R 2008/12/12	16.25	Call	Currency Future	539.0000	279.0000	(48.237)	0	0	0
24/11/2008	£ / R 2008/12/12	18.65	Call	Currency Future	65.0000	13.0000	(80.000)	0	0	0
24/11/2008	£ / R 2008/12/12	17.95	Put	Currency Future	2,239.0000	2,526.0000	12.818	0	0	0
24/11/2008	£ / R 2008/12/12	15.35	Call	Currency Future	928.0000	589.0000	(36.530)	0	0	0
24/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,552.0000	2,862.0000	12.147	0	0	0
24/11/2008	£ / R 2008/12/12	18.10	Call	Currency Future	113.0000	30.0000	(73.451)	0	0	0
24/11/2008	£ / R 2008/12/12	15.00	Put	Currency Future	310.0000	309.0000	(0.323)	0	0	0
24/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	528.0000	597.0000	13.068	0	0	0
24/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	119.0000	32.0000	(73.109)	0	0	0
24/11/2008	£ / R 2008/12/12	14.95	Call	Currency Future	1,186.0000	802.0000	(32.378)	0	0	0
24/11/2008	£ / R 2008/12/12	16.10	Call	Currency Future	590.0000	324.0000	(45.085)	0	0	0
24/11/2008	£ / R 2008/12/12	18.15	Call	Currency Future	108.0000	28.0000	(74.074)	0	0	0
24/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,441.0000	1,044.0000	(27.550)	0	0	0
24/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	200.0000	183.0000	(8.500)	0	0	0
24/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,152.0000	2,431.0000	12.965	0	0	0
24/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	686.0000	407.0000	(40.671)	0	0	0
24/11/2008	£ / R 2008/12/12	18.65	Put	Currency Future	2,874.0000	3,203.0000	11.447	0	0	0
24/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,023.0000	2,291.0000	13.248	0	0	0
24/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	200.0000	183.0000	(8.500)	0	0	0
24/11/2008	£ / R 2008/12/12	14.40	Put	Currency Future	157.0000	136.0000	(13.376)	0	0	0
24/11/2008	£ / R 2008/12/12	16.30	Put	Currency Future	979.0000	1,105.0000	12.870	0	0	0
24/11/2008	£ / R 2008/12/12	17.95	Call	Currency Future	130.0000	37.0000	(71.538)	0	0	0
24/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	725.0000	831.0000	14.621	0	0	0
24/11/2008	£ / R 2008/12/12	15.75	Put	Currency Future	638.0000	727.0000	13.950	0	0	0
24/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	84.0000	19.0000	(77.381)	0	0	0
24/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,372.0000	2,669.0000	12.521	0	0	0
24/11/2008	£ / R 2008/12/12	14.75	Put	Currency Future	237.0000	225.0000	(5.063)	0	0	0
24/11/2008	£ / R 2008/12/12	18.55	Put	Currency Future	2,781.0000	3,105.0000	11.650	0	0	0
24/11/2008	£ / R 2008/12/12	15.70	Put	Currency Future	609.0000	693.0000	13.793	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	£ / R 2008/12/12	15.85	Put	Currency Future	695.0000	796.0000	14.532	0	0	0
24/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	2,643.0000	2,959.0000	11.956	0	0	0
24/11/2008	£ / R 2008/12/12	18.15	Put	Currency Future	2,417.0000	2,717.0000	12.412	0	0	0
24/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	686.0000	407.0000	(40.671)	0	0	0
24/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,328.0000	2,621.0000	12.586	0	0	0
24/11/2008	£ / R 2008/12/12	16.05	Put	Currency Future	817.0000	929.0000	13.709	0	0	0
24/11/2008	£ / R 2008/12/12	18.60	Call	Currency Future	69.0000	14.0000	(79.710)	0	0	0
24/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	251.0000	240.0000	(4.382)	0	0	0
24/11/2008	£ / R 2008/12/12	15.85	Put	Currency Future	695.0000	796.0000	14.532	0	0	0
24/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	188.0000	170.0000	(9.574)	0	0	0
24/11/2008	£ / R 2008/12/12	16.05	Call	Currency Future	608.0000	340.0000	(44.079)	0	0	0
24/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,152.0000	2,431.0000	12.965	0	0	0
24/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	278.0000	110.0000	(60.432)	0	0	0
24/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	707.0000	422.0000	(40.311)	0	0	0
24/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	457.0000	507.0000	10.941	0	0	0
24/11/2008	£ / R 2008/12/12	15.70	Call	Currency Future	750.0000	454.0000	(39.467)	0	0	0
24/11/2008	£ / R 2008/12/12	16.25	Put	Currency Future	948.0000	1,069.0000	12.764	0	0	0
24/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	119.0000	32.0000	(73.109)	0	0	0
24/11/2008	£ / R 2008/12/12	15.95	Put	Currency Future	755.0000	863.0000	14.305	0	0	0
24/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	666.0000	761.0000	14.264	0	0	0
24/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	1,118.0000	739.0000	(33.900)	0	0	0
24/11/2008	£ / R 2008/12/12	15.75	Call	Currency Future	729.0000	438.0000	(39.918)	0	0	0
24/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,328.0000	2,621.0000	12.586	0	0	0
24/11/2008	£ / R 2008/12/12	15.95	Call	Currency Future	646.0000	374.0000	(42.105)	0	0	0
24/11/2008	£ / R 2008/12/12	15.05	Put	Currency Future	327.0000	328.0000	0.306	0	0	0
24/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	819.0000	508.0000	(37.973)	0	0	0
24/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	143.0000	42.0000	(70.629)	0	0	0
24/11/2008	£ / R 2008/12/12	15.25	Put	Currency Future	398.0000	424.0000	6.533	0	0	0
24/11/2008	£ / R 2008/12/12	14.40	Call	Currency Future	1,598.0000	1,197.0000	(25.094)	0	0	0
24/11/2008	£ / R 2008/12/12	16.75	Put	Currency Future	1,278.0000	1,453.0000	13.693	0	0	0
24/11/2008	£ / R 2008/12/12	14.65	Put	Currency Future	212.0000	196.0000	(7.547)	0	0	0
24/11/2008	£ / R 2008/12/12	18.80	Put	Currency Future	3,015.0000	3,350.0000	11.111	0	0	0
24/11/2008	£ / R 2008/12/12	15.25	Call	Currency Future	989.0000	635.0000	(35.794)	0	0	0
24/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,403.0000	1,007.0000	(28.225)	0	0	0
24/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	528.0000	597.0000	13.068	0	0	0
24/11/2008	£ / R 2008/12/12	18.80	Call	Currency Future	56.0000	11.0000	(80.357)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	£ / R 2008/12/12	16.30	Call	Currency Future	520.0000	266.0000	(48.846)	0	0	0
24/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	431.0000	205.0000	(52.436)	0	0	0
24/11/2008	£ / R 2008/12/12	18.60	Put	Currency Future	2,828.0000	3,154.0000	11.528	0	0	0
24/11/2008	£ / R 2008/12/12	16.65	Call	Currency Future	399.0000	183.0000	(54.135)	0	0	0
24/11/2008	£ / R 2008/12/12	14.50	Call	Currency Future	1,518.0000	1,119.0000	(26.285)	0	0	0
24/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,479.0000	1,081.0000	(26.910)	0	0	0
24/11/2008	£ / R 2008/12/12	16.35	Call	Currency Future	501.0000	252.0000	(49.701)	0	0	0
24/11/2008	£ / R 2008/12/12	18.70	Call	Currency Future	62.0000	12.0000	(80.645)	0	0	0
24/11/2008	£ / R 2008/12/12	16.65	Put	Currency Future	1,208.0000	1,373.0000	13.659	0	0	0
24/11/2008	£ / R 2008/12/12	18.25	Put	Currency Future	2,507.0000	2,813.0000	12.206	0	0	0
24/11/2008	£ / R 2008/12/12	14.50	Put	Currency Future	177.0000	158.0000	(10.734)	0	0	0
24/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	1,052.0000	683.0000	(35.076)	0	0	0
24/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	666.0000	392.0000	(41.141)	0	0	0
24/11/2008	£ / R 2008/12/12	16.35	Put	Currency Future	1,010.0000	1,142.0000	13.069	0	0	0
24/11/2008	£ / R 2008/12/12	18.55	Call	Currency Future	72.0000	16.0000	(77.778)	0	0	0
24/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,023.0000	2,291.0000	13.248	0	0	0
24/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,441.0000	1,044.0000	(27.550)	0	0	0
24/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	725.0000	831.0000	14.621	0	0	0
24/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	666.0000	392.0000	(41.141)	0	0	0
24/11/2008	£ / R 2008/12/12	18.35	Put	Currency Future	2,597.0000	2,910.0000	12.052	0	0	0
24/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	164.0000	52.0000	(68.293)	0	0	0
24/11/2008	£ / R 2008/12/12	15.45	Put	Currency Future	478.0000	536.0000	12.134	0	0	0
24/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	361.0000	373.0000	3.324	0	0	0
24/11/2008	£ / R 2008/12/12	15.35	Put	Currency Future	437.0000	479.0000	9.611	0	0	0
24/11/2008	£ / R 2008/12/12	16.75	Call	Currency Future	369.0000	164.0000	(55.556)	0	0	0
24/11/2008	£ / R 2008/12/12	18.70	Put	Currency Future	2,921.0000	3,252.0000	11.332	0	0	0
24/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	555.0000	294.0000	(47.027)	0	0	0
24/11/2008	£ / R 2008/12/12	18.25	Call	Currency Future	98.0000	24.0000	(75.510)	0	0	0
24/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	898.0000	568.0000	(36.748)	0	0	0
24/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	914.0000	1,033.0000	13.020	0	0	0
24/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	958.0000	612.0000	(36.117)	0	0	0
24/11/2008	£ / R 2008/12/12	17.50	Put	Currency Future	1,856.0000	2,106.0000	13.470	0	0	0
24/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	143.0000	42.0000	(70.629)	0	0	0
24/11/2008	£ / R 2008/12/12	15.45	Call	Currency Future	869.0000	547.0000	(37.054)	0	0	0
24/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	251.0000	240.0000	(4.382)	0	0	0
24/11/2008	£ / R 2008/12/12	17.20	Call	Currency Future	256.0000	97.0000	(62.109)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	582.0000	660.0000	13.402	0	0	0
24/11/2008	£ / R 2008/12/12	17.65	Put	Currency Future	1,981.0000	2,244.0000	13.276	0	0	0
24/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,292.0000	901.0000	(30.263)	0	0	0
24/11/2008	£ / R 2008/12/12	17.20	Put	Currency Future	1,615.0000	1,836.0000	13.684	0	0	0
24/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	417.0000	451.0000	8.153	0	0	0
24/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	235.0000	86.0000	(63.404)	0	0	0
24/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	417.0000	451.0000	8.153	0	0	0
24/11/2008	£ / R 2008/12/12	17.75	Put	Currency Future	2,066.0000	2,337.0000	13.117	0	0	0
24/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,292.0000	901.0000	(30.263)	0	0	0
24/11/2008	£ / R 2008/12/12	17.80	Call	Currency Future	150.0000	45.0000	(70.000)	0	0	0
24/11/2008	£ / R 2008/12/12	17.65	Call	Currency Future	172.0000	55.0000	(68.023)	0	0	0
24/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	457.0000	507.0000	10.941	0	0	0
24/11/2008	£ / R 2008/12/12	17.80	Put	Currency Future	2,109.0000	2,384.0000	13.039	0	0	0
24/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,220.0000	834.0000	(31.639)	0	0	0
24/11/2008	£ / R 2008/12/12	14.95	Put	Currency Future	295.0000	291.0000	(1.356)	0	0	0
24/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	84.0000	19.0000	(77.381)	0	0	0
24/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	279.0000	273.0000	(2.151)	0	0	0
24/11/2008	£ / R 2008/12/12	17.90	Call	Currency Future	137.0000	39.0000	(71.533)	0	0	0
24/11/2008	£ / R 2008/12/12	17.50	Call	Currency Future	197.0000	67.0000	(65.990)	0	0	0
24/11/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,042.0000	1,179.0000	13.148	0	0	0
24/11/2008	£ / R 2008/12/12	15.60	Put	Currency Future	555.0000	628.0000	13.153	0	0	0
24/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	2,643.0000	2,959.0000	11.956	0	0	0
24/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,220.0000	834.0000	(31.639)	0	0	0
24/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	958.0000	612.0000	(36.117)	0	0	0
24/11/2008	£ / R 2008/12/12	18.00	Put	Currency Future	2,283.0000	2,573.0000	12.703	0	0	0
24/11/2008	£ / R 2008/12/12	17.40	Put	Currency Future	1,774.0000	2,015.0000	13.585	0	0	0
24/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	666.0000	392.0000	(41.141)	0	0	0
24/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	1,084.0000	709.0000	(34.594)	0	0	0
24/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	103.0000	26.0000	(74.757)	0	0	0
24/11/2008	£ / R 2008/12/12	17.60	Call	Currency Future	180.0000	59.0000	(67.222)	0	0	0
24/11/2008	£ / R 2008/12/12	15.65	Call	Currency Future	773.0000	471.0000	(39.069)	0	0	0
24/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	725.0000	831.0000	14.621	0	0	0
24/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	796.0000	489.0000	(38.568)	0	0	0
24/11/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,462.0000	2,765.0000	12.307	0	0	0
24/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	555.0000	294.0000	(47.027)	0	0	0
24/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	343.0000	348.0000	1.458	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	£ / R 2008/12/12	18.30	Call	Currency Future	93.0000	23.0000	(75.269)	0	0	0
24/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	914.0000	1,033.0000	13.020	0	0	0
24/11/2008	£ / R 2008/12/12	16.50	Put	Currency Future	1,107.0000	1,255.0000	13.369	0	0	0
24/11/2008	£ / R 2008/12/12	16.40	Call	Currency Future	483.0000	240.0000	(50.311)	0	0	0
24/11/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,140.0000	1,294.0000	13.509	0	0	0
24/11/2008	£ / R 2008/12/12	18.50	Put	Currency Future	2,735.0000	3,056.0000	11.737	0	0	0
24/11/2008	£ / R 2008/12/12	15.20	Put	Currency Future	379.0000	398.0000	5.013	0	0	0
24/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	431.0000	205.0000	(52.436)	0	0	0
24/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,552.0000	2,862.0000	12.147	0	0	0
24/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,174.0000	1,333.0000	13.543	0	0	0
24/11/2008	£ / R 2008/12/12	18.50	Call	Currency Future	76.0000	17.0000	(77.632)	0	0	0
24/11/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,196.0000	2,479.0000	12.887	0	0	0
24/11/2008	£ / R 2008/12/12	16.50	Call	Currency Future	448.0000	216.0000	(51.786)	0	0	0
24/11/2008	£ / R 2008/12/12	17.25	Call	Currency Future	245.0000	91.0000	(62.857)	0	0	0
24/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	415.0000	194.0000	(53.253)	0	0	0
24/11/2008	£ / R 2008/12/12	16.85	Put	Currency Future	1,350.0000	1,536.0000	13.778	0	0	0
24/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,372.0000	2,669.0000	12.521	0	0	0
24/11/2008	£ / R 2008/12/12	16.95	Put	Currency Future	1,424.0000	1,620.0000	13.764	0	0	0
24/11/2008	£ / R 2008/12/12	17.75	Call	Currency Future	157.0000	48.0000	(69.427)	0	0	0
24/11/2008	£ / R 2008/12/12	17.45	Call	Currency Future	206.0000	71.0000	(65.534)	0	0	0
24/11/2008	£ / R 2008/12/12	14.70	Call	Currency Future	1,365.0000	971.0000	(28.864)	0	0	0
24/11/2008	£ / R 2008/12/12	18.10	Call	Currency Future	113.0000	30.0000	(73.451)	0	0	0
24/11/2008	£ / R 2008/12/12	17.35	Call	Currency Future	225.0000	81.0000	(64.000)	0	0	0
24/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	361.0000	373.0000	3.324	0	0	0
24/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	1,052.0000	683.0000	(35.076)	0	0	0
24/11/2008	£ / R 2008/12/12	17.35	Put	Currency Future	1,734.0000	1,970.0000	13.610	0	0	0
24/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	278.0000	110.0000	(60.432)	0	0	0
24/11/2008	£ / R 2008/12/12	17.25	Put	Currency Future	1,654.0000	1,881.0000	13.724	0	0	0
24/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,403.0000	1,007.0000	(28.225)	0	0	0
24/11/2008	£ / R 2008/12/12	16.80	Call	Currency Future	355.0000	155.0000	(56.338)	0	0	0
24/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	415.0000	194.0000	(53.253)	0	0	0
24/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	188.0000	170.0000	(9.574)	0	0	0
24/11/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,243.0000	1,413.0000	13.677	0	0	0
24/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,174.0000	1,333.0000	13.543	0	0	0
24/11/2008	£ / R 2008/12/12	14.45	Put	Currency Future	167.0000	147.0000	(11.976)	0	0	0
24/11/2008	£ / R 2008/12/12	16.70	Call	Currency Future	384.0000	174.0000	(54.688)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	£ / R 2008/12/12	16.40	Call	Currency Future	483.0000	240.0000	(50.311)	0	0	0
24/11/2008	£ / R 2008/12/12	15.20	Call	Currency Future	1,020.0000	659.0000	(35.392)	0	0	0
24/11/2008	£ / R 2008/12/12	14.45	Call	Currency Future	1,558.0000	1,158.0000	(25.674)	0	0	0
24/11/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,140.0000	1,294.0000	13.509	0	0	0
24/11/2008	£ / R 2008/12/12	17.55	Put	Currency Future	1,897.0000	2,152.0000	13.442	0	0	0
24/11/2008	£ / R 2008/12/12	14.35	Put	Currency Future	147.0000	126.0000	(14.286)	0	0	0
24/11/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,042.0000	1,179.0000	13.148	0	0	0
24/11/2008	£ / R 2008/12/12	14.65	Put	Currency Future	212.0000	196.0000	(7.547)	0	0	0
24/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	343.0000	348.0000	1.458	0	0	0
24/11/2008	£ / R 2008/12/12	14.35	Call	Currency Future	1,638.0000	1,237.0000	(24.481)	0	0	0
24/11/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,314.0000	1,494.0000	13.699	0	0	0
24/11/2008	£ / R 2008/12/12	14.85	Call	Currency Future	1,256.0000	867.0000	(30.971)	0	0	0
24/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,479.0000	1,081.0000	(26.910)	0	0	0
24/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	1,084.0000	709.0000	(34.594)	0	0	0
24/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	1,118.0000	739.0000	(33.900)	0	0	0
24/11/2008	£ / R 2008/12/12	15.75	Call	Currency Future	729.0000	438.0000	(39.918)	0	0	0
24/11/2008	£ / R 2008/12/12	14.70	Put	Currency Future	224.0000	210.0000	(6.250)	0	0	0
24/11/2008	£ / R 2008/12/12	16.70	Call	Currency Future	384.0000	174.0000	(54.688)	0	0	0
24/11/2008	£ / R 2008/12/12	14.85	Put	Currency Future	265.0000	256.0000	(3.396)	0	0	0
24/11/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,537.0000	1,749.0000	13.793	0	0	0
24/11/2008	£ / R 2008/12/12	16.15	Call	Currency Future	572.0000	309.0000	(45.979)	0	0	0
24/11/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,243.0000	1,413.0000	13.677	0	0	0
24/11/2008	£ / R 2008/12/12	16.80	Call	Currency Future	355.0000	155.0000	(56.338)	0	0	0
24/11/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,694.0000	1,925.0000	13.636	0	0	0
24/11/2008	£ / R 2008/12/12	16.15	Put	Currency Future	881.0000	998.0000	13.280	0	0	0
24/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	235.0000	86.0000	(63.404)	0	0	0
24/11/2008	£ / R 2008/12/12	16.85	Call	Currency Future	341.0000	147.0000	(56.891)	0	0	0
24/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	582.0000	660.0000	13.402	0	0	0
24/11/2008	£ / R 2008/12/12	15.05	Put	Currency Future	327.0000	328.0000	0.306	0	0	0
24/11/2008	£ / R 2008/12/12	15.75	Put	Currency Future	638.0000	727.0000	13.950	0	0	0
24/11/2008	£ / R 2008/12/12	16.45	Put	Currency Future	1,074.0000	1,217.0000	13.315	0	0	0
24/11/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,694.0000	1,925.0000	13.636	0	0	0
24/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	707.0000	422.0000	(40.311)	0	0	0
24/11/2008	£ / R 2008/12/12	17.90	Call	Currency Future	137.0000	39.0000	(71.533)	0	0	0
24/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	666.0000	761.0000	14.264	0	0	0
24/11/2008	£ / R 2008/12/12	16.95	Call	Currency Future	315.0000	131.0000	(58.413)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	£ / R	2008/12/12	17.60	Put	Currency Future	1,939.0000	2,198.0000	13.357	0	0	0
24/11/2008	£ / R	2008/12/12	17.40	Call	Currency Future	215.0000	76.0000	(64.651)	0	0	0
24/11/2008	£ / R	2008/12/12	17.90	Put	Currency Future	2,196.0000	2,479.0000	12.887	0	0	0
24/11/2008	£ / R	2008/12/12	17.40	Put	Currency Future	1,774.0000	2,015.0000	13.585	0	0	0
24/11/2008	£ / R	2008/12/12	16.10	Put	Currency Future	849.0000	963.0000	13.428	0	0	0
24/11/2008	£ / R	2008/12/12	17.60	Put	Currency Future	1,939.0000	2,198.0000	13.357	0	0	0
24/11/2008	£ / R	2008/12/12	17.05	Put	Currency Future	1,499.0000	1,705.0000	13.742	0	0	0
24/11/2008	£ / R	2008/12/12	17.60	Call	Currency Future	180.0000	59.0000	(67.222)	0	0	0
24/11/2008	£ / R	2008/12/12	17.55	Call	Currency Future	188.0000	63.0000	(66.489)	0	0	0
24/11/2008	£ / R	2008/12/12	16.10	Call	Currency Future	590.0000	324.0000	(45.085)	0	0	0
24/11/2008	£ / R	2008/12/12	16.90	Put	Currency Future	1,387.0000	1,578.0000	13.771	0	0	0
24/11/2008	£ / R	2008/12/12	16.90	Call	Currency Future	328.0000	139.0000	(57.622)	0	0	0
24/11/2008	£ / R	2008/12/12	17.20	Call	Currency Future	256.0000	97.0000	(62.109)	0	0	0
24/11/2008	£ / R	2008/12/12	16.90	Put	Currency Future	1,387.0000	1,578.0000	13.771	0	0	0
24/11/2008	£ / R	2008/12/12	16.80	Put	Currency Future	1,314.0000	1,494.0000	13.699	0	0	0
24/11/2008	£ / R	2008/12/12	17.00	Call	Currency Future	302.0000	123.0000	(59.272)	0	0	0
24/11/2008	£ / R	2008/12/12	15.65	Call	Currency Future	773.0000	471.0000	(39.069)	0	0	0
24/11/2008	£ / R	2008/12/12	17.45	Put	Currency Future	1,815.0000	2,060.0000	13.499	0	0	0
24/11/2008	£ / R	2008/12/12	16.45	Call	Currency Future	465.0000	227.0000	(51.183)	0	0	0
24/11/2008	£ / R	2008/12/12	17.20	Put	Currency Future	1,615.0000	1,836.0000	13.684	0	0	0
24/11/2008	£ / R	2008/12/12	16.90	Call	Currency Future	328.0000	139.0000	(57.622)	0	0	0
24/11/2008	£ / R	2008/12/12	17.00	Put	Currency Future	1,461.0000	1,662.0000	13.758	0	0	0
24/11/2008	£ / R	2008/12/12	17.05	Call	Currency Future	290.0000	116.0000	(60.000)	0	0	0
24/11/2008	£ / R	2008/12/12	18.00	Call	Currency Future	124.0000	34.0000	(72.581)	0	0	0
24/11/2008	£ / R	2008/12/12	17.40	Call	Currency Future	215.0000	76.0000	(64.651)	0	0	0
24/11/2008	£ / R	2009/03/16			Currency Future	16.2021	15.8135	(2.398)	0.0000	0.0000	7,489
24/11/2008	£ / R	2009/03/16	15.90	Put	Currency Future	1,017.0000	1,077.0000	5.900	0	0	0
24/11/2008	£ / R	2009/03/16	16.10	Put	Currency Future	1,138.0000	1,210.0000	6.327	0	0	0
24/11/2008	£ / R	2009/03/16	15.00	Put	Currency Future	617.0000	601.0000	(2.593)	0	0	0
24/11/2008	£ / R	2009/03/16	15.90	Call	Currency Future	1,319.0000	991.0000	(24.867)	0	0	0
24/11/2008	£ / R	2009/03/16	18.35	Call	Currency Future	510.0000	297.0000	(41.765)	0	0	0
24/11/2008	£ / R	2009/03/16	18.05	Put	Currency Future	2,430.0000	2,587.0000	6.461	0	0	0
24/11/2008	£ / R	2009/03/16	16.10	Call	Currency Future	1,240.0000	924.0000	(25.484)	0	0	0
24/11/2008	£ / R	2009/03/16	15.80	Call	Currency Future	1,358.0000	1,027.0000	(24.374)	0	0	0
24/11/2008	£ / R	2009/03/16	16.40	Put	Currency Future	1,326.0000	1,400.0000	5.581	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,736.0000	2,917.0000	6.615	0	0	0
24/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,201.0000	892.0000	(25.729)	0	0	0
24/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	1,128.0000	813.0000	(27.926)	0	0	0
24/11/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,788.0000	1,384.0000	(22.595)	0	0	0
24/11/2008	£ / R 2009/03/16	15.00	Call	Currency Future	1,819.0000	1,414.0000	(22.265)	0	0	0
24/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	956.0000	1,013.0000	5.962	0	0	0
24/11/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,199.0000	1,279.0000	6.672	0	0	0
24/11/2008	£ / R 2009/03/16	15.05	Put	Currency Future	636.0000	621.0000	(2.358)	0	0	0
24/11/2008	£ / R 2009/03/16	18.05	Call	Currency Future	582.0000	351.0000	(39.691)	0	0	0
24/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	1,164.0000	852.0000	(26.804)	0	0	0
24/11/2008	£ / R 2009/03/16	18.45	Call	Currency Future	488.0000	281.0000	(42.418)	0	0	0
24/11/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,438.0000	1,084.0000	(24.618)	0	0	0
24/11/2008	£ / R 2009/03/16	16.70	Call	Currency Future	1,020.0000	705.0000	(30.882)	0	0	0
24/11/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,108.0000	1,176.0000	6.137	0	0	0
24/11/2008	£ / R 2009/03/16	15.65	Put	Currency Future	886.0000	921.0000	3.950	0	0	0
24/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,262.0000	1,339.0000	6.101	0	0	0
24/11/2008	£ / R 2009/03/16	15.75	Call	Currency Future	1,384.0000	1,046.0000	(24.422)	0	0	0
24/11/2008	£ / R 2009/03/16	14.85	Put	Currency Future	564.0000	543.0000	(3.723)	0	0	0
24/11/2008	£ / R 2009/03/16	16.15	Call	Currency Future	1,220.0000	908.0000	(25.574)	0	0	0
24/11/2008	£ / R 2009/03/16	16.70	Put	Currency Future	1,518.0000	1,591.0000	4.809	0	0	0
24/11/2008	£ / R 2009/03/16	15.55	Put	Currency Future	841.0000	861.0000	2.378	0	0	0
24/11/2008	£ / R 2009/03/16	14.95	Call	Currency Future	1,851.0000	1,444.0000	(21.988)	0	0	0
24/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	1,128.0000	813.0000	(27.926)	0	0	0
24/11/2008	£ / R 2009/03/16	18.45	Call	Currency Future	488.0000	281.0000	(42.418)	0	0	0
24/11/2008	£ / R 2009/03/16	15.55	Call	Currency Future	1,493.0000	1,125.0000	(24.648)	0	0	0
24/11/2008	£ / R 2009/03/16	17.95	Put	Currency Future	2,356.0000	2,507.0000	6.409	0	0	0
24/11/2008	£ / R 2009/03/16	14.95	Put	Currency Future	599.0000	581.0000	(3.005)	0	0	0
24/11/2008	£ / R 2009/03/16	18.10	Call	Currency Future	570.0000	341.0000	(40.175)	0	0	0
24/11/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,326.0000	1,400.0000	5.581	0	0	0
24/11/2008	£ / R 2009/03/16	16.60	Call	Currency Future	1,060.0000	740.0000	(30.189)	0	0	0
24/11/2008	£ / R 2009/03/16	15.35	Put	Currency Future	754.0000	749.0000	(0.663)	0	0	0
24/11/2008	£ / R 2009/03/16	15.60	Call	Currency Future	1,465.0000	1,104.0000	(24.642)	0	0	0
24/11/2008	£ / R 2009/03/16	15.25	Call	Currency Future	1,666.0000	1,268.0000	(23.890)	0	0	0
24/11/2008	£ / R 2009/03/16	18.30	Call	Currency Future	522.0000	305.0000	(41.571)	0	0	0
24/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,726.0000	1,325.0000	(23.233)	0	0	0
24/11/2008	£ / R 2009/03/16	17.95	Call	Currency Future	608.0000	370.0000	(39.145)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	£ / R 2009/03/16	15.60	Put	Currency Future	863.0000	891.0000	3.244	0	0	0
24/11/2008	£ / R 2009/03/16	15.25	Put	Currency Future	713.0000	705.0000	(1.122)	0	0	0
24/11/2008	£ / R 2009/03/16	18.20	Call	Currency Future	545.0000	323.0000	(40.734)	0	0	0
24/11/2008	£ / R 2009/03/16	16.05	Call	Currency Future	1,260.0000	940.0000	(25.397)	0	0	0
24/11/2008	£ / R 2009/03/16	15.15	Put	Currency Future	674.0000	662.0000	(1.780)	0	0	0
24/11/2008	£ / R 2009/03/16	18.50	Call	Currency Future	477.0000	273.0000	(42.767)	0	0	0
24/11/2008	£ / R 2009/03/16	14.85	Call	Currency Future	1,916.0000	1,506.0000	(21.399)	0	0	0
24/11/2008	£ / R 2009/03/16	16.15	Put	Currency Future	1,168.0000	1,244.0000	6.507	0	0	0
24/11/2008	£ / R 2009/03/16	18.70	Put	Currency Future	2,933.0000	3,130.0000	6.717	0	0	0
24/11/2008	£ / R 2009/03/16	15.70	Call	Currency Future	1,411.0000	1,065.0000	(24.522)	0	0	0
24/11/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,458.0000	1,526.0000	4.664	0	0	0
24/11/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,607.0000	1,213.0000	(24.518)	0	0	0
24/11/2008	£ / R 2009/03/16	18.50	Put	Currency Future	2,775.0000	2,959.0000	6.631	0	0	0
24/11/2008	£ / R 2009/03/16	18.90	Call	Currency Future	397.0000	217.0000	(45.340)	0	0	0
24/11/2008	£ / R 2009/03/16	18.65	Call	Currency Future	446.0000	250.0000	(43.946)	0	0	0
24/11/2008	£ / R 2009/03/16	14.75	Put	Currency Future	530.0000	507.0000	(4.340)	0	0	0
24/11/2008	£ / R 2009/03/16	18.55	Call	Currency Future	466.0000	265.0000	(43.133)	0	0	0
24/11/2008	£ / R 2009/03/16	18.90	Put	Currency Future	3,095.0000	3,303.0000	6.721	0	0	0
24/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,017.0000	1,077.0000	5.900	0	0	0
24/11/2008	£ / R 2009/03/16	18.65	Put	Currency Future	2,894.0000	3,087.0000	6.669	0	0	0
24/11/2008	£ / R 2009/03/16	14.65	Put	Currency Future	497.0000	472.0000	(5.030)	0	0	0
24/11/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,658.0000	2,833.0000	6.584	0	0	0
24/11/2008	£ / R 2009/03/16	18.70	Call	Currency Future	436.0000	243.0000	(44.266)	0	0	0
24/11/2008	£ / R 2009/03/16	18.80	Call	Currency Future	416.0000	230.0000	(44.712)	0	0	0
24/11/2008	£ / R 2009/03/16	15.45	Call	Currency Future	1,549.0000	1,166.0000	(24.726)	0	0	0
24/11/2008	£ / R 2009/03/16	18.55	Put	Currency Future	2,814.0000	3,002.0000	6.681	0	0	0
24/11/2008	£ / R 2009/03/16	18.60	Put	Currency Future	2,854.0000	3,044.0000	6.657	0	0	0
24/11/2008	£ / R 2009/03/16	15.45	Put	Currency Future	797.0000	802.0000	0.627	0	0	0
24/11/2008	£ / R 2009/03/16	18.65	Call	Currency Future	446.0000	250.0000	(43.946)	0	0	0
24/11/2008	£ / R 2009/03/16	18.60	Call	Currency Future	456.0000	258.0000	(43.421)	0	0	0
24/11/2008	£ / R 2009/03/16	15.70	Put	Currency Future	909.0000	951.0000	4.620	0	0	0
24/11/2008	£ / R 2009/03/16	18.75	Call	Currency Future	426.0000	236.0000	(44.601)	0	0	0
24/11/2008	£ / R 2009/03/16	18.40	Put	Currency Future	2,697.0000	2,875.0000	6.600	0	0	0
24/11/2008	£ / R 2009/03/16	16.65	Put	Currency Future	1,488.0000	1,559.0000	4.772	0	0	0
24/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,319.0000	991.0000	(24.867)	0	0	0
24/11/2008	£ / R 2009/03/16	18.35	Call	Currency Future	510.0000	297.0000	(41.765)	0	0	0

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24/11/2008	£ / R 2009/03/16	18.20	Put	Currency Future	2,543.0000	2,709.0000	6.528	0	0	0
24/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	956.0000	1,013.0000	5.962	0	0	0
24/11/2008	£ / R 2009/03/16	14.65	Call	Currency Future	2,049.0000	1,635.0000	(20.205)	0	0	0
24/11/2008	£ / R 2009/03/16	17.35	Put	Currency Future	1,933.0000	2,046.0000	5.846	0	0	0
24/11/2008	£ / R 2009/03/16	18.10	Put	Currency Future	2,468.0000	2,628.0000	6.483	0	0	0
24/11/2008	£ / R 2009/03/16	16.55	Put	Currency Future	1,425.0000	1,494.0000	4.842	0	0	0
24/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	407.0000	223.0000	(45.209)	0	0	0
24/11/2008	£ / R 2009/03/16	14.75	Call	Currency Future	1,982.0000	1,570.0000	(20.787)	0	0	0
24/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	407.0000	223.0000	(45.209)	0	0	0
24/11/2008	£ / R 2009/03/16	16.65	Call	Currency Future	1,040.0000	722.0000	(30.577)	0	0	0
24/11/2008	£ / R 2009/03/16	16.95	Put	Currency Future	1,671.0000	1,760.0000	5.326	0	0	0
24/11/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,358.0000	1,027.0000	(24.374)	0	0	0
24/11/2008	£ / R 2009/03/16	18.80	Put	Currency Future	3,014.0000	3,216.0000	6.702	0	0	0
24/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,726.0000	1,325.0000	(23.233)	0	0	0
24/11/2008	£ / R 2009/03/16	18.75	Put	Currency Future	2,974.0000	3,173.0000	6.691	0	0	0
24/11/2008	£ / R 2009/03/16	18.40	Call	Currency Future	499.0000	289.0000	(42.084)	0	0	0
24/11/2008	£ / R 2009/03/16	16.60	Call	Currency Future	1,060.0000	740.0000	(30.189)	0	0	0
24/11/2008	£ / R 2009/03/16	16.95	Call	Currency Future	924.0000	623.0000	(32.576)	0	0	0
24/11/2008	£ / R 2009/03/16	15.05	Put	Currency Future	636.0000	621.0000	(2.358)	0	0	0
24/11/2008	£ / R 2009/03/16	18.65	Put	Currency Future	2,894.0000	3,087.0000	6.669	0	0	0
24/11/2008	£ / R 2009/03/16	18.30	Put	Currency Future	2,620.0000	2,792.0000	6.565	0	0	0
24/11/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,458.0000	1,526.0000	4.664	0	0	0
24/11/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,788.0000	1,384.0000	(22.595)	0	0	0
24/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,055.0000	3,259.0000	6.678	0	0	0
24/11/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,658.0000	2,833.0000	6.584	0	0	0
24/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	1,164.0000	852.0000	(26.804)	0	0	0
24/11/2008	£ / R 2009/03/16	16.80	Call	Currency Future	980.0000	671.0000	(31.531)	0	0	0
24/11/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,949.0000	1,538.0000	(21.088)	0	0	0
24/11/2008	£ / R 2009/03/16	18.25	Put	Currency Future	2,581.0000	2,750.0000	6.548	0	0	0
24/11/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,140.0000	2,272.0000	6.168	0	0	0
24/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,578.0000	1,658.0000	5.070	0	0	0
24/11/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,736.0000	2,917.0000	6.615	0	0	0
24/11/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,883.0000	1,475.0000	(21.668)	0	0	0
24/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,505.0000	2,668.0000	6.507	0	0	0
24/11/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,438.0000	1,084.0000	(24.618)	0	0	0
24/11/2008	£ / R 2009/03/16	17.75	Put	Currency Future	2,211.0000	2,349.0000	6.242	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	£ / R 2009/03/16	16.05	Call	Currency Future	1,260.0000	940.0000	(25.397)	0	0	0
24/11/2008	£ / R 2009/03/16	16.10	Call	Currency Future	1,240.0000	924.0000	(25.484)	0	0	0
24/11/2008	£ / R 2009/03/16	15.65	Put	Currency Future	886.0000	921.0000	3.950	0	0	0
24/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,283.0000	2,427.0000	6.307	0	0	0
24/11/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,108.0000	1,176.0000	6.137	0	0	0
24/11/2008	£ / R 2009/03/16	14.90	Put	Currency Future	581.0000	562.0000	(3.270)	0	0	0
24/11/2008	£ / R 2009/03/16	17.85	Call	Currency Future	635.0000	391.0000	(38.425)	0	0	0
24/11/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,078.0000	1,143.0000	6.030	0	0	0
24/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,055.0000	3,259.0000	6.678	0	0	0
24/11/2008	£ / R 2009/03/16	15.85	Put	Currency Future	987.0000	1,045.0000	5.876	0	0	0
24/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,636.0000	1,240.0000	(24.205)	0	0	0
24/11/2008	£ / R 2009/03/16	17.85	Call	Currency Future	635.0000	391.0000	(38.425)	0	0	0
24/11/2008	£ / R 2009/03/16	17.65	Call	Currency Future	692.0000	435.0000	(37.139)	0	0	0
24/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,262.0000	1,339.0000	6.101	0	0	0
24/11/2008	£ / R 2009/03/16	15.75	Put	Currency Future	932.0000	982.0000	5.365	0	0	0
24/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,609.0000	1,692.0000	5.158	0	0	0
24/11/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,140.0000	2,272.0000	6.168	0	0	0
24/11/2008	£ / R 2009/03/16	15.15	Put	Currency Future	674.0000	662.0000	(1.780)	0	0	0
24/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	734.0000	727.0000	(0.954)	0	0	0
24/11/2008	£ / R 2009/03/16	17.20	Put	Currency Future	1,833.0000	1,936.0000	5.619	0	0	0
24/11/2008	£ / R 2009/03/16	17.75	Call	Currency Future	663.0000	412.0000	(37.858)	0	0	0
24/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	734.0000	727.0000	(0.954)	0	0	0
24/11/2008	£ / R 2009/03/16	15.85	Call	Currency Future	1,339.0000	1,009.0000	(24.645)	0	0	0
24/11/2008	£ / R 2009/03/16	16.75	Call	Currency Future	1,000.0000	688.0000	(31.200)	0	0	0
24/11/2008	£ / R 2009/03/16	17.55	Call	Currency Future	722.0000	459.0000	(36.427)	0	0	0
24/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,636.0000	1,240.0000	(24.205)	0	0	0
24/11/2008	£ / R 2009/03/16	15.35	Put	Currency Future	754.0000	749.0000	(0.663)	0	0	0
24/11/2008	£ / R 2009/03/16	17.00	Put	Currency Future	1,703.0000	1,795.0000	5.402	0	0	0
24/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	557.0000	332.0000	(40.395)	0	0	0
24/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,283.0000	2,427.0000	6.307	0	0	0
24/11/2008	£ / R 2009/03/16	15.60	Put	Currency Future	863.0000	891.0000	3.244	0	0	0
24/11/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,607.0000	1,213.0000	(24.518)	0	0	0
24/11/2008	£ / R 2009/03/16	18.25	Call	Currency Future	533.0000	314.0000	(41.088)	0	0	0
24/11/2008	£ / R 2009/03/16	16.75	Put	Currency Future	1,548.0000	1,624.0000	4.910	0	0	0
24/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,505.0000	2,668.0000	6.507	0	0	0
24/11/2008	£ / R 2009/03/16	16.00	Call	Currency Future	1,280.0000	957.0000	(25.234)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	£ / R 2009/03/16	15.60	Call	Currency Future	1,465.0000	1,104.0000	(24.642)	0	0	0
24/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,578.0000	1,186.0000	(24.842)	0	0	0
24/11/2008	£ / R 2009/03/16	16.35	Call	Currency Future	1,146.0000	833.0000	(27.312)	0	0	0
24/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	557.0000	332.0000	(40.395)	0	0	0
24/11/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,757.0000	1,355.0000	(22.880)	0	0	0
24/11/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,138.0000	1,210.0000	6.327	0	0	0
24/11/2008	£ / R 2009/03/16	15.10	Put	Currency Future	655.0000	641.0000	(2.137)	0	0	0
24/11/2008	£ / R 2009/03/16	18.55	Call	Currency Future	466.0000	265.0000	(43.133)	0	0	0
24/11/2008	£ / R 2009/03/16	15.50	Call	Currency Future	1,521.0000	1,146.0000	(24.655)	0	0	0
24/11/2008	£ / R 2009/03/16	18.55	Put	Currency Future	2,814.0000	3,002.0000	6.681	0	0	0
24/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,201.0000	892.0000	(25.729)	0	0	0
24/11/2008	£ / R 2009/03/16	16.45	Put	Currency Future	1,359.0000	1,431.0000	5.298	0	0	0
24/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	388.0000	210.0000	(45.876)	0	0	0
24/11/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,199.0000	1,279.0000	6.672	0	0	0
24/11/2008	£ / R 2009/03/16	16.45	Call	Currency Future	1,111.0000	794.0000	(28.533)	0	0	0
24/11/2008	£ / R 2009/03/16	19.25	Call	Currency Future	337.0000	176.0000	(47.774)	0	0	0
24/11/2008	£ / R 2009/03/16	17.20	Call	Currency Future	835.0000	550.0000	(34.132)	0	0	0
24/11/2008	£ / R 2009/03/16	19.15	Put	Currency Future	3,302.0000	3,523.0000	6.693	0	0	0
24/11/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,078.0000	1,143.0000	6.030	0	0	0
24/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	942.0000	639.0000	(32.166)	0	0	0
24/11/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,294.0000	1,369.0000	5.796	0	0	0
24/11/2008	£ / R 2009/03/16	19.15	Call	Currency Future	354.0000	187.0000	(47.175)	0	0	0
24/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,640.0000	1,726.0000	5.244	0	0	0
24/11/2008	£ / R 2009/03/16	16.25	Call	Currency Future	1,182.0000	872.0000	(26.227)	0	0	0
24/11/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,218.0000	3,435.0000	6.743	0	0	0
24/11/2008	£ / R 2009/03/16	15.10	Put	Currency Future	655.0000	641.0000	(2.137)	0	0	0
24/11/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,294.0000	1,369.0000	5.796	0	0	0
24/11/2008	£ / R 2009/03/16	16.55	Call	Currency Future	1,077.0000	758.0000	(29.619)	0	0	0
24/11/2008	£ / R 2009/03/16	16.25	Put	Currency Future	1,230.0000	1,309.0000	6.423	0	0	0
24/11/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,136.0000	3,347.0000	6.728	0	0	0
24/11/2008	£ / R 2009/03/16	14.90	Put	Currency Future	581.0000	562.0000	(3.270)	0	0	0
24/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,609.0000	1,692.0000	5.158	0	0	0
24/11/2008	£ / R 2009/03/16	16.35	Call	Currency Future	1,146.0000	833.0000	(27.312)	0	0	0
24/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	388.0000	210.0000	(45.876)	0	0	0
24/11/2008	£ / R 2009/03/16	16.00	Call	Currency Future	1,280.0000	957.0000	(25.234)	0	0	0
24/11/2008	£ / R 2009/03/16	19.05	Call	Currency Future	371.0000	198.0000	(46.631)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	775.0000	772.0000	(0.387)	0	0	0
24/11/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,136.0000	3,347.0000	6.728	0	0	0
24/11/2008	£ / R 2009/03/16	19.05	Call	Currency Future	371.0000	198.0000	(46.631)	0	0	0
24/11/2008	£ / R 2009/03/16	19.25	Put	Currency Future	3,385.0000	3,612.0000	6.706	0	0	0
24/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	775.0000	772.0000	(0.387)	0	0	0
24/11/2008	£ / R 2009/03/16	15.20	Call	Currency Future	1,696.0000	1,297.0000	(23.526)	0	0	0
24/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,578.0000	1,186.0000	(24.842)	0	0	0
24/11/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,757.0000	1,355.0000	(22.880)	0	0	0
24/11/2008	£ / R 2009/03/16	14.80	Put	Currency Future	547.0000	525.0000	(4.022)	0	0	0
24/11/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,218.0000	3,435.0000	6.743	0	0	0
24/11/2008	£ / R 2009/03/16	15.20	Put	Currency Future	694.0000	683.0000	(1.585)	0	0	0
24/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	961.0000	655.0000	(31.842)	0	0	0
24/11/2008	£ / R 2009/03/16	17.00	Call	Currency Future	905.0000	608.0000	(32.818)	0	0	0
24/11/2008	£ / R 2009/03/16	14.80	Put	Currency Future	547.0000	525.0000	(4.022)	0	0	0
24/11/2008	£ / R 2009/03/16	15.50	Put	Currency Future	819.0000	832.0000	1.587	0	0	0
24/11/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,883.0000	1,475.0000	(21.668)	0	0	0
24/11/2008	£ / R 2009/03/16	16.80	Call	Currency Future	980.0000	671.0000	(31.531)	0	0	0
24/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	961.0000	655.0000	(31.842)	0	0	0
24/11/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,949.0000	1,538.0000	(21.088)	0	0	0
24/11/2008	£ / R 2009/03/16	18.00	Call	Currency Future	595.0000	360.0000	(39.496)	0	0	0
24/11/2008	£ / R 2009/03/16	14.70	Put	Currency Future	513.0000	489.0000	(4.678)	0	0	0
24/11/2008	£ / R 2009/03/16	16.50	Put	Currency Future	1,391.0000	1,462.0000	5.104	0	0	0
24/11/2008	£ / R 2009/03/16	17.90	Put	Currency Future	2,320.0000	2,467.0000	6.336	0	0	0
24/11/2008	£ / R 2009/03/16	14.60	Call	Currency Future	2,084.0000	1,669.0000	(19.914)	0	0	0
24/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,578.0000	1,658.0000	5.070	0	0	0
24/11/2008	£ / R 2009/03/16	17.90	Call	Currency Future	622.0000	380.0000	(38.907)	0	0	0
24/11/2008	£ / R 2009/03/16	17.65	Call	Currency Future	692.0000	435.0000	(37.139)	0	0	0
24/11/2008	£ / R 2009/03/16	18.00	Put	Currency Future	2,393.0000	2,547.0000	6.435	0	0	0
24/11/2008	£ / R 2009/03/16	14.60	Put	Currency Future	481.0000	455.0000	(5.405)	0	0	0
24/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	942.0000	639.0000	(32.166)	0	0	0
24/11/2008	£ / R 2009/03/16	17.80	Put	Currency Future	2,247.0000	2,388.0000	6.275	0	0	0
24/11/2008	£ / R 2009/03/16	17.55	Put	Currency Future	2,070.0000	2,195.0000	6.039	0	0	0
24/11/2008	£ / R 2009/03/16	14.70	Call	Currency Future	2,015.0000	1,603.0000	(20.447)	0	0	0
24/11/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,105.0000	2,233.0000	6.081	0	0	0
24/11/2008	£ / R 2009/03/16	17.10	Call	Currency Future	869.0000	578.0000	(33.487)	0	0	0
24/11/2008	£ / R 2009/03/16	17.10	Call	Currency Future	869.0000	578.0000	(33.487)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	£ / R 2009/03/16	17.30	Call	Currency Future	801.0000	522.0000	(34.831)	0	0	0
24/11/2008	£ / R 2009/03/16	17.10	Put	Currency Future	1,767.0000	1,865.0000	5.546	0	0	0
24/11/2008	£ / R 2009/03/16	16.50	Call	Currency Future	1,094.0000	776.0000	(29.068)	0	0	0
24/11/2008	£ / R 2009/03/16	17.40	Put	Currency Future	1,966.0000	2,083.0000	5.951	0	0	0
24/11/2008	£ / R 2009/03/16	17.60	Call	Currency Future	707.0000	447.0000	(36.775)	0	0	0
24/11/2008	£ / R 2009/03/16	17.40	Call	Currency Future	769.0000	496.0000	(35.501)	0	0	0
24/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,640.0000	1,726.0000	5.244	0	0	0
24/11/2008	£ / R 2009/03/16	17.30	Put	Currency Future	1,899.0000	2,009.0000	5.793	0	0	0
24/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,319.0000	991.0000	(24.867)	0	0	0
24/11/2008	£ / R 2009/03/16	17.50	Call	Currency Future	737.0000	471.0000	(36.092)	0	0	0
24/11/2008	£ / R 2009/03/16	17.10	Put	Currency Future	1,767.0000	1,865.0000	5.546	0	0	0
24/11/2008	£ / R 2009/03/16	17.50	Put	Currency Future	2,035.0000	2,157.0000	5.995	0	0	0
24/11/2008	£ / R 2009/03/16	17.80	Call	Currency Future	649.0000	402.0000	(38.059)	0	0	0
24/11/2008	£ / R 2009/03/16	15.95	Put	Currency Future	1,047.0000	1,110.0000	6.017	0	0	0
24/11/2008	£ / R 2009/03/16	17.70	Call	Currency Future	677.0000	424.0000	(37.371)	0	0	0
24/11/2008	£ / R 2009/03/16	15.95	Call	Currency Future	1,300.0000	974.0000	(25.077)	0	0	0
24/11/2008	£ / R 2009/03/16	17.70	Put	Currency Future	2,175.0000	2,310.0000	6.207	0	0	0
24/11/2008	£ / R 2009/03/16	17.60	Call	Currency Future	707.0000	447.0000	(36.775)	0	0	0
24/11/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,105.0000	2,233.0000	6.081	0	0	0
24/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,017.0000	1,077.0000	5.900	0	0	0
24/11/2008	£ / R 2009/03/16	17.05	Call	Currency Future	887.0000	593.0000	(33.145)	0	0	0
24/11/2008	£ / R 2009/03/16	17.05	Put	Currency Future	1,735.0000	1,830.0000	5.476	0	0	0
24/11/2008	£ / R 2009/03/16	17.15	Call	Currency Future	852.0000	564.0000	(33.803)	0	0	0
24/11/2008	£ / R 2009/03/16	17.35	Call	Currency Future	785.0000	509.0000	(35.159)	0	0	0
24/11/2008	£ / R 2009/03/16	17.25	Put	Currency Future	1,866.0000	1,972.0000	5.681	0	0	0
24/11/2008	£ / R 2009/03/16	17.15	Put	Currency Future	1,800.0000	1,900.0000	5.556	0	0	0
24/11/2008	£ / R 2009/03/16	17.25	Call	Currency Future	818.0000	536.0000	(34.474)	0	0	0
24/11/2008	£ / R 2009/03/16	15.85	Put	Currency Future	987.0000	1,045.0000	5.876	0	0	0
24/11/2008	£ / R 2009/03/16	15.85	Call	Currency Future	1,339.0000	1,009.0000	(24.645)	0	0	0
24/11/2008	£ / R 2009/03/16	15.75	Call	Currency Future	1,384.0000	1,046.0000	(24.422)	0	0	0
24/11/2008	£ / R 2009/03/16	16.55	Call	Currency Future	1,077.0000	758.0000	(29.619)	0	0	0
24/11/2008	£ / R 2009/03/16	16.55	Put	Currency Future	1,425.0000	1,494.0000	4.842	0	0	0
24/11/2008	£ / R 2009/03/16	15.75	Put	Currency Future	932.0000	982.0000	5.365	0	0	0
24/11/2008	£ / R 2009/06/12			Currency Future	16.5117	16.1118	(2.422)	0.0000	0.0000	7
24/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,122.0000	1,143.0000	1.872	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	£ / R 2009/06/12	16.55	Put	Currency Future	1,539.0000	1,626.0000	5.653	0	0	0
24/11/2008	£ / R 2009/06/12	14.95	Call	Currency Future	2,327.0000	1,915.0000	(17.705)	0	0	0
24/11/2008	£ / R 2009/06/12	18.35	Put	Currency Future	2,718.0000	2,853.0000	4.967	0	0	0
24/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,781.0000	1,416.0000	(20.494)	0	0	0
24/11/2008	£ / R 2009/06/12	16.85	Call	Currency Future	1,396.0000	1,070.0000	(23.352)	0	0	0
24/11/2008	£ / R 2009/06/12	14.85	Put	Currency Future	729.0000	714.0000	(2.058)	0	0	0
24/11/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,447.0000	1,127.0000	(22.115)	0	0	0
24/11/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,635.0000	1,716.0000	4.954	0	0	0
24/11/2008	£ / R 2009/06/12	16.65	Call	Currency Future	1,465.0000	1,147.0000	(21.706)	0	0	0
24/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,634.0000	1,306.0000	(20.073)	0	0	0
24/11/2008	£ / R 2009/06/12	15.20	Put	Currency Future	862.0000	856.0000	(0.696)	0	0	0
24/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,169.0000	1,204.0000	2.994	0	0	0
24/11/2008	£ / R 2009/06/12	16.50	Call	Currency Future	1,519.0000	1,208.0000	(20.474)	0	0	0
24/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,267.0000	1,330.0000	4.972	0	0	0
24/11/2008	£ / R 2009/06/12	17.00	Put	Currency Future	1,832.0000	1,903.0000	3.876	0	0	0
24/11/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,447.0000	1,127.0000	(22.115)	0	0	0
24/11/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,603.0000	1,685.0000	5.115	0	0	0
24/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,323.0000	1,394.0000	5.367	0	0	0
24/11/2008	£ / R 2009/06/12	17.80	Call	Currency Future	1,050.0000	758.0000	(27.810)	0	0	0
24/11/2008	£ / R 2009/06/12	15.20	Call	Currency Future	2,174.0000	1,767.0000	(18.721)	0	0	0
24/11/2008	£ / R 2009/06/12	16.50	Put	Currency Future	1,507.0000	1,596.0000	5.906	0	0	0
24/11/2008	£ / R 2009/06/12	17.00	Call	Currency Future	1,344.0000	1,015.0000	(24.479)	0	0	0
24/11/2008	£ / R 2009/06/12	16.55	Call	Currency Future	1,500.0000	1,187.0000	(20.867)	0	0	0
24/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,053.0000	1,060.0000	0.665	0	0	0
24/11/2008	£ / R 2009/06/12	17.80	Put	Currency Future	2,338.0000	2,446.0000	4.619	0	0	0
24/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,834.0000	1,455.0000	(20.665)	0	0	0
24/11/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,768.0000	1,839.0000	4.016	0	0	0
24/11/2008	£ / R 2009/06/12	18.75	Put	Currency Future	3,010.0000	3,164.0000	5.116	0	0	0
24/11/2008	£ / R 2009/06/12	18.80	Call	Currency Future	759.0000	515.0000	(32.148)	0	0	0
24/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,323.0000	1,394.0000	5.367	0	0	0
24/11/2008	£ / R 2009/06/12	16.90	Call	Currency Future	1,380.0000	1,051.0000	(23.841)	0	0	0
24/11/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,735.0000	1,808.0000	4.207	0	0	0
24/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,634.0000	1,306.0000	(20.073)	0	0	0
24/11/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,635.0000	1,716.0000	4.954	0	0	0
24/11/2008	£ / R 2009/06/12	16.95	Call	Currency Future	1,364.0000	1,033.0000	(24.267)	0	0	0
24/11/2008	£ / R 2009/06/12	15.00	Call	Currency Future	2,296.0000	1,885.0000	(17.901)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,781.0000	1,416.0000	(20.494)	0	0	0
24/11/2008	£ / R 2009/06/12	18.35	Call	Currency Future	880.0000	615.0000	(30.114)	0	0	0
24/11/2008	£ / R 2009/06/12	15.00	Put	Currency Future	784.0000	773.0000	(1.403)	0	0	0
24/11/2008	£ / R 2009/06/12	18.80	Put	Currency Future	3,047.0000	3,203.0000	5.120	0	0	0
24/11/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,679.0000	1,341.0000	(20.131)	0	0	0
24/11/2008	£ / R 2009/06/12	18.75	Call	Currency Future	772.0000	525.0000	(31.995)	0	0	0
24/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,031.0000	1,036.0000	0.485	0	0	0
24/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,169.0000	1,204.0000	2.994	0	0	0
24/11/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,444.0000	1,528.0000	5.817	0	0	0
24/11/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,571.0000	1,655.0000	5.347	0	0	0
24/11/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,482.0000	1,167.0000	(21.255)	0	0	0
24/11/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,413.0000	1,089.0000	(22.930)	0	0	0
24/11/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,943.0000	1,548.0000	(20.329)	0	0	0
24/11/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,701.0000	1,777.0000	4.468	0	0	0
24/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,556.0000	1,240.0000	(20.308)	0	0	0
24/11/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,414.0000	1,494.0000	5.658	0	0	0
24/11/2008	£ / R 2009/06/12	16.95	Put	Currency Future	1,802.0000	1,871.0000	3.829	0	0	0
24/11/2008	£ / R 2009/06/12	18.25	Call	Currency Future	909.0000	639.0000	(29.703)	0	0	0
24/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,267.0000	1,330.0000	4.972	0	0	0
24/11/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,383.0000	1,460.0000	5.568	0	0	0
24/11/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,218.0000	1,266.0000	3.941	0	0	0
24/11/2008	£ / R 2009/06/12	18.25	Put	Currency Future	2,647.0000	2,777.0000	4.911	0	0	0
24/11/2008	£ / R 2009/06/12	15.70	Put	Currency Future	1,076.0000	1,084.0000	0.743	0	0	0
24/11/2008	£ / R 2009/06/12	16.05	Put	Currency Future	1,242.0000	1,298.0000	4.509	0	0	0
24/11/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,729.0000	1,378.0000	(20.301)	0	0	0
24/11/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,679.0000	1,341.0000	(20.131)	0	0	0
24/11/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,218.0000	1,266.0000	3.941	0	0	0
24/11/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,575.0000	1,256.0000	(20.254)	0	0	0
24/11/2008	£ / R 2009/06/12	14.85	Call	Currency Future	2,391.0000	1,976.0000	(17.357)	0	0	0
24/11/2008	£ / R 2009/06/12	17.25	Call	Currency Future	1,245.0000	928.0000	(25.462)	0	0	0
24/11/2008	£ / R 2009/06/12	14.95	Put	Currency Future	766.0000	753.0000	(1.697)	0	0	0
24/11/2008	£ / R 2009/06/12	15.70	Call	Currency Future	1,888.0000	1,496.0000	(20.763)	0	0	0
24/11/2008	£ / R 2009/06/12	16.05	Call	Currency Future	1,704.0000	1,359.0000	(20.246)	0	0	0
24/11/2008	£ / R 2009/06/12	17.25	Put	Currency Future	1,984.0000	2,066.0000	4.133	0	0	0
24/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,122.0000	1,143.0000	1.872	0	0	0
24/11/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,595.0000	1,272.0000	(20.251)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	£ / R 2009/06/12	15.95	Call	Currency Future	1,755.0000	1,397.0000	(20.399)	0	0	0
24/11/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,729.0000	1,378.0000	(20.301)	0	0	0
24/11/2008	£ / R 2009/06/12	16.75	Call	Currency Future	1,430.0000	1,108.0000	(22.517)	0	0	0
24/11/2008	£ / R 2009/06/12	15.05	Call	Currency Future	2,265.0000	1,855.0000	(18.102)	0	0	0
24/11/2008	£ / R 2009/06/12	19.15	Call	Currency Future	675.0000	448.0000	(33.630)	0	0	0
24/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,834.0000	1,455.0000	(20.665)	0	0	0
24/11/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,444.0000	1,528.0000	5.817	0	0	0
24/11/2008	£ / R 2009/06/12	18.50	Call	Currency Future	838.0000	580.0000	(30.788)	0	0	0
24/11/2008	£ / R 2009/06/12	18.60	Put	Currency Future	2,899.0000	3,046.0000	5.071	0	0	0
24/11/2008	£ / R 2009/06/12	15.05	Put	Currency Future	803.0000	793.0000	(1.245)	0	0	0
24/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	711.0000	696.0000	(2.110)	0	0	0
24/11/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,943.0000	1,548.0000	(20.329)	0	0	0
24/11/2008	£ / R 2009/06/12	18.60	Call	Currency Future	811.0000	557.0000	(31.319)	0	0	0
24/11/2008	£ / R 2009/06/12	19.45	Call	Currency Future	610.0000	396.0000	(35.082)	0	0	0
24/11/2008	£ / R 2009/06/12	15.15	Put	Currency Future	842.0000	835.0000	(0.831)	0	0	0
24/11/2008	£ / R 2009/06/12	18.40	Put	Currency Future	2,754.0000	2,891.0000	4.975	0	0	0
24/11/2008	£ / R 2009/06/12	15.95	Put	Currency Future	1,193.0000	1,235.0000	3.521	0	0	0
24/11/2008	£ / R 2009/06/12	18.50	Put	Currency Future	2,826.0000	2,968.0000	5.025	0	0	0
24/11/2008	£ / R 2009/06/12	19.55	Put	Currency Future	3,627.0000	3,819.0000	5.294	0	0	0
24/11/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,915.0000	1,522.0000	(20.522)	0	0	0
24/11/2008	£ / R 2009/06/12	18.40	Call	Currency Future	866.0000	603.0000	(30.370)	0	0	0
24/11/2008	£ / R 2009/06/12	15.25	Call	Currency Future	2,144.0000	1,739.0000	(18.890)	0	0	0
24/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,556.0000	1,240.0000	(20.308)	0	0	0
24/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	734.0000	495.0000	(32.561)	0	0	0
24/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,009.0000	1,012.0000	0.297	0	0	0
24/11/2008	£ / R 2009/06/12	19.00	Put	Currency Future	3,198.0000	3,364.0000	5.191	0	0	0
24/11/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,577.0000	2,702.0000	4.851	0	0	0
24/11/2008	£ / R 2009/06/12	18.70	Put	Currency Future	2,973.0000	3,124.0000	5.079	0	0	0
24/11/2008	£ / R 2009/06/12	19.55	Call	Currency Future	589.0000	380.0000	(35.484)	0	0	0
24/11/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,970.0000	1,574.0000	(20.102)	0	0	0
24/11/2008	£ / R 2009/06/12	19.15	Put	Currency Future	3,313.0000	3,486.0000	5.222	0	0	0
24/11/2008	£ / R 2009/06/12	15.25	Put	Currency Future	882.0000	877.0000	(0.567)	0	0	0
24/11/2008	£ / R 2009/06/12	15.05	Call	Currency Future	2,265.0000	1,855.0000	(18.102)	0	0	0
24/11/2008	£ / R 2009/06/12	18.65	Put	Currency Future	2,936.0000	3,085.0000	5.075	0	0	0
24/11/2008	£ / R 2009/06/12	16.90	Call	Currency Future	1,380.0000	1,051.0000	(23.841)	0	0	0
24/11/2008	£ / R 2009/06/12	18.70	Call	Currency Future	785.0000	536.0000	(31.720)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,123.0000	3,283.0000	5.123	0	0	0
24/11/2008	£ / R 2009/06/12	15.15	Call	Currency Future	2,204.0000	1,796.0000	(18.512)	0	0	0
24/11/2008	£ / R 2009/06/12	18.65	Call	Currency Future	798.0000	547.0000	(31.454)	0	0	0
24/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,123.0000	3,283.0000	5.123	0	0	0
24/11/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,413.0000	1,089.0000	(22.930)	0	0	0
24/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,031.0000	1,036.0000	0.485	0	0	0
24/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	734.0000	495.0000	(32.561)	0	0	0
24/11/2008	£ / R 2009/06/12	19.30	Put	Currency Future	3,430.0000	3,610.0000	5.248	0	0	0
24/11/2008	£ / R 2009/06/12	16.75	Put	Currency Future	1,668.0000	1,746.0000	4.676	0	0	0
24/11/2008	£ / R 2009/06/12	19.20	Call	Currency Future	664.0000	439.0000	(33.886)	0	0	0
24/11/2008	£ / R 2009/06/12	19.35	Put	Currency Future	3,469.0000	3,651.0000	5.246	0	0	0
24/11/2008	£ / R 2009/06/12	19.00	Call	Currency Future	710.0000	476.0000	(32.958)	0	0	0
24/11/2008	£ / R 2009/06/12	15.35	Call	Currency Future	2,085.0000	1,683.0000	(19.281)	0	0	0
24/11/2008	£ / R 2009/06/12	19.20	Put	Currency Future	3,352.0000	3,527.0000	5.221	0	0	0
24/11/2008	£ / R 2009/06/12	19.40	Put	Currency Future	3,508.0000	3,693.0000	5.274	0	0	0
24/11/2008	£ / R 2009/06/12	15.40	Call	Currency Future	2,056.0000	1,655.0000	(19.504)	0	0	0
24/11/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,790.0000	2,929.0000	4.982	0	0	0
24/11/2008	£ / R 2009/06/12	19.10	Call	Currency Future	687.0000	457.0000	(33.479)	0	0	0
24/11/2008	£ / R 2009/06/12	19.40	Call	Currency Future	620.0000	405.0000	(34.677)	0	0	0
24/11/2008	£ / R 2009/06/12	15.50	Call	Currency Future	1,999.0000	1,601.0000	(19.910)	0	0	0
24/11/2008	£ / R 2009/06/12	15.35	Put	Currency Future	923.0000	921.0000	(0.217)	0	0	0
24/11/2008	£ / R 2009/06/12	18.45	Call	Currency Future	852.0000	591.0000	(30.634)	0	0	0
24/11/2008	£ / R 2009/06/12	19.10	Put	Currency Future	3,275.0000	3,445.0000	5.191	0	0	0
24/11/2008	£ / R 2009/06/12	19.30	Call	Currency Future	642.0000	421.0000	(34.424)	0	0	0
24/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	902.0000	899.0000	(0.333)	0	0	0
24/11/2008	£ / R 2009/06/12	15.05	Put	Currency Future	803.0000	793.0000	(1.245)	0	0	0
24/11/2008	£ / R 2009/06/12	18.55	Put	Currency Future	2,863.0000	3,007.0000	5.030	0	0	0
24/11/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,482.0000	1,167.0000	(21.255)	0	0	0
24/11/2008	£ / R 2009/06/12	19.35	Call	Currency Future	631.0000	413.0000	(34.548)	0	0	0
24/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	944.0000	943.0000	(0.106)	0	0	0
24/11/2008	£ / R 2009/06/12	15.15	Call	Currency Future	2,204.0000	1,796.0000	(18.512)	0	0	0
24/11/2008	£ / R 2009/06/12	18.65	Call	Currency Future	798.0000	547.0000	(31.454)	0	0	0
24/11/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,571.0000	1,655.0000	5.347	0	0	0
24/11/2008	£ / R 2009/06/12	19.45	Put	Currency Future	3,548.0000	3,735.0000	5.271	0	0	0
24/11/2008	£ / R 2009/06/12	15.30	Call	Currency Future	2,114.0000	1,711.0000	(19.063)	0	0	0
24/11/2008	£ / R 2009/06/12	15.15	Put	Currency Future	842.0000	835.0000	(0.831)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,862.0000	1,935.0000	3.921	0	0	0
24/11/2008	£ / R 2009/06/12	18.65	Put	Currency Future	2,936.0000	3,085.0000	5.075	0	0	0
24/11/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,768.0000	1,839.0000	4.016	0	0	0
24/11/2008	£ / R 2009/06/12	19.25	Call	Currency Future	653.0000	430.0000	(34.150)	0	0	0
24/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,423.0000	2,007.0000	(17.169)	0	0	0
24/11/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,970.0000	1,574.0000	(20.102)	0	0	0
24/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	1,323.0000	997.0000	(24.641)	0	0	0
24/11/2008	£ / R 2009/06/12	18.55	Call	Currency Future	824.0000	568.0000	(31.068)	0	0	0
24/11/2008	£ / R 2009/06/12	17.95	Call	Currency Future	1,001.0000	716.0000	(28.472)	0	0	0
24/11/2008	£ / R 2009/06/12	15.50	Put	Currency Future	987.0000	989.0000	0.203	0	0	0
24/11/2008	£ / R 2009/06/12	15.30	Call	Currency Future	2,114.0000	1,711.0000	(19.063)	0	0	0
24/11/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,701.0000	1,777.0000	4.468	0	0	0
24/11/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,790.0000	2,929.0000	4.982	0	0	0
24/11/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,439.0000	2,554.0000	4.715	0	0	0
24/11/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,892.0000	1,967.0000	3.964	0	0	0
24/11/2008	£ / R 2009/06/12	17.40	Call	Currency Future	1,189.0000	879.0000	(26.072)	0	0	0
24/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,053.0000	1,060.0000	0.665	0	0	0
24/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	711.0000	696.0000	(2.110)	0	0	0
24/11/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,862.0000	1,935.0000	3.921	0	0	0
24/11/2008	£ / R 2009/06/12	14.90	Put	Currency Future	747.0000	734.0000	(1.740)	0	0	0
24/11/2008	£ / R 2009/06/12	18.45	Call	Currency Future	852.0000	591.0000	(30.634)	0	0	0
24/11/2008	£ / R 2009/06/12	18.15	Call	Currency Future	939.0000	664.0000	(29.286)	0	0	0
24/11/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,383.0000	1,460.0000	5.568	0	0	0
24/11/2008	£ / R 2009/06/12	15.10	Put	Currency Future	823.0000	814.0000	(1.094)	0	0	0
24/11/2008	£ / R 2009/06/12	14.90	Call	Currency Future	2,359.0000	1,945.0000	(17.550)	0	0	0
24/11/2008	£ / R 2009/06/12	17.15	Call	Currency Future	1,284.0000	962.0000	(25.078)	0	0	0
24/11/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,577.0000	2,702.0000	4.851	0	0	0
24/11/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,078.0000	2,167.0000	4.283	0	0	0
24/11/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,595.0000	1,272.0000	(20.251)	0	0	0
24/11/2008	£ / R 2009/06/12	14.90	Call	Currency Future	2,359.0000	1,945.0000	(17.550)	0	0	0
24/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	1,323.0000	997.0000	(24.641)	0	0	0
24/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	902.0000	899.0000	(0.333)	0	0	0
24/11/2008	£ / R 2009/06/12	18.15	Call	Currency Future	939.0000	664.0000	(29.286)	0	0	0
24/11/2008	£ / R 2009/06/12	16.15	Put	Currency Future	0.0000	1,362.0000	100.000	0	0	0
24/11/2008	£ / R 2009/06/12	17.10	Call	Currency Future	1,304.0000	979.0000	(24.923)	0	0	0
24/11/2008	£ / R 2009/06/12	15.10	Call	Currency Future	2,234.0000	1,826.0000	(18.263)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,046.0000	2,133.0000	4.252	0	0	0
24/11/2008	£ / R 2009/06/12	17.15	Put	Currency Future	1,922.0000	2,000.0000	4.058	0	0	0
24/11/2008	£ / R 2009/06/12	18.05	Put	Currency Future	2,508.0000	2,628.0000	4.785	0	0	0
24/11/2008	£ / R 2009/06/12	16.15	Call	Currency Future	0.0000	1,324.0000	100.000	0	0	0
24/11/2008	£ / R 2009/06/12	14.90	Put	Currency Future	747.0000	734.0000	(1.740)	0	0	0
24/11/2008	£ / R 2009/06/12	17.60	Call	Currency Future	1,118.0000	816.0000	(27.013)	0	0	0
24/11/2008	£ / R 2009/06/12	19.25	Put	Currency Future	3,391.0000	3,568.0000	5.220	0	0	0
24/11/2008	£ / R 2009/06/12	15.45	Put	Currency Future	965.0000	966.0000	0.104	0	0	0
24/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,423.0000	2,007.0000	(17.169)	0	0	0
24/11/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,915.0000	1,522.0000	(20.522)	0	0	0
24/11/2008	£ / R 2009/06/12	17.70	Call	Currency Future	1,083.0000	787.0000	(27.331)	0	0	0
24/11/2008	£ / R 2009/06/12	17.70	Put	Currency Future	2,272.0000	2,375.0000	4.533	0	0	0
24/11/2008	£ / R 2009/06/12	18.20	Call	Currency Future	924.0000	651.0000	(29.545)	0	0	0
24/11/2008	£ / R 2009/06/12	15.45	Call	Currency Future	2,027.0000	1,628.0000	(19.684)	0	0	0
24/11/2008	£ / R 2009/06/12	18.20	Put	Currency Future	2,612.0000	2,739.0000	4.862	0	0	0
24/11/2008	£ / R 2009/06/12	17.15	Put	Currency Future	1,922.0000	2,000.0000	4.058	0	0	0
24/11/2008	£ / R 2009/06/12	17.15	Call	Currency Future	1,284.0000	962.0000	(25.078)	0	0	0
24/11/2008	£ / R 2009/06/12	18.10	Put	Currency Future	2,542.0000	2,665.0000	4.839	0	0	0
24/11/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,237.0000	3,404.0000	5.159	0	0	0
24/11/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,603.0000	1,685.0000	5.115	0	0	0
24/11/2008	£ / R 2009/06/12	15.40	Call	Currency Future	2,056.0000	1,655.0000	(19.504)	0	0	0
24/11/2008	£ / R 2009/06/12	18.10	Call	Currency Future	954.0000	676.0000	(29.140)	0	0	0
24/11/2008	£ / R 2009/06/12	18.85	Call	Currency Future	747.0000	505.0000	(32.396)	0	0	0
24/11/2008	£ / R 2009/06/12	17.35	Call	Currency Future	1,208.0000	895.0000	(25.911)	0	0	0
24/11/2008	£ / R 2009/06/12	18.00	Put	Currency Future	2,473.0000	2,591.0000	4.772	0	0	0
24/11/2008	£ / R 2009/06/12	18.85	Put	Currency Future	3,085.0000	3,243.0000	5.122	0	0	0
24/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,009.0000	1,012.0000	0.297	0	0	0
24/11/2008	£ / R 2009/06/12	17.90	Call	Currency Future	1,017.0000	730.0000	(28.220)	0	0	0
24/11/2008	£ / R 2009/06/12	19.05	Call	Currency Future	698.0000	466.0000	(33.238)	0	0	0
24/11/2008	£ / R 2009/06/12	15.75	Call	Currency Future	1,860.0000	1,475.0000	(20.699)	0	0	0
24/11/2008	£ / R 2009/06/12	16.65	Call	Currency Future	1,465.0000	1,147.0000	(21.706)	0	0	0
24/11/2008	£ / R 2009/06/12	15.85	Call	Currency Future	1,807.0000	1,435.0000	(20.587)	0	0	0
24/11/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,405.0000	2,518.0000	4.699	0	0	0
24/11/2008	£ / R 2009/06/12	15.85	Put	Currency Future	1,145.0000	1,174.0000	2.533	0	0	0
24/11/2008	£ / R 2009/06/12	18.00	Call	Currency Future	985.0000	703.0000	(28.629)	0	0	0
24/11/2008	£ / R 2009/06/12	17.45	Call	Currency Future	1,171.0000	863.0000	(26.302)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	944.0000	943.0000	(0.106)	0	0	0
24/11/2008	£ / R 2009/06/12	17.60	Put	Currency Future	2,206.0000	2,304.0000	4.442	0	0	0
24/11/2008	£ / R 2009/06/12	17.45	Put	Currency Future	2,109.0000	2,201.0000	4.362	0	0	0
24/11/2008	£ / R 2009/06/12	15.75	Put	Currency Future	1,099.0000	1,114.0000	1.365	0	0	0
24/11/2008	£ / R 2009/06/12	17.35	Call	Currency Future	1,208.0000	895.0000	(25.911)	0	0	0
24/11/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,735.0000	1,808.0000	4.207	0	0	0
24/11/2008	£ / R 2009/06/12	18.85	Call	Currency Future	747.0000	505.0000	(32.396)	0	0	0
24/11/2008	£ / R 2009/06/12	16.85	Call	Currency Future	1,396.0000	1,070.0000	(23.352)	0	0	0
24/11/2008	£ / R 2009/06/12	18.85	Put	Currency Future	3,085.0000	3,243.0000	5.122	0	0	0
24/11/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,414.0000	1,494.0000	5.658	0	0	0
24/11/2008	£ / R 2009/06/12	18.95	Call	Currency Future	722.0000	485.0000	(32.825)	0	0	0
24/11/2008	£ / R 2009/06/12	18.95	Put	Currency Future	3,160.0000	3,323.0000	5.158	0	0	0
24/11/2008	£ / R 2009/06/12	17.55	Call	Currency Future	1,135.0000	831.0000	(26.784)	0	0	0
24/11/2008	£ / R 2009/06/12	16.15	Call	Currency Future	1,654.0000	1,324.0000	(19.952)	0	0	0
24/11/2008	£ / R 2009/06/12	16.45	Put	Currency Future	1,475.0000	1,562.0000	5.898	0	0	0
24/11/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,575.0000	1,256.0000	(20.254)	0	0	0
24/11/2008	£ / R 2009/06/12	16.15	Put	Currency Future	1,292.0000	1,362.0000	5.418	0	0	0
24/11/2008	£ / R 2009/06/12	17.85	Call	Currency Future	1,033.0000	744.0000	(27.977)	0	0	0
24/11/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,174.0000	2,270.0000	4.416	0	0	0
24/11/2008	£ / R 2009/06/12	17.85	Put	Currency Future	2,372.0000	2,482.0000	4.637	0	0	0
24/11/2008	£ / R 2009/06/12	16.45	Call	Currency Future	1,537.0000	1,224.0000	(20.364)	0	0	0
24/11/2008	£ / R 2009/06/12	17.65	Put	Currency Future	2,239.0000	2,339.0000	4.466	0	0	0
24/11/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,439.0000	2,554.0000	4.715	0	0	0
24/11/2008	£ / R 2009/06/12	19.05	Call	Currency Future	698.0000	466.0000	(33.238)	0	0	0
24/11/2008	£ / R 2009/06/12	17.10	Call	Currency Future	1,304.0000	979.0000	(24.923)	0	0	0
24/11/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,237.0000	3,404.0000	5.159	0	0	0
24/11/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,078.0000	2,167.0000	4.283	0	0	0
24/11/2008	£ / R 2009/06/12	17.20	Call	Currency Future	1,265.0000	945.0000	(25.296)	0	0	0
24/11/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,174.0000	2,270.0000	4.416	0	0	0
24/11/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,892.0000	1,967.0000	3.964	0	0	0
24/11/2008	£ / R 2009/06/12	17.55	Call	Currency Future	1,135.0000	831.0000	(26.784)	0	0	0
24/11/2008	£ / R 2009/06/12	16.25	Call	Currency Future	1,615.0000	1,289.0000	(20.186)	0	0	0
24/11/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,046.0000	2,133.0000	4.252	0	0	0
24/11/2008	£ / R 2009/06/12	17.50	Put	Currency Future	2,141.0000	2,235.0000	4.390	0	0	0
24/11/2008	£ / R 2009/06/12	17.90	Call	Currency Future	1,017.0000	730.0000	(28.220)	0	0	0
24/11/2008	£ / R 2009/06/12	17.50	Call	Currency Future	1,153.0000	847.0000	(26.539)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	£ / R	2009/06/12	17.90	Put	Currency Future	2,405.0000	2,518.0000	4.699	0	0	0
24/11/2008	£ / R	2009/06/12	17.40	Call	Currency Future	1,189.0000	879.0000	(26.072)	0	0	0
24/11/2008	£ / R	2009/06/12	17.20	Put	Currency Future	1,953.0000	2,033.0000	4.096	0	0	0
24/11/2008	£ / R	2009/06/12	16.25	Put	Currency Future	1,353.0000	1,427.0000	5.469	0	0	0
24/11/2008	£ / R	2009/06/12	17.30	Put	Currency Future	2,015.0000	2,099.0000	4.169	0	0	0
24/11/2008	£ / R	2009/06/12	18.05	Call	Currency Future	970.0000	689.0000	(28.969)	0	0	0
24/11/2008	£ / R	2009/06/12	17.30	Call	Currency Future	1,227.0000	911.0000	(25.754)	0	0	0
24/11/2008	£ / R	2009/06/12	17.65	Call	Currency Future	1,100.0000	801.0000	(27.182)	0	0	0
24/11/2008	£ / R	2009/06/12	17.95	Call	Currency Future	1,001.0000	716.0000	(28.472)	0	0	0
24/11/2008	€ / R	2008/12/12			Currency Future	13.3261	13.1570	(1.269)	13.1100	13.0900	34,327
24/11/2008	€ / R	2008/12/12	12.30	Call	Currency Future	1,136.0000	951.0000	(16.285)	0	0	0
24/11/2008	€ / R	2008/12/12	14.35	Call	Currency Future	215.0000	150.0000	(30.233)	0	0	0
24/11/2008	€ / R	2008/12/12	14.30	Put	Currency Future	1,198.0000	1,300.0000	8.514	0	0	0
24/11/2008	€ / R	2008/12/12	9.90	Call	Currency Future	3,433.0000	3,261.0000	(5.010)	0	0	0
24/11/2008	€ / R	2008/12/12	12.10	Call	Currency Future	1,312.0000	1,125.0000	(14.253)	0	0	0
24/11/2008	€ / R	2008/12/12	14.45	Call	Currency Future	198.0000	137.0000	(30.808)	0	0	0
24/11/2008	€ / R	2008/12/12	16.00	Put	Currency Future	2,726.0000	2,873.0000	5.393	0	0	0
24/11/2008	€ / R	2008/12/12	9.90	Put	Currency Future	7.0000	4.0000	(42.857)	0	0	0
24/11/2008	€ / R	2008/12/12	12.20	Call	Currency Future	1,223.0000	1,037.0000	(15.209)	0	0	0
24/11/2008	€ / R	2008/12/12	14.25	Put	Currency Future	1,157.0000	1,257.0000	8.643	0	0	0
24/11/2008	€ / R	2008/12/12	13.50	Call	Currency Future	426.0000	319.0000	(25.117)	0	0	0
24/11/2008	€ / R	2008/12/12	16.00	Call	Currency Future	52.0000	30.0000	(42.308)	0	0	0
24/11/2008	€ / R	2008/12/12	13.90	Put	Currency Future	883.0000	967.0000	9.513	0	0	0
24/11/2008	€ / R	2008/12/12	14.70	Call	Currency Future	163.0000	110.0000	(32.515)	0	0	0
24/11/2008	€ / R	2008/12/12	17.00	Put	Currency Future	3,696.0000	3,855.0000	4.302	0	0	0
24/11/2008	€ / R	2008/12/12	12.20	Put	Currency Future	97.0000	80.0000	(17.526)	0	0	0
24/11/2008	€ / R	2008/12/12	14.35	Put	Currency Future	1,239.0000	1,343.0000	8.394	0	0	0
24/11/2008	€ / R	2008/12/12	14.00	Call	Currency Future	285.0000	206.0000	(27.719)	0	0	0
24/11/2008	€ / R	2008/12/12	10.70	Put	Currency Future	22.0000	11.0000	(50.000)	0	0	0
24/11/2008	€ / R	2008/12/12	15.40	Put	Currency Future	2,161.0000	2,290.0000	5.969	0	0	0
24/11/2008	€ / R	2008/12/12	12.30	Put	Currency Future	110.0000	94.0000	(14.545)	0	0	0
24/11/2008	€ / R	2008/12/12	14.25	Call	Currency Future	234.0000	164.0000	(29.915)	0	0	0
24/11/2008	€ / R	2008/12/12	13.50	Put	Currency Future	600.0000	662.0000	10.333	0	0	0
24/11/2008	€ / R	2008/12/12	15.90	Put	Currency Future	2,630.0000	2,774.0000	5.475	0	0	0
24/11/2008	€ / R	2008/12/12	14.00	Put	Currency Future	959.0000	1,049.0000	9.385	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	€ / R 2008/12/12	14.70	Put	Currency Future	1,536.0000	1,653.0000	7.617	0	0	0
24/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	334.0000	245.0000	(26.647)	0	0	0
24/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,198.0000	1,300.0000	8.514	0	0	0
24/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	224.0000	157.0000	(29.911)	0	0	0
24/11/2008	€ / R 2008/12/12	10.70	Call	Currency Future	2,648.0000	2,468.0000	(6.798)	0	0	0
24/11/2008	€ / R 2008/12/12	16.20	Call	Currency Future	46.0000	27.0000	(41.304)	0	0	0
24/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	86.0000	68.0000	(20.930)	0	0	0
24/11/2008	€ / R 2008/12/12	13.60	Call	Currency Future	393.0000	292.0000	(25.700)	0	0	0
24/11/2008	€ / R 2008/12/12	11.10	Put	Currency Future	32.0000	16.0000	(50.000)	0	0	0
24/11/2008	€ / R 2008/12/12	10.30	Call	Currency Future	3,041.0000	2,864.0000	(5.820)	0	0	0
24/11/2008	€ / R 2008/12/12	13.90	Call	Currency Future	309.0000	224.0000	(27.508)	0	0	0
24/11/2008	€ / R 2008/12/12	15.50	Call	Currency Future	79.0000	41.0000	(48.101)	0	0	0
24/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	537.0000	592.0000	10.242	0	0	0
24/11/2008	€ / R 2008/12/12	17.00	Call	Currency Future	22.0000	12.0000	(45.455)	0	0	0
24/11/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,037.0000	1,131.0000	9.065	0	0	0
24/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	14.0000	7.0000	(50.000)	0	0	0
24/11/2008	€ / R 2008/12/12	13.70	Call	Currency Future	362.0000	267.0000	(26.243)	0	0	0
24/11/2008	€ / R 2008/12/12	16.20	Put	Currency Future	2,920.0000	3,070.0000	5.137	0	0	0
24/11/2008	€ / R 2008/12/12	14.10	Call	Currency Future	264.0000	188.0000	(28.788)	0	0	0
24/11/2008	€ / R 2008/12/12	16.70	Put	Currency Future	3,405.0000	3,560.0000	4.552	0	0	0
24/11/2008	€ / R 2008/12/12	15.90	Call	Currency Future	56.0000	31.0000	(44.643)	0	0	0
24/11/2008	€ / R 2008/12/12	13.70	Put	Currency Future	736.0000	810.0000	10.054	0	0	0
24/11/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,746.0000	2,567.0000	(6.519)	0	0	0
24/11/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,585.0000	1,397.0000	(11.861)	0	0	0
24/11/2008	€ / R 2008/12/12	11.85	Put	Currency Future	63.0000	44.0000	(30.159)	0	0	0
24/11/2008	€ / R 2008/12/12	13.80	Put	Currency Future	808.0000	888.0000	9.901	0	0	0
24/11/2008	€ / R 2008/12/12	16.70	Call	Currency Future	31.0000	17.0000	(45.161)	0	0	0
24/11/2008	€ / R 2008/12/12	15.90	Put	Currency Future	2,630.0000	2,774.0000	5.475	0	0	0
24/11/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,539.0000	1,351.0000	(12.216)	0	0	0
24/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	2,015.0000	1,828.0000	(9.280)	0	0	0
24/11/2008	€ / R 2008/12/12	13.60	Put	Currency Future	667.0000	735.0000	10.195	0	0	0
24/11/2008	€ / R 2008/12/12	12.75	Put	Currency Future	216.0000	231.0000	6.944	0	0	0
24/11/2008	€ / R 2008/12/12	15.90	Call	Currency Future	56.0000	31.0000	(44.643)	0	0	0
24/11/2008	€ / R 2008/12/12	9.55	Call	Currency Future	3,779.0000	3,608.0000	(4.525)	0	0	0
24/11/2008	€ / R 2008/12/12	12.45	Call	Currency Future	1,008.0000	832.0000	(17.460)	0	0	0
24/11/2008	€ / R 2008/12/12	14.45	Put	Currency Future	1,322.0000	1,430.0000	8.169	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	224.0000	157.0000	(29.911)	0	0	0
24/11/2008	€ / R 2008/12/12	9.50	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
24/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	761.0000	609.0000	(19.974)	0	0	0
24/11/2008	€ / R 2008/12/12	12.45	Put	Currency Future	132.0000	125.0000	(5.303)	0	0	0
24/11/2008	€ / R 2008/12/12	15.10	Call	Currency Future	116.0000	69.0000	(40.517)	0	0	0
24/11/2008	€ / R 2008/12/12	9.50	Call	Currency Future	3,829.0000	3,658.0000	(4.466)	0	0	0
24/11/2008	€ / R 2008/12/12	9.80	Put	Currency Future	6.0000	3.0000	(50.000)	0	0	0
24/11/2008	€ / R 2008/12/12	13.30	Call	Currency Future	503.0000	382.0000	(24.056)	0	0	0
24/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	1,093.0000	909.0000	(16.834)	0	0	0
24/11/2008	€ / R 2008/12/12	12.00	Put	Currency Future	76.0000	57.0000	(25.000)	0	0	0
24/11/2008	€ / R 2008/12/12	12.75	Call	Currency Future	792.0000	638.0000	(19.444)	0	0	0
24/11/2008	€ / R 2008/12/12	15.10	Put	Currency Future	1,890.0000	2,012.0000	6.455	0	0	0
24/11/2008	€ / R 2008/12/12	15.20	Put	Currency Future	1,980.0000	2,104.0000	6.263	0	0	0
24/11/2008	€ / R 2008/12/12	14.40	Put	Currency Future	1,281.0000	1,386.0000	8.197	0	0	0
24/11/2008	€ / R 2008/12/12	13.45	Call	Currency Future	444.0000	334.0000	(24.775)	0	0	0
24/11/2008	€ / R 2008/12/12	12.80	Put	Currency Future	235.0000	252.0000	7.234	0	0	0
24/11/2008	€ / R 2008/12/12	12.00	Call	Currency Future	1,402.0000	1,214.0000	(13.409)	0	0	0
24/11/2008	€ / R 2008/12/12	11.10	Call	Currency Future	2,258.0000	2,073.0000	(8.193)	0	0	0
24/11/2008	€ / R 2008/12/12	13.45	Put	Currency Future	568.0000	627.0000	10.387	0	0	0
24/11/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,450.0000	1,563.0000	7.793	0	0	0
24/11/2008	€ / R 2008/12/12	13.40	Call	Currency Future	463.0000	349.0000	(24.622)	0	0	0
24/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	39.0000	21.0000	(46.154)	0	0	0
24/11/2008	€ / R 2008/12/12	13.55	Call	Currency Future	409.0000	305.0000	(25.428)	0	0	0
24/11/2008	€ / R 2008/12/12	13.30	Put	Currency Future	477.0000	525.0000	10.063	0	0	0
24/11/2008	€ / R 2008/12/12	10.30	Call	Currency Future	3,041.0000	2,864.0000	(5.820)	0	0	0
24/11/2008	€ / R 2008/12/12	13.55	Put	Currency Future	633.0000	698.0000	10.269	0	0	0
24/11/2008	€ / R 2008/12/12	10.60	Put	Currency Future	20.0000	10.0000	(50.000)	0	0	0
24/11/2008	€ / R 2008/12/12	11.45	Call	Currency Future	1,919.0000	1,731.0000	(9.797)	0	0	0
24/11/2008	€ / R 2008/12/12	13.00	Call	Currency Future	647.0000	506.0000	(21.793)	0	0	0
24/11/2008	€ / R 2008/12/12	14.40	Call	Currency Future	207.0000	143.0000	(30.918)	0	0	0
24/11/2008	€ / R 2008/12/12	14.60	Call	Currency Future	176.0000	120.0000	(31.818)	0	0	0
24/11/2008	€ / R 2008/12/12	11.55	Put	Currency Future	46.0000	27.0000	(41.304)	0	0	0
24/11/2008	€ / R 2008/12/12	15.40	Call	Currency Future	87.0000	47.0000	(45.977)	0	0	0
24/11/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,539.0000	1,351.0000	(12.216)	0	0	0
24/11/2008	€ / R 2008/12/12	13.00	Put	Currency Future	321.0000	349.0000	8.723	0	0	0
24/11/2008	€ / R 2008/12/12	13.75	Call	Currency Future	348.0000	256.0000	(26.437)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	€ / R 2008/12/12	10.35	Put	Currency Future	15.0000	7.0000	(53.333)	0	0	0
24/11/2008	€ / R 2008/12/12	11.55	Call	Currency Future	1,822.0000	1,634.0000	(10.318)	0	0	0
24/11/2008	€ / R 2008/12/12	11.95	Put	Currency Future	71.0000	52.0000	(26.761)	0	0	0
24/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,967.0000	1,780.0000	(9.507)	0	0	0
24/11/2008	€ / R 2008/12/12	11.95	Call	Currency Future	1,447.0000	1,259.0000	(12.992)	0	0	0
24/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	37.0000	20.0000	(45.946)	0	0	0
24/11/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,450.0000	1,563.0000	7.793	0	0	0
24/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	41.0000	23.0000	(43.902)	0	0	0
24/11/2008	€ / R 2008/12/12	11.85	Put	Currency Future	63.0000	44.0000	(30.159)	0	0	0
24/11/2008	€ / R 2008/12/12	14.50	Call	Currency Future	191.0000	131.0000	(31.414)	0	0	0
24/11/2008	€ / R 2008/12/12	11.30	Call	Currency Future	2,064.0000	1,877.0000	(9.060)	0	0	0
24/11/2008	€ / R 2008/12/12	15.00	Put	Currency Future	1,802.0000	1,922.0000	6.659	0	0	0
24/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,967.0000	1,780.0000	(9.507)	0	0	0
24/11/2008	€ / R 2008/12/12	11.45	Put	Currency Future	43.0000	24.0000	(44.186)	0	0	0
24/11/2008	€ / R 2008/12/12	12.65	Call	Currency Future	857.0000	698.0000	(18.553)	0	0	0
24/11/2008	€ / R 2008/12/12	15.20	Call	Currency Future	106.0000	61.0000	(42.453)	0	0	0
24/11/2008	€ / R 2008/12/12	14.50	Put	Currency Future	1,365.0000	1,474.0000	7.985	0	0	0
24/11/2008	€ / R 2008/12/12	11.65	Put	Currency Future	51.0000	31.0000	(39.216)	0	0	0
24/11/2008	€ / R 2008/12/12	10.60	Put	Currency Future	20.0000	10.0000	(50.000)	0	0	0
24/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	37.0000	20.0000	(45.946)	0	0	0
24/11/2008	€ / R 2008/12/12	12.65	Put	Currency Future	181.0000	191.0000	5.525	0	0	0
24/11/2008	€ / R 2008/12/12	12.05	Put	Currency Future	81.0000	62.0000	(23.457)	0	0	0
24/11/2008	€ / R 2008/12/12	11.30	Call	Currency Future	2,064.0000	1,877.0000	(9.060)	0	0	0
24/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	59.0000	40.0000	(32.203)	0	0	0
24/11/2008	€ / R 2008/12/12	11.20	Call	Currency Future	2,161.0000	1,975.0000	(8.607)	0	0	0
24/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	761.0000	609.0000	(19.974)	0	0	0
24/11/2008	€ / R 2008/12/12	10.65	Put	Currency Future	21.0000	10.0000	(52.381)	0	0	0
24/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	59.0000	40.0000	(32.203)	0	0	0
24/11/2008	€ / R 2008/12/12	12.80	Put	Currency Future	235.0000	252.0000	7.234	0	0	0
24/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	321.0000	234.0000	(27.103)	0	0	0
24/11/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,585.0000	1,397.0000	(11.861)	0	0	0
24/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	845.0000	927.0000	9.704	0	0	0
24/11/2008	€ / R 2008/12/12	11.70	Call	Currency Future	1,679.0000	1,491.0000	(11.197)	0	0	0
24/11/2008	€ / R 2008/12/12	12.70	Put	Currency Future	198.0000	210.0000	6.061	0	0	0
24/11/2008	€ / R 2008/12/12	10.65	Call	Currency Future	2,697.0000	2,517.0000	(6.674)	0	0	0
24/11/2008	€ / R 2008/12/12	13.75	Put	Currency Future	772.0000	849.0000	9.974	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	117.0000	102.0000	(12.821)	0	0	0
24/11/2008	€ / R 2008/12/12	12.70	Call	Currency Future	824.0000	667.0000	(19.053)	0	0	0
24/11/2008	€ / R 2008/12/12	14.65	Call	Currency Future	169.0000	114.0000	(32.544)	0	0	0
24/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	845.0000	927.0000	9.704	0	0	0
24/11/2008	€ / R 2008/12/12	11.90	Put	Currency Future	67.0000	48.0000	(28.358)	0	0	0
24/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	14.0000	7.0000	(50.000)	0	0	0
24/11/2008	€ / R 2008/12/12	9.85	Put	Currency Future	7.0000	3.0000	(57.143)	0	0	0
24/11/2008	€ / R 2008/12/12	12.25	Call	Currency Future	1,179.0000	994.0000	(15.691)	0	0	0
24/11/2008	€ / R 2008/12/12	12.15	Call	Currency Future	1,267.0000	1,080.0000	(14.759)	0	0	0
24/11/2008	€ / R 2008/12/12	11.00	Call	Currency Future	2,355.0000	2,172.0000	(7.771)	0	0	0
24/11/2008	€ / R 2008/12/12	15.15	Call	Currency Future	111.0000	65.0000	(41.441)	0	0	0
24/11/2008	€ / R 2008/12/12	11.70	Put	Currency Future	53.0000	34.0000	(35.849)	0	0	0
24/11/2008	€ / R 2008/12/12	11.00	Put	Currency Future	29.0000	15.0000	(48.276)	0	0	0
24/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	2,015.0000	1,828.0000	(9.280)	0	0	0
24/11/2008	€ / R 2008/12/12	11.15	Put	Currency Future	33.0000	17.0000	(48.485)	0	0	0
24/11/2008	€ / R 2008/12/12	12.15	Put	Currency Future	91.0000	73.0000	(19.780)	0	0	0
24/11/2008	€ / R 2008/12/12	13.40	Call	Currency Future	463.0000	349.0000	(24.622)	0	0	0
24/11/2008	€ / R 2008/12/12	9.85	Call	Currency Future	3,483.0000	3,310.0000	(4.967)	0	0	0
24/11/2008	€ / R 2008/12/12	11.15	Call	Currency Future	2,209.0000	2,024.0000	(8.375)	0	0	0
24/11/2008	€ / R 2008/12/12	17.40	Call	Currency Future	14.0000	7.0000	(50.000)	0	0	0
24/11/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,493.0000	1,305.0000	(12.592)	0	0	0
24/11/2008	€ / R 2008/12/12	14.65	Put	Currency Future	1,493.0000	1,607.0000	7.636	0	0	0
24/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	321.0000	234.0000	(27.103)	0	0	0
24/11/2008	€ / R 2008/12/12	17.40	Put	Currency Future	4,088.0000	4,250.0000	3.963	0	0	0
24/11/2008	€ / R 2008/12/12	12.25	Put	Currency Future	103.0000	87.0000	(15.534)	0	0	0
24/11/2008	€ / R 2008/12/12	15.45	Call	Currency Future	83.0000	44.0000	(46.988)	0	0	0
24/11/2008	€ / R 2008/12/12	15.15	Put	Currency Future	1,935.0000	2,058.0000	6.357	0	0	0
24/11/2008	€ / R 2008/12/12	11.65	Call	Currency Future	1,727.0000	1,538.0000	(10.944)	0	0	0
24/11/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,746.0000	2,567.0000	(6.519)	0	0	0
24/11/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,493.0000	1,305.0000	(12.592)	0	0	0
24/11/2008	€ / R 2008/12/12	15.45	Put	Currency Future	2,207.0000	2,337.0000	5.890	0	0	0
24/11/2008	€ / R 2008/12/12	15.95	Put	Currency Future	2,678.0000	2,823.0000	5.414	0	0	0
24/11/2008	€ / R 2008/12/12	16.60	Put	Currency Future	3,309.0000	3,463.0000	4.654	0	0	0
24/11/2008	€ / R 2008/12/12	11.90	Put	Currency Future	67.0000	48.0000	(28.358)	0	0	0
24/11/2008	€ / R 2008/12/12	9.60	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
24/11/2008	€ / R 2008/12/12	13.95	Call	Currency Future	297.0000	215.0000	(27.609)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	€ / R 2008/12/12	15.95	Call	Currency Future	54.0000	30.0000	(44.444)	0	0	0
24/11/2008	€ / R 2008/12/12	16.60	Call	Currency Future	35.0000	20.0000	(42.857)	0	0	0
24/11/2008	€ / R 2008/12/12	12.05	Call	Currency Future	1,357.0000	1,169.0000	(13.854)	0	0	0
24/11/2008	€ / R 2008/12/12	10.40	Call	Currency Future	2,942.0000	2,765.0000	(6.016)	0	0	0
24/11/2008	€ / R 2008/12/12	13.95	Put	Currency Future	921.0000	1,008.0000	9.446	0	0	0
24/11/2008	€ / R 2008/12/12	15.80	Put	Currency Future	2,534.0000	2,675.0000	5.564	0	0	0
24/11/2008	€ / R 2008/12/12	10.40	Put	Currency Future	16.0000	8.0000	(50.000)	0	0	0
24/11/2008	€ / R 2008/12/12	14.05	Call	Currency Future	274.0000	197.0000	(28.102)	0	0	0
24/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	537.0000	592.0000	10.242	0	0	0
24/11/2008	€ / R 2008/12/12	9.60	Call	Currency Future	3,730.0000	3,559.0000	(4.584)	0	0	0
24/11/2008	€ / R 2008/12/12	15.00	Call	Currency Future	128.0000	79.0000	(38.281)	0	0	0
24/11/2008	€ / R 2008/12/12	12.85	Call	Currency Future	731.0000	582.0000	(20.383)	0	0	0
24/11/2008	€ / R 2008/12/12	11.75	Put	Currency Future	55.0000	37.0000	(32.727)	0	0	0
24/11/2008	€ / R 2008/12/12	15.80	Call	Currency Future	60.0000	32.0000	(46.667)	0	0	0
24/11/2008	€ / R 2008/12/12	16.95	Put	Currency Future	3,647.0000	3,805.0000	4.332	0	0	0
24/11/2008	€ / R 2008/12/12	11.75	Call	Currency Future	1,631.0000	1,444.0000	(11.465)	0	0	0
24/11/2008	€ / R 2008/12/12	14.60	Call	Currency Future	176.0000	120.0000	(31.818)	0	0	0
24/11/2008	€ / R 2008/12/12	9.55	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
24/11/2008	€ / R 2008/12/12	14.05	Put	Currency Future	998.0000	1,090.0000	9.218	0	0	0
24/11/2008	€ / R 2008/12/12	17.75	Put	Currency Future	4,433.0000	4,597.0000	3.700	0	0	0
24/11/2008	€ / R 2008/12/12	16.25	Call	Currency Future	44.0000	27.0000	(38.636)	0	0	0
24/11/2008	€ / R 2008/12/12	15.65	Call	Currency Future	69.0000	35.0000	(49.275)	0	0	0
24/11/2008	€ / R 2008/12/12	16.95	Call	Currency Future	24.0000	12.0000	(50.000)	0	0	0
24/11/2008	€ / R 2008/12/12	11.20	Put	Currency Future	34.0000	18.0000	(47.059)	0	0	0
24/11/2008	€ / R 2008/12/12	14.85	Put	Currency Future	1,668.0000	1,788.0000	7.194	0	0	0
24/11/2008	€ / R 2008/12/12	16.15	Put	Currency Future	2,871.0000	3,021.0000	5.225	0	0	0
24/11/2008	€ / R 2008/12/12	16.25	Put	Currency Future	2,968.0000	3,120.0000	5.121	0	0	0
24/11/2008	€ / R 2008/12/12	14.85	Call	Currency Future	145.0000	95.0000	(34.483)	0	0	0
24/11/2008	€ / R 2008/12/12	16.15	Call	Currency Future	47.0000	28.0000	(40.426)	0	0	0
24/11/2008	€ / R 2008/12/12	10.85	Put	Currency Future	25.0000	13.0000	(48.000)	0	0	0
24/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	41.0000	23.0000	(43.902)	0	0	0
24/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	39.0000	21.0000	(46.154)	0	0	0
24/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	48.0000	28.0000	(41.667)	0	0	0
24/11/2008	€ / R 2008/12/12	15.35	Call	Currency Future	92.0000	50.0000	(45.652)	0	0	0
24/11/2008	€ / R 2008/12/12	10.35	Call	Currency Future	2,991.0000	2,814.0000	(5.918)	0	0	0
24/11/2008	€ / R 2008/12/12	15.35	Put	Currency Future	2,115.0000	2,243.0000	6.052	0	0	0

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24/11/2008	€ / R 2008/12/12	13.20	Call	Currency Future	547.0000	419.0000	(23.400)	0	0	0
24/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,775.0000	1,585.0000	(10.704)	0	0	0
24/11/2008	€ / R 2008/12/12	15.30	Call	Currency Future	96.0000	54.0000	(43.750)	0	0	0
24/11/2008	€ / R 2008/12/12	15.50	Put	Currency Future	2,253.0000	2,384.0000	5.814	0	0	0
24/11/2008	€ / R 2008/12/12	15.65	Put	Currency Future	2,393.0000	2,528.0000	5.641	0	0	0
24/11/2008	€ / R 2008/12/12	15.30	Put	Currency Future	2,070.0000	2,197.0000	6.135	0	0	0
24/11/2008	€ / R 2008/12/12	12.90	Put	Currency Future	276.0000	299.0000	8.333	0	0	0
24/11/2008	€ / R 2008/12/12	16.45	Put	Currency Future	3,163.0000	3,317.0000	4.869	0	0	0
24/11/2008	€ / R 2008/12/12	16.10	Put	Currency Future	2,823.0000	2,971.0000	5.243	0	0	0
24/11/2008	€ / R 2008/12/12	15.85	Put	Currency Future	2,582.0000	2,725.0000	5.538	0	0	0
24/11/2008	€ / R 2008/12/12	13.05	Call	Currency Future	621.0000	483.0000	(22.222)	0	0	0
24/11/2008	€ / R 2008/12/12	10.25	Call	Currency Future	3,090.0000	2,913.0000	(5.728)	0	0	0
24/11/2008	€ / R 2008/12/12	13.05	Put	Currency Future	345.0000	376.0000	8.986	0	0	0
24/11/2008	€ / R 2008/12/12	16.45	Call	Currency Future	39.0000	24.0000	(38.462)	0	0	0
24/11/2008	€ / R 2008/12/12	9.45	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
24/11/2008	€ / R 2008/12/12	12.90	Call	Currency Future	702.0000	556.0000	(20.798)	0	0	0
24/11/2008	€ / R 2008/12/12	9.45	Call	Currency Future	3,879.0000	3,708.0000	(4.408)	0	0	0
24/11/2008	€ / R 2008/12/12	16.30	Put	Currency Future	3,017.0000	3,169.0000	5.038	0	0	0
24/11/2008	€ / R 2008/12/12	10.25	Put	Currency Future	14.0000	6.0000	(57.143)	0	0	0
24/11/2008	€ / R 2008/12/12	11.05	Call	Currency Future	2,307.0000	2,123.0000	(7.976)	0	0	0
24/11/2008	€ / R 2008/12/12	17.70	Put	Currency Future	4,384.0000	4,548.0000	3.741	0	0	0
24/11/2008	€ / R 2008/12/12	10.95	Put	Currency Future	28.0000	14.0000	(50.000)	0	0	0
24/11/2008	€ / R 2008/12/12	11.05	Put	Currency Future	30.0000	16.0000	(46.667)	0	0	0
24/11/2008	€ / R 2008/12/12	16.90	Call	Currency Future	25.0000	13.0000	(48.000)	0	0	0
24/11/2008	€ / R 2008/12/12	14.95	Call	Currency Future	134.0000	84.0000	(37.313)	0	0	0
24/11/2008	€ / R 2008/12/12	15.85	Call	Currency Future	58.0000	32.0000	(44.828)	0	0	0
24/11/2008	€ / R 2008/12/12	16.90	Put	Currency Future	3,599.0000	3,756.0000	4.362	0	0	0
24/11/2008	€ / R 2008/12/12	13.20	Put	Currency Future	421.0000	462.0000	9.739	0	0	0
24/11/2008	€ / R 2008/12/12	10.95	Call	Currency Future	2,404.0000	2,221.0000	(7.612)	0	0	0
24/11/2008	€ / R 2008/12/12	15.05	Put	Currency Future	1,846.0000	1,967.0000	6.555	0	0	0
24/11/2008	€ / R 2008/12/12	17.70	Call	Currency Future	10.0000	5.0000	(50.000)	0	0	0
24/11/2008	€ / R 2008/12/12	13.10	Put	Currency Future	369.0000	403.0000	9.214	0	0	0
24/11/2008	€ / R 2008/12/12	14.95	Put	Currency Future	1,758.0000	1,877.0000	6.769	0	0	0
24/11/2008	€ / R 2008/12/12	15.05	Call	Currency Future	122.0000	74.0000	(39.344)	0	0	0
24/11/2008	€ / R 2008/12/12	16.10	Call	Currency Future	49.0000	28.0000	(42.857)	0	0	0
24/11/2008	€ / R 2008/12/12	12.85	Put	Currency Future	255.0000	275.0000	7.843	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	€ / R 2008/12/12	15.75	Put	Currency Future	2,486.0000	2,626.0000	5.632	0	0	0
24/11/2008	€ / R 2008/12/12	9.80	Call	Currency Future	3,532.0000	3,360.0000	(4.870)	0	0	0
24/11/2008	€ / R 2008/12/12	17.75	Call	Currency Future	9.0000	4.0000	(55.556)	0	0	0
24/11/2008	€ / R 2008/12/12	16.55	Call	Currency Future	37.0000	21.0000	(43.243)	0	0	0
24/11/2008	€ / R 2008/12/12	16.30	Call	Currency Future	43.0000	26.0000	(39.535)	0	0	0
24/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,312.0000	1,125.0000	(14.253)	0	0	0
24/11/2008	€ / R 2008/12/12	13.10	Call	Currency Future	595.0000	460.0000	(22.689)	0	0	0
24/11/2008	€ / R 2008/12/12	15.75	Call	Currency Future	62.0000	33.0000	(46.774)	0	0	0
24/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	86.0000	68.0000	(20.930)	0	0	0
24/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	48.0000	28.0000	(41.667)	0	0	0
24/11/2008	€ / R 2008/12/12	10.15	Put	Currency Future	12.0000	6.0000	(50.000)	0	0	0
24/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	110.0000	94.0000	(14.545)	0	0	0
24/11/2008	€ / R 2008/12/12	10.15	Call	Currency Future	3,188.0000	3,013.0000	(5.489)	0	0	0
24/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	1,136.0000	951.0000	(16.285)	0	0	0
24/11/2008	€ / R 2008/12/12	14.20	Call	Currency Future	243.0000	171.0000	(29.630)	0	0	0
24/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,775.0000	1,585.0000	(10.704)	0	0	0
24/11/2008	€ / R 2008/12/12	14.20	Put	Currency Future	1,117.0000	1,214.0000	8.684	0	0	0
24/11/2008	€ / R 2008/12/12	10.85	Call	Currency Future	2,501.0000	2,320.0000	(7.237)	0	0	0
24/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	334.0000	245.0000	(26.647)	0	0	0
24/11/2008	€ / R 2008/12/12	10.05	Call	Currency Future	3,286.0000	3,112.0000	(5.295)	0	0	0
24/11/2008	€ / R 2008/12/12	13.80	Put	Currency Future	808.0000	888.0000	9.901	0	0	0
24/11/2008	€ / R 2008/12/12	10.80	Put	Currency Future	24.0000	12.0000	(50.000)	0	0	0
24/11/2008	€ / R 2008/12/12	12.50	Call	Currency Future	966.0000	797.0000	(17.495)	0	0	0
24/11/2008	€ / R 2008/12/12	10.80	Call	Currency Future	2,550.0000	2,369.0000	(7.098)	0	0	0
24/11/2008	€ / R 2008/12/12	10.00	Put	Currency Future	9.0000	5.0000	(44.444)	0	0	0
24/11/2008	€ / R 2008/12/12	14.80	Call	Currency Future	150.0000	100.0000	(33.333)	0	0	0
24/11/2008	€ / R 2008/12/12	14.80	Put	Currency Future	1,624.0000	1,743.0000	7.328	0	0	0
24/11/2008	€ / R 2008/12/12	14.55	Call	Currency Future	183.0000	125.0000	(31.694)	0	0	0
24/11/2008	€ / R 2008/12/12	15.60	Call	Currency Future	72.0000	36.0000	(50.000)	0	0	0
24/11/2008	€ / R 2008/12/12	11.50	Put	Currency Future	44.0000	25.0000	(43.182)	0	0	0
24/11/2008	€ / R 2008/12/12	16.40	Put	Currency Future	3,114.0000	3,268.0000	4.945	0	0	0
24/11/2008	€ / R 2008/12/12	14.15	Call	Currency Future	254.0000	180.0000	(29.134)	0	0	0
24/11/2008	€ / R 2008/12/12	16.40	Call	Currency Future	40.0000	25.0000	(37.500)	0	0	0
24/11/2008	€ / R 2008/12/12	14.15	Put	Currency Future	1,077.0000	1,173.0000	8.914	0	0	0
24/11/2008	€ / R 2008/12/12	15.60	Put	Currency Future	2,346.0000	2,479.0000	5.669	0	0	0
24/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	124.0000	111.0000	(10.484)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	€ / R 2008/12/12	11.50	Call	Currency Future	1,871.0000	1,682.0000	(10.102)	0	0	0
24/11/2008	€ / R 2008/12/12	10.00	Call	Currency Future	3,335.0000	3,162.0000	(5.187)	0	0	0
24/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	1,050.0000	868.0000	(17.333)	0	0	0
24/11/2008	€ / R 2008/12/12	14.55	Put	Currency Future	1,407.0000	1,518.0000	7.889	0	0	0
24/11/2008	€ / R 2008/12/12	12.50	Put	Currency Future	140.0000	140.0000	-	0	0	0
24/11/2008	€ / R 2008/12/12	10.05	Put	Currency Future	10.0000	5.0000	(50.000)	0	0	0
24/11/2008	€ / R 2008/12/12	12.55	Put	Currency Future	149.0000	156.0000	4.698	0	0	0
24/11/2008	€ / R 2008/12/12	16.55	Put	Currency Future	3,261.0000	3,414.0000	4.692	0	0	0
24/11/2008	€ / R 2008/12/12	12.55	Call	Currency Future	925.0000	763.0000	(17.514)	0	0	0
24/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	1,093.0000	909.0000	(16.834)	0	0	0
24/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	117.0000	102.0000	(12.821)	0	0	0
24/11/2008	€ / R 2008/12/12	10.50	Put	Currency Future	18.0000	9.0000	(50.000)	0	0	0
24/11/2008	€ / R 2008/12/12	9.70	Put	Currency Future	5.0000	2.0000	(60.000)	0	0	0
24/11/2008	€ / R 2008/12/12	13.65	Call	Currency Future	377.0000	279.0000	(25.995)	0	0	0
24/11/2008	€ / R 2008/12/12	13.65	Put	Currency Future	701.0000	772.0000	10.128	0	0	0
24/11/2008	€ / R 2008/12/12	12.60	Call	Currency Future	890.0000	730.0000	(17.978)	0	0	0
24/11/2008	€ / R 2008/12/12	12.60	Put	Currency Future	164.0000	173.0000	5.488	0	0	0
24/11/2008	€ / R 2008/12/12	9.70	Call	Currency Future	3,631.0000	3,459.0000	(4.737)	0	0	0
24/11/2008	€ / R 2008/12/12	10.50	Call	Currency Future	2,844.0000	2,666.0000	(6.259)	0	0	0
24/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	124.0000	111.0000	(10.484)	0	0	0
24/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	1,050.0000	868.0000	(17.333)	0	0	0
24/11/2008	€ / R 2008/12/12	14.10	Call	Currency Future	264.0000	188.0000	(28.788)	0	0	0
24/11/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,037.0000	1,131.0000	9.065	0	0	0
24/11/2008	€ / R 2008/12/12	12.60	Call	Currency Future	890.0000	730.0000	(17.978)	0	0	0
24/11/2008	€ / R 2008/12/12	12.60	Put	Currency Future	164.0000	173.0000	5.488	0	0	0
24/11/2008	€ / R 2008/12/12	12.55	Call	Currency Future	925.0000	763.0000	(17.514)	0	0	0
24/11/2008	€ / R 2008/12/12	13.15	Call	Currency Future	571.0000	439.0000	(23.117)	0	0	0
24/11/2008	€ / R 2008/12/12	12.95	Put	Currency Future	298.0000	323.0000	8.389	0	0	0
24/11/2008	€ / R 2008/12/12	12.95	Call	Currency Future	674.0000	530.0000	(21.365)	0	0	0
24/11/2008	€ / R 2008/12/12	13.15	Put	Currency Future	395.0000	432.0000	9.367	0	0	0
24/11/2008	€ / R 2008/12/12	12.55	Put	Currency Future	149.0000	156.0000	4.698	0	0	0
24/11/2008	€ / R 2008/12/12	13.05	Call	Currency Future	621.0000	483.0000	(22.222)	0	0	0
24/11/2008	€ / R 2008/12/12	13.05	Put	Currency Future	345.0000	376.0000	8.986	0	0	0
24/11/2008	€ / R 2008/12/12	13.35	Put	Currency Future	506.0000	558.0000	10.277	0	0	0
24/11/2008	€ / R 2008/12/12	13.35	Call	Currency Future	482.0000	365.0000	(24.274)	0	0	0
24/11/2008	€ / R 2008/12/12	13.25	Call	Currency Future	525.0000	400.0000	(23.810)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	€ / R 2008/12/12	13.25	Put	Currency Future	449.0000	493.0000	9.800	0	0	0
24/11/2008	€ / R 2009/03/16			Currency Future	13.6078	13.4387	(1.243)	0.0000	0.0000	4,768
24/11/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,486.0000	1,448.0000	(2.557)	0	0	0
24/11/2008	€ / R 2009/03/16	11.35	Put	Currency Future	125.0000	74.0000	(40.800)	0	0	0
24/11/2008	€ / R 2009/03/16	12.50	Call	Currency Future	1,551.0000	1,279.0000	(17.537)	0	0	0
24/11/2008	€ / R 2009/03/16	11.40	Call	Currency Future	2,342.0000	2,119.0000	(9.522)	0	0	0
24/11/2008	€ / R 2009/03/16	9.90	Call	Currency Future	3,742.0000	3,556.0000	(4.971)	0	0	0
24/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,375.0000	1,110.0000	(19.273)	0	0	0
24/11/2008	€ / R 2009/03/16	13.75	Call	Currency Future	969.0000	733.0000	(24.355)	0	0	0
24/11/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,613.0000	1,343.0000	(16.739)	0	0	0
24/11/2008	€ / R 2009/03/16	13.80	Put	Currency Future	1,143.0000	1,079.0000	(5.599)	0	0	0
24/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	73.0000	35.0000	(52.055)	0	0	0
24/11/2008	€ / R 2009/03/16	16.80	Call	Currency Future	357.0000	237.0000	(33.613)	0	0	0
24/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	567.0000	472.0000	(16.755)	0	0	0
24/11/2008	€ / R 2009/03/16	16.15	Call	Currency Future	435.0000	303.0000	(30.345)	0	0	0
24/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	715.0000	524.0000	(26.713)	0	0	0
24/11/2008	€ / R 2009/03/16	14.30	Call	Currency Future	794.0000	587.0000	(26.071)	0	0	0
24/11/2008	€ / R 2009/03/16	12.50	Put	Currency Future	443.0000	340.0000	(23.251)	0	0	0
24/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,380.0000	1,334.0000	(3.333)	0	0	0
24/11/2008	€ / R 2009/03/16	11.40	Put	Currency Future	134.0000	80.0000	(40.299)	0	0	0
24/11/2008	€ / R 2009/03/16	9.90	Put	Currency Future	34.0000	17.0000	(50.000)	0	0	0
24/11/2008	€ / R 2009/03/16	13.70	Call	Currency Future	987.0000	748.0000	(24.215)	0	0	0
24/11/2008	€ / R 2009/03/16	16.30	Put	Currency Future	3,108.0000	3,150.0000	1.351	0	0	0
24/11/2008	€ / R 2009/03/16	13.70	Put	Currency Future	1,079.0000	1,010.0000	(6.395)	0	0	0
24/11/2008	€ / R 2009/03/16	11.35	Call	Currency Future	2,383.0000	2,163.0000	(9.232)	0	0	0
24/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	2,028.0000	1,780.0000	(12.229)	0	0	0
24/11/2008	€ / R 2009/03/16	13.80	Call	Currency Future	951.0000	718.0000	(24.501)	0	0	0
24/11/2008	€ / R 2009/03/16	10.70	Put	Currency Future	77.0000	36.0000	(53.247)	0	0	0
24/11/2008	€ / R 2009/03/16	11.45	Call	Currency Future	2,301.0000	2,075.0000	(9.822)	0	0	0
24/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	220.0000	141.0000	(35.909)	0	0	0
24/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	837.0000	623.0000	(25.568)	0	0	0
24/11/2008	€ / R 2009/03/16	12.40	Put	Currency Future	405.0000	304.0000	(24.938)	0	0	0
24/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	3,081.0000	2,873.0000	(6.751)	0	0	0
24/11/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,345.0000	1,296.0000	(3.643)	0	0	0
24/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	837.0000	623.0000	(25.568)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	503.0000	400.0000	(20.477)	0	0	0
24/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	370.0000	271.0000	(26.757)	0	0	0
24/11/2008	€ / R 2009/03/16	12.95	Put	Currency Future	642.0000	549.0000	(14.486)	0	0	0
24/11/2008	€ / R 2009/03/16	13.55	Put	Currency Future	985.0000	909.0000	(7.716)	0	0	0
24/11/2008	€ / R 2009/03/16	13.75	Put	Currency Future	1,111.0000	1,044.0000	(6.031)	0	0	0
24/11/2008	€ / R 2009/03/16	10.90	Call	Currency Future	2,794.0000	2,578.0000	(7.731)	0	0	0
24/11/2008	€ / R 2009/03/16	13.55	Call	Currency Future	1,043.0000	798.0000	(23.490)	0	0	0
24/11/2008	€ / R 2009/03/16	15.35	Put	Currency Future	2,300.0000	2,311.0000	0.478	0	0	0
24/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,461.0000	1,189.0000	(18.617)	0	0	0
24/11/2008	€ / R 2009/03/16	16.45	Call	Currency Future	397.0000	275.0000	(30.730)	0	0	0
24/11/2008	€ / R 2009/03/16	10.90	Put	Currency Future	86.0000	40.0000	(53.488)	0	0	0
24/11/2008	€ / R 2009/03/16	11.45	Put	Currency Future	143.0000	86.0000	(39.860)	0	0	0
24/11/2008	€ / R 2009/03/16	14.95	Call	Currency Future	635.0000	462.0000	(27.244)	0	0	0
24/11/2008	€ / R 2009/03/16	11.50	Call	Currency Future	2,260.0000	2,032.0000	(10.088)	0	0	0
24/11/2008	€ / R 2009/03/16	12.90	Call	Currency Future	1,324.0000	1,061.0000	(19.864)	0	0	0
24/11/2008	€ / R 2009/03/16	16.80	Put	Currency Future	3,549.0000	3,598.0000	1.381	0	0	0
24/11/2008	€ / R 2009/03/16	14.10	Call	Currency Future	853.0000	635.0000	(25.557)	0	0	0
24/11/2008	€ / R 2009/03/16	16.95	Put	Currency Future	3,677.0000	3,730.0000	1.441	0	0	0
24/11/2008	€ / R 2009/03/16	12.90	Put	Currency Future	617.0000	522.0000	(15.397)	0	0	0
24/11/2008	€ / R 2009/03/16	16.95	Call	Currency Future	335.0000	219.0000	(34.627)	0	0	0
24/11/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,812.0000	1,551.0000	(14.404)	0	0	0
24/11/2008	€ / R 2009/03/16	10.10	Put	Currency Future	45.0000	25.0000	(44.444)	0	0	0
24/11/2008	€ / R 2009/03/16	16.15	Put	Currency Future	2,978.0000	3,015.0000	1.242	0	0	0
24/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,778.0000	1,515.0000	(14.792)	0	0	0
24/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,677.0000	1,410.0000	(15.921)	0	0	0
24/11/2008	€ / R 2009/03/16	16.30	Call	Currency Future	415.0000	289.0000	(30.361)	0	0	0
24/11/2008	€ / R 2009/03/16	15.60	Put	Currency Future	2,508.0000	2,527.0000	0.758	0	0	0
24/11/2008	€ / R 2009/03/16	15.35	Call	Currency Future	558.0000	399.0000	(28.495)	0	0	0
24/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,520.0000	1,247.0000	(17.961)	0	0	0
24/11/2008	€ / R 2009/03/16	15.75	Put	Currency Future	2,635.0000	2,659.0000	0.911	0	0	0
24/11/2008	€ / R 2009/03/16	13.90	Call	Currency Future	917.0000	689.0000	(24.864)	0	0	0
24/11/2008	€ / R 2009/03/16	16.20	Call	Currency Future	429.0000	298.0000	(30.536)	0	0	0
24/11/2008	€ / R 2009/03/16	10.10	Call	Currency Future	3,553.0000	3,363.0000	(5.348)	0	0	0
24/11/2008	€ / R 2009/03/16	17.75	Call	Currency Future	234.0000	143.0000	(38.889)	0	0	0
24/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	462.0000	358.0000	(22.511)	0	0	0
24/11/2008	€ / R 2009/03/16	12.10	Put	Currency Future	304.0000	212.0000	(30.263)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	€ / R 2009/03/16	13.05	Put	Currency Future	695.0000	604.0000	(13.094)	0	0	0
24/11/2008	€ / R 2009/03/16	13.90	Put	Currency Future	1,209.0000	1,150.0000	(4.880)	0	0	0
24/11/2008	€ / R 2009/03/16	16.20	Put	Currency Future	3,021.0000	3,060.0000	1.291	0	0	0
24/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,380.0000	1,334.0000	(3.333)	0	0	0
24/11/2008	€ / R 2009/03/16	17.75	Put	Currency Future	4,377.0000	4,454.0000	1.759	0	0	0
24/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	320.0000	226.0000	(29.375)	0	0	0
24/11/2008	€ / R 2009/03/16	17.35	Put	Currency Future	4,023.0000	4,089.0000	1.641	0	0	0
24/11/2008	€ / R 2009/03/16	10.70	Call	Currency Future	2,985.0000	2,775.0000	(7.035)	0	0	0
24/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,707.0000	1,685.0000	(1.289)	0	0	0
24/11/2008	€ / R 2009/03/16	14.70	Call	Currency Future	691.0000	505.0000	(26.918)	0	0	0
24/11/2008	€ / R 2009/03/16	15.60	Call	Currency Future	516.0000	366.0000	(29.070)	0	0	0
24/11/2008	€ / R 2009/03/16	10.95	Put	Currency Future	88.0000	41.0000	(53.409)	0	0	0
24/11/2008	€ / R 2009/03/16	13.05	Call	Currency Future	1,252.0000	992.0000	(20.767)	0	0	0
24/11/2008	€ / R 2009/03/16	17.35	Call	Currency Future	281.0000	177.0000	(37.011)	0	0	0
24/11/2008	€ / R 2009/03/16	15.50	Call	Currency Future	532.0000	379.0000	(28.759)	0	0	0
24/11/2008	€ / R 2009/03/16	15.00	Call	Currency Future	625.0000	454.0000	(27.360)	0	0	0
24/11/2008	€ / R 2009/03/16	15.30	Put	Currency Future	2,259.0000	2,268.0000	0.398	0	0	0
24/11/2008	€ / R 2009/03/16	10.95	Call	Currency Future	2,746.0000	2,529.0000	(7.902)	0	0	0
24/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	289.0000	199.0000	(31.142)	0	0	0
24/11/2008	€ / R 2009/03/16	16.55	Call	Currency Future	385.0000	267.0000	(30.649)	0	0	0
24/11/2008	€ / R 2009/03/16	15.50	Put	Currency Future	2,424.0000	2,440.0000	0.660	0	0	0
24/11/2008	€ / R 2009/03/16	15.00	Put	Currency Future	2,017.0000	2,015.0000	(0.099)	0	0	0
24/11/2008	€ / R 2009/03/16	16.10	Put	Currency Future	2,935.0000	2,970.0000	1.193	0	0	0
24/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	320.0000	226.0000	(29.375)	0	0	0
24/11/2008	€ / R 2009/03/16	16.55	Put	Currency Future	3,327.0000	3,378.0000	1.533	0	0	0
24/11/2008	€ / R 2009/03/16	14.70	Put	Currency Future	1,783.0000	1,766.0000	(0.953)	0	0	0
24/11/2008	€ / R 2009/03/16	10.65	Call	Currency Future	3,033.0000	2,824.0000	(6.891)	0	0	0
24/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,778.0000	1,515.0000	(14.792)	0	0	0
24/11/2008	€ / R 2009/03/16	9.85	Put	Currency Future	32.0000	16.0000	(50.000)	0	0	0
24/11/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,812.0000	1,551.0000	(14.404)	0	0	0
24/11/2008	€ / R 2009/03/16	15.40	Put	Currency Future	2,341.0000	2,354.0000	0.555	0	0	0
24/11/2008	€ / R 2009/03/16	9.85	Call	Currency Future	3,789.0000	3,605.0000	(4.856)	0	0	0
24/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	2,028.0000	1,780.0000	(12.229)	0	0	0
24/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,707.0000	1,685.0000	(1.289)	0	0	0
24/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,847.0000	1,588.0000	(14.023)	0	0	0
24/11/2008	€ / R 2009/03/16	10.65	Put	Currency Future	75.0000	35.0000	(53.333)	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
24/11/2008	€ / R 2009/03/16	12.10	Put	Currency Future	304.0000	212.0000	(30.263)	0	0	0
24/11/2008	€ / R 2009/03/16	11.75	Put	Currency Future	208.0000	132.0000	(36.538)	0	0	0
24/11/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,176.0000	1,114.0000	(5.272)	0	0	0
24/11/2008	€ / R 2009/03/16	11.75	Call	Currency Future	2,066.0000	1,821.0000	(11.859)	0	0	0
24/11/2008	€ / R 2009/03/16	16.45	Put	Currency Future	3,239.0000	3,286.0000	1.451	0	0	0
24/11/2008	€ / R 2009/03/16	13.85	Call	Currency Future	934.0000	703.0000	(24.732)	0	0	0
24/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	184.0000	115.0000	(37.500)	0	0	0
24/11/2008	€ / R 2009/03/16	15.45	Put	Currency Future	2,383.0000	2,397.0000	0.587	0	0	0
24/11/2008	€ / R 2009/03/16	11.90	Put	Currency Future	246.0000	163.0000	(33.740)	0	0	0
24/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,991.0000	1,740.0000	(12.607)	0	0	0
24/11/2008	€ / R 2009/03/16	15.45	Call	Currency Future	541.0000	385.0000	(28.835)	0	0	0
24/11/2008	€ / R 2009/03/16	11.90	Call	Currency Future	1,954.0000	1,701.0000	(12.948)	0	0	0
24/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	233.0000	152.0000	(34.764)	0	0	0
24/11/2008	€ / R 2009/03/16	14.65	Put	Currency Future	1,745.0000	1,725.0000	(1.146)	0	0	0
24/11/2008	€ / R 2009/03/16	16.25	Call	Currency Future	422.0000	294.0000	(30.332)	0	0	0
24/11/2008	€ / R 2009/03/16	14.95	Put	Currency Future	1,978.0000	1,973.0000	(0.253)	0	0	0
24/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	387.0000	288.0000	(25.581)	0	0	0
24/11/2008	€ / R 2009/03/16	11.95	Call	Currency Future	1,918.0000	1,663.0000	(13.295)	0	0	0
24/11/2008	€ / R 2009/03/16	15.40	Call	Currency Future	549.0000	392.0000	(28.597)	0	0	0
24/11/2008	€ / R 2009/03/16	15.25	Call	Currency Future	576.0000	414.0000	(28.125)	0	0	0
24/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	715.0000	524.0000	(26.713)	0	0	0
24/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	289.0000	199.0000	(31.142)	0	0	0
24/11/2008	€ / R 2009/03/16	17.00	Call	Currency Future	327.0000	213.0000	(34.862)	0	0	0
24/11/2008	€ / R 2009/03/16	15.25	Put	Currency Future	2,219.0000	2,225.0000	0.270	0	0	0
24/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	3,081.0000	2,873.0000	(6.751)	0	0	0
24/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,847.0000	1,588.0000	(14.023)	0	0	0
24/11/2008	€ / R 2009/03/16	17.00	Put	Currency Future	3,720.0000	3,775.0000	1.478	0	0	0
24/11/2008	€ / R 2009/03/16	15.85	Call	Currency Future	478.0000	336.0000	(29.707)	0	0	0
24/11/2008	€ / R 2009/03/16	11.95	Put	Currency Future	260.0000	174.0000	(33.077)	0	0	0
24/11/2008	€ / R 2009/03/16	15.85	Put	Currency Future	2,720.0000	2,748.0000	1.029	0	0	0
24/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,645.0000	1,376.0000	(16.353)	0	0	0
24/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	2,142.0000	1,904.0000	(11.111)	0	0	0
24/11/2008	€ / R 2009/03/16	12.95	Call	Currency Future	1,300.0000	1,038.0000	(20.154)	0	0	0
24/11/2008	€ / R 2009/03/16	14.65	Call	Currency Future	703.0000	514.0000	(26.885)	0	0	0
24/11/2008	€ / R 2009/03/16	12.45	Put	Currency Future	424.0000	322.0000	(24.057)	0	0	0
24/11/2008	€ / R 2009/03/16	11.55	Put	Currency Future	163.0000	100.0000	(38.650)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	73.0000	35.0000	(52.055)	0	0	0
24/11/2008	€ / R 2009/03/16	12.45	Call	Currency Future	1,582.0000	1,311.0000	(17.130)	0	0	0
24/11/2008	€ / R 2009/03/16	11.55	Call	Currency Future	2,221.0000	1,989.0000	(10.446)	0	0	0
24/11/2008	€ / R 2009/03/16	13.10	Put	Currency Future	722.0000	632.0000	(12.465)	0	0	0
24/11/2008	€ / R 2009/03/16	13.45	Put	Currency Future	923.0000	844.0000	(8.559)	0	0	0
24/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	370.0000	271.0000	(26.757)	0	0	0
24/11/2008	€ / R 2009/03/16	13.35	Put	Currency Future	863.0000	781.0000	(9.502)	0	0	0
24/11/2008	€ / R 2009/03/16	12.85	Put	Currency Future	592.0000	497.0000	(16.047)	0	0	0
24/11/2008	€ / R 2009/03/16	12.25	Call	Currency Future	1,710.0000	1,445.0000	(15.497)	0	0	0
24/11/2008	€ / R 2009/03/16	13.35	Call	Currency Future	1,121.0000	870.0000	(22.391)	0	0	0
24/11/2008	€ / R 2009/03/16	9.80	Put	Currency Future	29.0000	15.0000	(48.276)	0	0	0
24/11/2008	€ / R 2009/03/16	9.80	Call	Currency Future	3,837.0000	3,653.0000	(4.795)	0	0	0
24/11/2008	€ / R 2009/03/16	18.10	Put	Currency Future	4,692.0000	4,779.0000	1.854	0	0	0
24/11/2008	€ / R 2009/03/16	11.50	Put	Currency Future	153.0000	93.0000	(39.216)	0	0	0
24/11/2008	€ / R 2009/03/16	16.25	Put	Currency Future	3,064.0000	3,105.0000	1.338	0	0	0
24/11/2008	€ / R 2009/03/16	17.30	Put	Currency Future	3,979.0000	4,043.0000	1.608	0	0	0
24/11/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,349.0000	1,085.0000	(19.570)	0	0	0
24/11/2008	€ / R 2009/03/16	11.60	Call	Currency Future	2,181.0000	1,946.0000	(10.775)	0	0	0
24/11/2008	€ / R 2009/03/16	13.50	Put	Currency Future	954.0000	876.0000	(8.176)	0	0	0
24/11/2008	€ / R 2009/03/16	13.45	Call	Currency Future	1,081.0000	833.0000	(22.942)	0	0	0
24/11/2008	€ / R 2009/03/16	11.70	Call	Currency Future	2,104.0000	1,862.0000	(11.502)	0	0	0
24/11/2008	€ / R 2009/03/16	13.10	Call	Currency Future	1,229.0000	970.0000	(21.074)	0	0	0
24/11/2008	€ / R 2009/03/16	11.30	Put	Currency Future	116.0000	69.0000	(40.517)	0	0	0
24/11/2008	€ / R 2009/03/16	15.75	Call	Currency Future	492.0000	348.0000	(29.268)	0	0	0
24/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,677.0000	1,410.0000	(15.921)	0	0	0
24/11/2008	€ / R 2009/03/16	13.50	Call	Currency Future	1,062.0000	815.0000	(23.258)	0	0	0
24/11/2008	€ / R 2009/03/16	11.30	Call	Currency Future	2,424.0000	2,207.0000	(8.952)	0	0	0
24/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	220.0000	141.0000	(35.909)	0	0	0
24/11/2008	€ / R 2009/03/16	13.20	Put	Currency Future	777.0000	690.0000	(11.197)	0	0	0
24/11/2008	€ / R 2009/03/16	10.50	Put	Currency Future	70.0000	33.0000	(52.857)	0	0	0
24/11/2008	€ / R 2009/03/16	11.70	Put	Currency Future	196.0000	123.0000	(37.245)	0	0	0
24/11/2008	€ / R 2009/03/16	13.30	Put	Currency Future	834.0000	750.0000	(10.072)	0	0	0
24/11/2008	€ / R 2009/03/16	10.50	Call	Currency Future	3,178.0000	2,972.0000	(6.482)	0	0	0
24/11/2008	€ / R 2009/03/16	12.25	Put	Currency Future	353.0000	256.0000	(27.479)	0	0	0
24/11/2008	€ / R 2009/03/16	11.60	Put	Currency Future	173.0000	107.0000	(38.150)	0	0	0
24/11/2008	€ / R 2009/03/16	13.20	Call	Currency Future	1,185.0000	929.0000	(21.603)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	€ / R 2009/03/16	10.15	Put	Currency Future	48.0000	27.0000	(43.750)	0	0	0
24/11/2008	€ / R 2009/03/16	14.50	Call	Currency Future	740.0000	544.0000	(26.486)	0	0	0
24/11/2008	€ / R 2009/03/16	13.30	Call	Currency Future	1,142.0000	889.0000	(22.154)	0	0	0
24/11/2008	€ / R 2009/03/16	10.15	Call	Currency Future	3,506.0000	3,315.0000	(5.448)	0	0	0
24/11/2008	€ / R 2009/03/16	15.15	Call	Currency Future	595.0000	429.0000	(27.899)	0	0	0
24/11/2008	€ / R 2009/03/16	15.30	Call	Currency Future	567.0000	407.0000	(28.219)	0	0	0
24/11/2008	€ / R 2009/03/16	12.00	Put	Currency Future	275.0000	186.0000	(32.364)	0	0	0
24/11/2008	€ / R 2009/03/16	13.60	Call	Currency Future	1,024.0000	781.0000	(23.730)	0	0	0
24/11/2008	€ / R 2009/03/16	14.35	Put	Currency Future	1,522.0000	1,487.0000	(2.300)	0	0	0
24/11/2008	€ / R 2009/03/16	14.50	Put	Currency Future	1,632.0000	1,605.0000	(1.654)	0	0	0
24/11/2008	€ / R 2009/03/16	12.00	Call	Currency Future	1,882.0000	1,625.0000	(13.656)	0	0	0
24/11/2008	€ / R 2009/03/16	11.15	Call	Currency Future	2,556.0000	2,343.0000	(8.333)	0	0	0
24/11/2008	€ / R 2009/03/16	16.10	Call	Currency Future	442.0000	309.0000	(30.090)	0	0	0
24/11/2008	€ / R 2009/03/16	10.35	Call	Currency Future	3,320.0000	3,120.0000	(6.024)	0	0	0
24/11/2008	€ / R 2009/03/16	11.20	Call	Currency Future	0.0000	2,297.0000	100.000	0	0	0
24/11/2008	€ / R 2009/03/16	18.10	Call	Currency Future	200.0000	118.0000	(41.000)	0	0	0
24/11/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,016.0000	942.0000	(7.283)	0	0	0
24/11/2008	€ / R 2009/03/16	9.70	Put	Currency Future	25.0000	12.0000	(52.000)	0	0	0
24/11/2008	€ / R 2009/03/16	16.00	Call	Currency Future	0.0000	319.0000	100.000	0	0	0
24/11/2008	€ / R 2009/03/16	9.70	Call	Currency Future	3,933.0000	3,751.0000	(4.628)	0	0	0
24/11/2008	€ / R 2009/03/16	16.85	Call	Currency Future	350.0000	231.0000	(34.000)	0	0	0
24/11/2008	€ / R 2009/03/16	11.15	Put	Currency Future	98.0000	54.0000	(44.898)	0	0	0
24/11/2008	€ / R 2009/03/16	16.05	Put	Currency Future	2,892.0000	2,925.0000	1.141	0	0	0
24/11/2008	€ / R 2009/03/16	16.50	Call	Currency Future	391.0000	271.0000	(30.691)	0	0	0
24/11/2008	€ / R 2009/03/16	14.35	Call	Currency Future	780.0000	576.0000	(26.154)	0	0	0
24/11/2008	€ / R 2009/03/16	16.05	Call	Currency Future	449.0000	314.0000	(30.067)	0	0	0
24/11/2008	€ / R 2009/03/16	16.50	Put	Currency Future	3,283.0000	3,332.0000	1.493	0	0	0
24/11/2008	€ / R 2009/03/16	11.25	Put	Currency Future	108.0000	63.0000	(41.667)	0	0	0
24/11/2008	€ / R 2009/03/16	17.30	Call	Currency Future	287.0000	182.0000	(36.585)	0	0	0
24/11/2008	€ / R 2009/03/16	10.35	Put	Currency Future	62.0000	31.0000	(50.000)	0	0	0
24/11/2008	€ / R 2009/03/16	11.25	Call	Currency Future	2,466.0000	2,252.0000	(8.678)	0	0	0
24/11/2008	€ / R 2009/03/16	15.70	Put	Currency Future	2,592.0000	2,615.0000	0.887	0	0	0
24/11/2008	€ / R 2009/03/16	16.85	Put	Currency Future	3,592.0000	3,642.0000	1.392	0	0	0
24/11/2008	€ / R 2009/03/16	15.70	Call	Currency Future	500.0000	354.0000	(29.200)	0	0	0
24/11/2008	€ / R 2009/03/16	15.95	Call	Currency Future	463.0000	325.0000	(29.806)	0	0	0
24/11/2008	€ / R 2009/03/16	15.20	Put	Currency Future	0.0000	2,183.0000	100.000	0	0	0

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24/11/2008	€ / R 2009/03/16	15.20	Call	Currency Future	0.0000	422.0000	100.000	0	0	0
24/11/2008	€ / R 2009/03/16	16.00	Put	Currency Future	0.0000	2,881.0000	100.000	0	0	0
24/11/2008	€ / R 2009/03/16	11.20	Put	Currency Future	0.0000	58.0000	100.000	0	0	0
24/11/2008	€ / R 2009/03/16	10.40	Call	Currency Future	0.0000	3,070.0000	100.000	0	0	0
24/11/2008	€ / R 2009/03/16	14.00	Call	Currency Future	884.0000	661.0000	(25.226)	0	0	0
24/11/2008	€ / R 2009/03/16	15.15	Put	Currency Future	2,138.0000	2,141.0000	0.140	0	0	0
24/11/2008	€ / R 2009/03/16	14.00	Put	Currency Future	1,276.0000	1,222.0000	(4.232)	0	0	0
24/11/2008	€ / R 2009/03/16	10.40	Put	Currency Future	0.0000	32.0000	100.000	0	0	0
24/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,490.0000	1,216.0000	(18.389)	0	0	0
24/11/2008	€ / R 2009/03/16	10.45	Put	Currency Future	68.0000	32.0000	(52.941)	0	0	0
24/11/2008	€ / R 2009/03/16	15.95	Put	Currency Future	2,806.0000	2,836.0000	1.069	0	0	0
24/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	2,142.0000	1,904.0000	(11.111)	0	0	0
24/11/2008	€ / R 2009/03/16	16.75	Call	Currency Future	363.0000	243.0000	(33.058)	0	0	0
24/11/2008	€ / R 2009/03/16	14.05	Call	Currency Future	868.0000	648.0000	(25.346)	0	0	0
24/11/2008	€ / R 2009/03/16	16.75	Put	Currency Future	3,505.0000	3,554.0000	1.398	0	0	0
24/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	184.0000	115.0000	(37.500)	0	0	0
24/11/2008	€ / R 2009/03/16	14.90	Call	Currency Future	646.0000	470.0000	(27.245)	0	0	0
24/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,991.0000	1,740.0000	(12.607)	0	0	0
24/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,375.0000	1,110.0000	(19.273)	0	0	0
24/11/2008	€ / R 2009/03/16	14.55	Put	Currency Future	1,669.0000	1,645.0000	(1.438)	0	0	0
24/11/2008	€ / R 2009/03/16	10.80	Put	Currency Future	82.0000	38.0000	(53.659)	0	0	0
24/11/2008	€ / R 2009/03/16	14.55	Call	Currency Future	727.0000	533.0000	(26.685)	0	0	0
24/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	482.0000	378.0000	(21.577)	0	0	0
24/11/2008	€ / R 2009/03/16	14.90	Put	Currency Future	1,938.0000	1,931.0000	(0.361)	0	0	0
24/11/2008	€ / R 2009/03/16	14.05	Put	Currency Future	1,310.0000	1,259.0000	(3.893)	0	0	0
24/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	567.0000	472.0000	(16.755)	0	0	0
24/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,645.0000	1,376.0000	(16.353)	0	0	0
24/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	482.0000	378.0000	(21.577)	0	0	0
24/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,490.0000	1,216.0000	(18.389)	0	0	0
24/11/2008	€ / R 2009/03/16	10.30	Call	Currency Future	3,366.0000	3,169.0000	(5.853)	0	0	0
24/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	233.0000	152.0000	(34.764)	0	0	0
24/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	387.0000	288.0000	(25.581)	0	0	0
24/11/2008	€ / R 2009/03/16	16.60	Put	Currency Future	3,371.0000	3,424.0000	1.572	0	0	0
24/11/2008	€ / R 2009/03/16	14.45	Call	Currency Future	753.0000	554.0000	(26.428)	0	0	0
24/11/2008	€ / R 2009/03/16	11.00	Call	Currency Future	2,698.0000	2,480.0000	(8.080)	0	0	0
24/11/2008	€ / R 2009/03/16	14.45	Put	Currency Future	1,595.0000	1,565.0000	(1.881)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	€ / R 2009/03/16	10.20	Put	Currency Future	51.0000	29.0000	(43.137)	0	0	0
24/11/2008	€ / R 2009/03/16	10.20	Call	Currency Future	3,459.0000	3,268.0000	(5.522)	0	0	0
24/11/2008	€ / R 2009/03/16	11.00	Put	Currency Future	91.0000	42.0000	(53.846)	0	0	0
24/11/2008	€ / R 2009/03/16	14.20	Call	Currency Future	822.0000	610.0000	(25.791)	0	0	0
24/11/2008	€ / R 2009/03/16	14.20	Put	Currency Future	1,415.0000	1,372.0000	(3.039)	0	0	0
24/11/2008	€ / R 2009/03/16	16.60	Call	Currency Future	379.0000	262.0000	(30.871)	0	0	0
24/11/2008	€ / R 2009/03/16	15.80	Put	Currency Future	2,677.0000	2,703.0000	0.971	0	0	0
24/11/2008	€ / R 2009/03/16	15.80	Call	Currency Future	485.0000	342.0000	(29.485)	0	0	0
24/11/2008	€ / R 2009/03/16	10.30	Put	Currency Future	58.0000	30.0000	(48.276)	0	0	0
24/11/2008	€ / R 2009/03/16	11.10	Put	Currency Future	96.0000	50.0000	(47.917)	0	0	0
24/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,520.0000	1,247.0000	(17.961)	0	0	0
24/11/2008	€ / R 2009/03/16	10.80	Call	Currency Future	2,889.0000	2,677.0000	(7.338)	0	0	0
24/11/2008	€ / R 2009/03/16	10.00	Put	Currency Future	39.0000	21.0000	(46.154)	0	0	0
24/11/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,613.0000	1,343.0000	(16.739)	0	0	0
24/11/2008	€ / R 2009/03/16	12.40	Put	Currency Future	405.0000	304.0000	(24.938)	0	0	0
24/11/2008	€ / R 2009/03/16	14.80	Call	Currency Future	668.0000	487.0000	(27.096)	0	0	0
24/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	462.0000	358.0000	(22.511)	0	0	0
24/11/2008	€ / R 2009/03/16	16.40	Put	Currency Future	3,195.0000	3,241.0000	1.440	0	0	0
24/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	503.0000	400.0000	(20.477)	0	0	0
24/11/2008	€ / R 2009/03/16	16.40	Call	Currency Future	403.0000	280.0000	(30.521)	0	0	0
24/11/2008	€ / R 2009/03/16	14.80	Put	Currency Future	1,860.0000	1,848.0000	(0.645)	0	0	0
24/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,461.0000	1,189.0000	(18.617)	0	0	0
24/11/2008	€ / R 2009/03/16	10.00	Call	Currency Future	3,647.0000	3,459.0000	(5.155)	0	0	0
24/11/2008	€ / R 2009/03/16	11.10	Call	Currency Future	2,603.0000	2,388.0000	(8.260)	0	0	0
24/11/2008	€ / R 2009/03/16	12.75	Call	Currency Future	1,403.0000	1,136.0000	(19.031)	0	0	0
24/11/2008	€ / R 2009/03/16	12.75	Put	Currency Future	545.0000	447.0000	(17.982)	0	0	0
24/11/2008	€ / R 2009/03/16	15.10	Call	Currency Future	605.0000	437.0000	(27.769)	0	0	0
24/11/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,486.0000	1,448.0000	(2.557)	0	0	0
24/11/2008	€ / R 2009/03/16	14.30	Call	Currency Future	794.0000	587.0000	(26.071)	0	0	0
24/11/2008	€ / R 2009/03/16	15.10	Put	Currency Future	2,097.0000	2,099.0000	0.095	0	0	0
24/11/2008	€ / R 2009/03/16	15.90	Call	Currency Future	470.0000	330.0000	(29.787)	0	0	0
24/11/2008	€ / R 2009/03/16	15.90	Put	Currency Future	2,763.0000	2,792.0000	1.050	0	0	0
24/11/2008	€ / R 2009/03/16	16.70	Put	Currency Future	3,460.0000	3,511.0000	1.474	0	0	0
24/11/2008	€ / R 2009/03/16	14.40	Put	Currency Future	1,558.0000	1,526.0000	(2.054)	0	0	0
24/11/2008	€ / R 2009/03/16	16.70	Call	Currency Future	368.0000	249.0000	(32.337)	0	0	0
24/11/2008	€ / R 2009/03/16	12.70	Call	Currency Future	1,432.0000	1,162.0000	(18.855)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	€ / R	2009/03/16	12.70	Put	Currency Future	524.0000	423.0000	(19.275)	0	0	0
24/11/2008	€ / R	2009/03/16	10.45	Call	Currency Future	3,226.0000	3,021.0000	(6.355)	0	0	0
24/11/2008	€ / R	2009/03/16	13.25	Put	Currency Future	805.0000	720.0000	(10.559)	0	0	0
24/11/2008	€ / R	2009/03/16	13.25	Call	Currency Future	1,163.0000	908.0000	(21.926)	0	0	0
24/11/2008	€ / R	2009/03/16	12.20	Put	Currency Future	336.0000	241.0000	(28.274)	0	0	0
24/11/2008	€ / R	2009/03/16	12.20	Call	Currency Future	1,744.0000	1,480.0000	(15.138)	0	0	200
24/11/2008	€ / R	2009/03/16	12.85	Put	Currency Future	592.0000	497.0000	(16.047)	0	0	0
24/11/2008	€ / R	2009/03/16	12.85	Call	Currency Future	1,349.0000	1,085.0000	(19.570)	0	0	0
24/11/2008	€ / R	2009/03/16	14.40	Call	Currency Future	766.0000	565.0000	(26.240)	0	0	0
24/11/2008	€ / R	2009/03/16	13.00	Put	Currency Future	668.0000	576.0000	(13.772)	0	0	0
24/11/2008	€ / R	2009/03/16	13.00	Call	Currency Future	1,276.0000	1,015.0000	(20.455)	0	0	0
24/11/2008	€ / R	2009/03/16	14.10	Call	Currency Future	853.0000	635.0000	(25.557)	0	0	0
24/11/2008	€ / R	2009/03/16	14.10	Put	Currency Future	1,345.0000	1,296.0000	(3.643)	0	0	0
24/11/2008	€ / R	2009/03/16	13.60	Put	Currency Future	1,016.0000	942.0000	(7.283)	0	0	0
24/11/2008	€ / R	2009/03/16	13.60	Call	Currency Future	1,024.0000	781.0000	(23.730)	0	0	0
24/11/2008	€ / R	2009/03/16	13.85	Put	Currency Future	1,176.0000	1,114.0000	(5.272)	0	0	0
24/11/2008	€ / R	2009/03/16	13.85	Call	Currency Future	934.0000	703.0000	(24.732)	0	0	0
24/11/2008	€ / R	2009/03/16	13.65	Put	Currency Future	1,048.0000	976.0000	(6.870)	0	0	0
24/11/2008	€ / R	2009/03/16	13.65	Call	Currency Future	1,005.0000	764.0000	(23.980)	0	0	0
24/11/2008	€ / R	2009/03/16	13.55	Put	Currency Future	985.0000	909.0000	(7.716)	0	0	0
24/11/2008	€ / R	2009/03/16	13.55	Call	Currency Future	1,043.0000	798.0000	(23.490)	0	0	0
24/11/2008	€ / R	2009/03/16	13.40	Call	Currency Future	1,101.0000	851.0000	(22.707)	0	0	0
24/11/2008	€ / R	2009/03/16	13.40	Put	Currency Future	893.0000	813.0000	(8.959)	0	0	0
24/11/2008	€ / R	2009/06/12			Currency Future	13.8627	13.6828	(1.298)	0.0000	0.0000	1,000
24/11/2008	€ / R	2009/06/12	11.85	Put	Currency Future	390.0000	329.0000	(15.641)	0	0	0
24/11/2008	€ / R	2009/06/12	14.10	Put	Currency Future	1,406.0000	1,378.0000	(1.991)	0	0	0
24/11/2008	€ / R	2009/06/12	14.00	Call	Currency Future	1,204.0000	991.0000	(17.691)	0	0	0
24/11/2008	€ / R	2009/06/12	11.95	Call	Currency Future	2,330.0000	2,088.0000	(10.386)	0	0	0
24/11/2008	€ / R	2009/06/12	14.25	Put	Currency Future	1,507.0000	1,469.0000	(2.522)	0	0	0
24/11/2008	€ / R	2009/06/12	12.35	Put	Currency Future	542.0000	477.0000	(11.993)	0	0	0
24/11/2008	€ / R	2009/06/12	11.85	Call	Currency Future	2,403.0000	2,162.0000	(10.029)	0	0	0
24/11/2008	€ / R	2009/06/12	14.60	Put	Currency Future	1,721.0000	1,693.0000	(1.627)	0	0	0
24/11/2008	€ / R	2009/06/12	12.00	Put	Currency Future	432.0000	369.0000	(14.583)	0	0	0
24/11/2008	€ / R	2009/06/12	14.60	Call	Currency Future	984.0000	776.0000	(21.138)	0	0	0
24/11/2008	€ / R	2009/06/12	12.35	Call	Currency Future	2,055.0000	1,810.0000	(11.922)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	€ / R 2009/06/12	11.75	Call	Currency Future	2,476.0000	2,236.0000	(9.693)	0	0	0
24/11/2008	€ / R 2009/06/12	14.35	Call	Currency Future	1,080.0000	864.0000	(20.000)	0	0	0
24/11/2008	€ / R 2009/06/12	12.30	Put	Currency Future	526.0000	460.0000	(12.548)	0	0	0
24/11/2008	€ / R 2009/06/12	11.95	Put	Currency Future	418.0000	355.0000	(15.072)	0	0	0
24/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,597.0000	1,563.0000	(2.129)	0	0	0
24/11/2008	€ / R 2009/06/12	12.40	Call	Currency Future	2,022.0000	1,777.0000	(12.117)	0	0	0
24/11/2008	€ / R 2009/06/12	14.00	Put	Currency Future	1,341.0000	1,308.0000	(2.461)	0	0	0
24/11/2008	€ / R 2009/06/12	12.25	Call	Currency Future	2,122.0000	1,877.0000	(11.546)	0	0	0
24/11/2008	€ / R 2009/06/12	12.40	Put	Currency Future	559.0000	494.0000	(11.628)	0	0	0
24/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	1,169.0000	961.0000	(17.793)	0	0	0
24/11/2008	€ / R 2009/06/12	14.25	Call	Currency Future	1,120.0000	902.0000	(19.464)	0	0	0
24/11/2008	€ / R 2009/06/12	11.75	Put	Currency Future	363.0000	303.0000	(16.529)	0	0	0
24/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	1,060.0000	846.0000	(20.189)	0	0	0
24/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,925.0000	1,679.0000	(12.779)	0	0	0
24/11/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,354.0000	1,128.0000	(16.691)	0	0	0
24/11/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,277.0000	1,240.0000	(2.897)	0	0	0
24/11/2008	€ / R 2009/06/12	14.85	Put	Currency Future	1,883.0000	1,862.0000	(1.115)	0	0	0
24/11/2008	€ / R 2009/06/12	13.70	Call	Currency Future	1,316.0000	1,091.0000	(17.097)	0	0	0
24/11/2008	€ / R 2009/06/12	12.50	Put	Currency Future	595.0000	529.0000	(11.092)	0	0	0
24/11/2008	€ / R 2009/06/12	14.85	Call	Currency Future	896.0000	695.0000	(22.433)	0	0	0
24/11/2008	€ / R 2009/06/12	12.50	Call	Currency Future	1,957.0000	1,711.0000	(12.570)	0	0	0
24/11/2008	€ / R 2009/06/12	12.00	Call	Currency Future	2,295.0000	2,052.0000	(10.588)	0	0	0
24/11/2008	€ / R 2009/06/12	13.70	Put	Currency Future	1,153.0000	1,108.0000	(3.903)	0	0	0
24/11/2008	€ / R 2009/06/12	14.45	Call	Currency Future	1,041.0000	828.0000	(20.461)	0	0	0
24/11/2008	€ / R 2009/06/12	13.15	Call	Currency Future	1,569.0000	1,326.0000	(15.488)	0	0	0
24/11/2008	€ / R 2009/06/12	12.30	Call	Currency Future	2,088.0000	1,843.0000	(11.734)	0	0	0
24/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	925.0000	863.0000	(6.703)	0	0	0
24/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	613.0000	547.0000	(10.767)	0	0	0
24/11/2008	€ / R 2009/06/12	12.75	Call	Currency Future	1,801.0000	1,555.0000	(13.659)	0	0	0
24/11/2008	€ / R 2009/06/12	14.45	Put	Currency Future	1,628.0000	1,595.0000	(2.027)	0	0	0
24/11/2008	€ / R 2009/06/12	12.70	Put	Currency Future	669.0000	603.0000	(9.865)	0	0	0
24/11/2008	€ / R 2009/06/12	12.75	Put	Currency Future	688.0000	622.0000	(9.593)	0	0	0
24/11/2008	€ / R 2009/06/12	12.70	Call	Currency Future	1,832.0000	1,586.0000	(13.428)	0	0	0
24/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,925.0000	1,679.0000	(12.779)	0	0	0
24/11/2008	€ / R 2009/06/12	14.55	Call	Currency Future	1,003.0000	793.0000	(20.937)	0	0	0
24/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	631.0000	565.0000	(10.460)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,488.0000	1,246.0000	(16.263)	0	0	0
24/11/2008	€ / R 2009/06/12	14.75	Call	Currency Future	930.0000	726.0000	(21.935)	0	0	0
24/11/2008	€ / R 2009/06/12	13.15	Put	Currency Future	857.0000	793.0000	(7.468)	0	0	0
24/11/2008	€ / R 2009/06/12	14.95	Call	Currency Future	862.0000	664.0000	(22.970)	0	0	0
24/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	913.0000	710.0000	(22.234)	0	0	0
24/11/2008	€ / R 2009/06/12	14.95	Put	Currency Future	1,950.0000	1,931.0000	(0.974)	0	0	0
24/11/2008	€ / R 2009/06/12	11.90	Put	Currency Future	404.0000	342.0000	(15.347)	0	0	0
24/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,850.0000	1,827.0000	(1.243)	0	0	0
24/11/2008	€ / R 2009/06/12	13.90	Call	Currency Future	1,239.0000	1,023.0000	(17.433)	0	0	0
24/11/2008	€ / R 2009/06/12	15.05	Call	Currency Future	830.0000	635.0000	(23.494)	0	0	0
24/11/2008	€ / R 2009/06/12	15.40	Put	Currency Future	2,261.0000	2,258.0000	(0.133)	0	0	0
24/11/2008	€ / R 2009/06/12	13.35	Put	Currency Future	949.0000	893.0000	(5.901)	0	0	0
24/11/2008	€ / R 2009/06/12	14.90	Call	Currency Future	879.0000	679.0000	(22.753)	0	0	0
24/11/2008	€ / R 2009/06/12	15.05	Put	Currency Future	2,017.0000	2,002.0000	(0.744)	0	0	0
24/11/2008	€ / R 2009/06/12	12.15	Put	Currency Future	477.0000	413.0000	(13.417)	0	0	0
24/11/2008	€ / R 2009/06/12	15.40	Call	Currency Future	724.0000	541.0000	(25.276)	0	0	0
24/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	2,225.0000	1,981.0000	(10.966)	0	0	0
24/11/2008	€ / R 2009/06/12	11.80	Put	Currency Future	376.0000	316.0000	(15.957)	0	0	0
24/11/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,406.0000	1,378.0000	(1.991)	0	0	0
24/11/2008	€ / R 2009/06/12	14.75	Put	Currency Future	1,818.0000	1,793.0000	(1.375)	0	0	0
24/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	2,260.0000	2,016.0000	(10.796)	0	0	0
24/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,190.0000	2,183.0000	(0.320)	0	0	0
24/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	1,169.0000	961.0000	(17.793)	0	0	0
24/11/2008	€ / R 2009/06/12	14.55	Put	Currency Future	1,690.0000	1,660.0000	(1.775)	0	0	0
24/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	447.0000	384.0000	(14.094)	0	0	0
24/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	753.0000	566.0000	(24.834)	0	0	0
24/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,894.0000	1,648.0000	(12.988)	0	0	0
24/11/2008	€ / R 2009/06/12	13.35	Call	Currency Future	1,462.0000	1,226.0000	(16.142)	0	0	0
24/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,190.0000	2,183.0000	(0.320)	0	0	0
24/11/2008	€ / R 2009/06/12	15.50	Call	Currency Future	696.0000	516.0000	(25.862)	0	0	0
24/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	462.0000	398.0000	(13.853)	0	0	0
24/11/2008	€ / R 2009/06/12	12.35	Call	Currency Future	2,055.0000	1,810.0000	(11.922)	0	0	0
24/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	753.0000	566.0000	(24.834)	0	0	0
24/11/2008	€ / R 2009/06/12	15.60	Call	Currency Future	669.0000	492.0000	(26.457)	0	0	0
24/11/2008	€ / R 2009/06/12	12.35	Put	Currency Future	542.0000	477.0000	(11.993)	0	0	0
24/11/2008	€ / R 2009/06/12	14.90	Put	Currency Future	1,916.0000	1,896.0000	(1.044)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	€ / R 2009/06/12	15.50	Put	Currency Future	2,333.0000	2,333.0000	-	0	0	0
24/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,721.0000	1,693.0000	(1.627)	0	0	0
24/11/2008	€ / R 2009/06/12	13.25	Put	Currency Future	902.0000	839.0000	(6.984)	0	0	0
24/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	650.0000	584.0000	(10.154)	0	0	0
24/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	984.0000	776.0000	(21.138)	0	0	0
24/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,488.0000	1,246.0000	(16.263)	0	0	0
24/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,214.0000	1,174.0000	(3.295)	0	0	0
24/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,863.0000	1,617.0000	(13.205)	0	0	0
24/11/2008	€ / R 2009/06/12	15.60	Put	Currency Future	2,406.0000	2,409.0000	0.125	0	0	0
24/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,597.0000	1,563.0000	(2.129)	0	0	0
24/11/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,092.0000	1,045.0000	(4.304)	0	0	0
24/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	913.0000	710.0000	(22.234)	0	0	0
24/11/2008	€ / R 2009/06/12	12.25	Put	Currency Future	509.0000	444.0000	(12.770)	0	0	0
24/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	925.0000	863.0000	(6.703)	0	0	0
24/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	613.0000	547.0000	(10.767)	0	0	0
24/11/2008	€ / R 2009/06/12	13.25	Call	Currency Future	1,515.0000	1,272.0000	(16.040)	0	0	0
24/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,277.0000	1,056.0000	(17.306)	0	0	0
24/11/2008	€ / R 2009/06/12	15.00	Call	Currency Future	846.0000	649.0000	(23.286)	0	0	0
24/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	1,060.0000	846.0000	(20.189)	0	0	0
24/11/2008	€ / R 2009/06/12	14.50	Call	Currency Future	1,021.0000	810.0000	(20.666)	0	0	0
24/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,850.0000	1,827.0000	(1.243)	0	0	0
24/11/2008	€ / R 2009/06/12	15.10	Put	Currency Future	2,051.0000	2,038.0000	(0.634)	0	0	0
24/11/2008	€ / R 2009/06/12	15.00	Put	Currency Future	1,983.0000	1,967.0000	(0.807)	0	0	0
24/11/2008	€ / R 2009/06/12	11.70	Call	Currency Future	2,513.0000	2,274.0000	(9.511)	0	0	0
24/11/2008	€ / R 2009/06/12	12.45	Call	Currency Future	1,989.0000	1,744.0000	(12.318)	0	0	0
24/11/2008	€ / R 2009/06/12	15.10	Call	Currency Future	814.0000	621.0000	(23.710)	0	0	0
24/11/2008	€ / R 2009/06/12	11.70	Put	Currency Future	350.0000	291.0000	(16.857)	0	0	0
24/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,277.0000	1,056.0000	(17.306)	0	0	0
24/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	2,225.0000	1,981.0000	(10.966)	0	0	0
24/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	1,099.0000	883.0000	(19.654)	0	0	0
24/11/2008	€ / R 2009/06/12	11.80	Call	Currency Future	2,439.0000	2,199.0000	(9.840)	0	0	0
24/11/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,373.0000	1,146.0000	(16.533)	0	0	0
24/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	462.0000	398.0000	(13.853)	0	0	0
24/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,214.0000	1,174.0000	(3.295)	0	0	0
24/11/2008	€ / R 2009/06/12	14.35	Put	Currency Future	1,567.0000	1,532.0000	(2.234)	0	0	0
24/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	2,190.0000	1,946.0000	(11.142)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	€ / R 2009/06/12	11.90	Call	Currency Future	2,366.0000	2,125.0000	(10.186)	0	0	0
24/11/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,373.0000	1,343.0000	(2.185)	0	0	0
24/11/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,597.0000	1,353.0000	(15.279)	0	0	0
24/11/2008	€ / R 2009/06/12	14.05	Call	Currency Future	1,186.0000	976.0000	(17.707)	0	0	0
24/11/2008	€ / R 2009/06/12	13.10	Put	Currency Future	834.0000	770.0000	(7.674)	0	0	0
24/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,537.0000	1,500.0000	(2.407)	0	0	0
24/11/2008	€ / R 2009/06/12	12.20	Put	Currency Future	493.0000	429.0000	(12.982)	0	0	0
24/11/2008	€ / R 2009/06/12	12.20	Call	Currency Future	2,156.0000	1,911.0000	(11.364)	0	0	0
24/11/2008	€ / R 2009/06/12	12.45	Put	Currency Future	577.0000	511.0000	(11.438)	0	0	0
24/11/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,436.0000	1,206.0000	(16.017)	0	0	0
24/11/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,436.0000	1,206.0000	(16.017)	0	0	0
24/11/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,092.0000	1,045.0000	(4.304)	0	0	0
24/11/2008	€ / R 2009/06/12	13.40	Put	Currency Future	973.0000	923.0000	(5.139)	0	0	0
24/11/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,354.0000	1,128.0000	(16.691)	0	0	0
24/11/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,061.0000	1,014.0000	(4.430)	0	0	0
24/11/2008	€ / R 2009/06/12	13.65	Call	Currency Future	1,336.0000	1,109.0000	(16.991)	0	0	0
24/11/2008	€ / R 2009/06/12	13.50	Call	Currency Future	1,391.0000	1,166.0000	(16.175)	0	0	0
24/11/2008	€ / R 2009/06/12	13.65	Put	Currency Future	1,123.0000	1,076.0000	(4.185)	0	0	0
24/11/2008	€ / R 2009/06/12	13.50	Put	Currency Future	1,029.0000	983.0000	(4.470)	0	0	0
24/11/2008	€ / R 2009/06/12	14.15	Call	Currency Future	1,152.0000	941.0000	(18.316)	0	0	0
24/11/2008	€ / R 2009/06/12	13.40	Put	Currency Future	973.0000	923.0000	(5.139)	0	0	0
24/11/2008	€ / R 2009/06/12	14.15	Put	Currency Future	1,439.0000	1,408.0000	(2.154)	0	0	0
24/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	1,099.0000	883.0000	(19.654)	0	0	0
24/11/2008	€ / R 2009/06/12	14.15	Put	Currency Future	1,439.0000	1,408.0000	(2.154)	0	0	0
24/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,741.0000	1,496.0000	(14.072)	0	0	0
24/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,537.0000	1,500.0000	(2.407)	0	0	0
24/11/2008	€ / R 2009/06/12	14.50	Put	Currency Future	1,659.0000	1,627.0000	(1.929)	0	0	0
24/11/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,373.0000	1,343.0000	(2.185)	0	0	0
24/11/2008	€ / R 2009/06/12	14.15	Call	Currency Future	1,152.0000	941.0000	(18.316)	0	0	0
24/11/2008	€ / R 2009/06/12	14.90	Put	Currency Future	1,916.0000	1,896.0000	(1.044)	0	0	0
24/11/2008	€ / R 2009/06/12	14.05	Call	Currency Future	1,186.0000	976.0000	(17.707)	0	0	0
24/11/2008	€ / R 2009/06/12	14.90	Call	Currency Future	879.0000	679.0000	(22.753)	0	0	0
24/11/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,771.0000	1,525.0000	(13.890)	0	0	0
24/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	631.0000	565.0000	(10.460)	0	0	0
24/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,894.0000	1,648.0000	(12.988)	0	0	0
24/11/2008	€ / R 2009/06/12	12.80	Put	Currency Future	708.0000	642.0000	(9.322)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	€ / R 2009/06/12	15.20	Call	Currency Future	783.0000	593.0000	(24.266)	0	0	0
24/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	728.0000	663.0000	(8.929)	0	0	0
24/11/2008	€ / R 2009/06/12	14.70	Put	Currency Future	1,785.0000	1,760.0000	(1.401)	0	0	0
24/11/2008	€ / R 2009/06/12	14.70	Call	Currency Future	948.0000	742.0000	(21.730)	0	0	0
24/11/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,277.0000	1,240.0000	(2.897)	0	0	0
24/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	728.0000	663.0000	(8.929)	0	0	0
24/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	2,190.0000	1,946.0000	(11.142)	0	0	0
24/11/2008	€ / R 2009/06/12	15.20	Put	Currency Future	2,120.0000	2,110.0000	(0.472)	0	0	0
24/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	390.0000	329.0000	(15.641)	0	0	0
24/11/2008	€ / R 2009/06/12	14.20	Call	Currency Future	1,136.0000	921.0000	(18.926)	0	0	0
24/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,403.0000	2,162.0000	(10.029)	0	0	0
24/11/2008	€ / R 2009/06/12	12.15	Put	Currency Future	477.0000	413.0000	(13.417)	0	0	0
24/11/2008	€ / R 2009/06/12	11.65	Put	Currency Future	338.0000	280.0000	(17.160)	0	0	0
24/11/2008	€ / R 2009/06/12	11.65	Call	Currency Future	2,551.0000	2,312.0000	(9.369)	0	0	0
24/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	2,260.0000	2,016.0000	(10.796)	0	0	0
24/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	447.0000	384.0000	(14.094)	0	0	0
24/11/2008	€ / R 2009/06/12	13.90	Call	Currency Future	1,239.0000	1,023.0000	(17.433)	0	0	0
24/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,741.0000	1,496.0000	(14.072)	0	0	0
24/11/2008	€ / R 2009/06/12	12.95	Put	Currency Future	770.0000	705.0000	(8.442)	0	0	0
24/11/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,625.0000	1,381.0000	(15.015)	0	0	0
24/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	813.0000	748.0000	(7.995)	0	0	0
24/11/2008	€ / R 2009/06/12	12.95	Call	Currency Future	1,682.0000	1,437.0000	(14.566)	0	0	0
24/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	650.0000	584.0000	(10.154)	0	0	0
24/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,863.0000	1,617.0000	(13.205)	0	0	0
24/11/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,597.0000	1,353.0000	(15.279)	0	0	0
24/11/2008	€ / R 2009/06/12	13.10	Put	Currency Future	834.0000	770.0000	(7.674)	0	0	0
24/11/2008	€ / R 2009/06/12	12.90	Put	Currency Future	749.0000	683.0000	(8.812)	0	0	0
24/11/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,712.0000	1,466.0000	(14.369)	0	0	0
24/11/2008	€ / R 2009/06/12	14.65	Call	Currency Future	966.0000	759.0000	(21.429)	0	0	0
24/11/2008	€ / R 2009/06/12	14.65	Put	Currency Future	1,753.0000	1,726.0000	(1.540)	0	0	0
24/11/2008	€ / R 2009/06/12	14.20	Put	Currency Future	1,473.0000	1,438.0000	(2.376)	0	0	0
24/11/2008	€ / R 2009/06/12	13.45	Call	Currency Future	1,410.0000	1,185.0000	(15.957)	0	0	0
24/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	813.0000	748.0000	(7.995)	0	0	0
24/11/2008	€ / R 2009/06/12	13.45	Put	Currency Future	997.0000	953.0000	(4.413)	0	0	0
24/11/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,625.0000	1,381.0000	(15.015)	0	0	0
24/11/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,061.0000	1,014.0000	(4.430)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	€ / R	2009/06/12	13.75	Call	Currency Future	1,296.0000	1,074.0000	(17.130)	0	0	0
24/11/2008	€ / R	2009/06/12	13.55	Call	Currency Future	1,373.0000	1,146.0000	(16.533)	0	0	0
24/11/2008	€ / R	2009/06/12	13.75	Put	Currency Future	1,183.0000	1,141.0000	(3.550)	0	0	0
24/11/2008	€ / R	2009/06/12	13.20	Call	Currency Future	1,542.0000	1,299.0000	(15.759)	0	0	0
24/11/2008	€ / R	2009/06/12	13.20	Put	Currency Future	879.0000	816.0000	(7.167)	0	0	0
24/11/2008	€ / R	2009/06/12	13.00	Put	Currency Future	791.0000	726.0000	(8.217)	0	0	0
24/11/2008	€ / R	2009/06/12	12.80	Call	Currency Future	1,771.0000	1,525.0000	(13.890)	0	0	0
24/11/2008	€ / R	2009/06/12	12.40	Put	Currency Future	559.0000	494.0000	(11.628)	0	0	0
24/11/2008	€ / R	2009/06/12	12.40	Call	Currency Future	2,022.0000	1,777.0000	(12.117)	0	0	0
24/11/2008	€ / R	2009/06/12	12.30	Put	Currency Future	526.0000	460.0000	(12.548)	0	0	0
24/11/2008	€ / R	2009/06/12	12.80	Put	Currency Future	708.0000	642.0000	(9.322)	0	0	0
24/11/2008	€ / R	2009/06/12	12.90	Put	Currency Future	749.0000	683.0000	(8.812)	0	0	0
24/11/2008	€ / R	2009/06/12	12.90	Call	Currency Future	1,712.0000	1,466.0000	(14.369)	0	0	0
24/11/2008	€ / R	2009/06/12	13.00	Call	Currency Future	1,654.0000	1,409.0000	(14.813)	0	0	0
24/11/2008	€ / R	2009/06/12	12.30	Call	Currency Future	2,088.0000	1,843.0000	(11.734)	0	0	0
24/11/2008	€ / R	2009/06/12	13.95	Call	Currency Future	1,221.0000	1,007.0000	(17.527)	0	0	0
24/11/2008	€ / R	2009/06/12	13.65	Call	Currency Future	1,336.0000	1,109.0000	(16.991)	0	0	0
24/11/2008	€ / R	2009/06/12	13.85	Put	Currency Future	1,245.0000	1,207.0000	(3.052)	0	0	0
24/11/2008	€ / R	2009/06/12	13.85	Call	Currency Future	1,258.0000	1,040.0000	(17.329)	0	0	0
24/11/2008	€ / R	2009/06/12	13.65	Put	Currency Future	1,123.0000	1,076.0000	(4.185)	0	0	0
24/11/2008	€ / R	2009/06/12	13.95	Put	Currency Future	1,309.0000	1,274.0000	(2.674)	0	0	0
24/11/2008	ALBI	2009/02/05			Index Future	289.8650	291.9100	0.706	0.0000	0.0000	607
24/11/2008	ALBI	2009/05/07			Index Future	298.0590	300.1650	0.707	0.0000	0.0000	0
24/11/2008	ALBI	2009/08/06			Index Future	302.6440	304.8120	0.716	0.0000	0.0000	0
24/11/2008	CRD1	2009/02/05			Index Future	121.6760	122.3130	0.524	0.0000	0.0000	0
24/11/2008	CRD1	2009/05/07			Index Future	125.1530	125.8220	0.535	0.0000	0.0000	0
24/11/2008	CRD1	2009/08/06			Index Future	128.5340	129.2230	0.536	0.0000	0.0000	2
24/11/2008	GOVI	2009/02/05			jGovI	291.5370	293.5185	0.680	293.0600	291.1100	509

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	GOVI	2009/05/07			jGovi	299.8690	301.9400	0.691	0.0000	0.0000	0
24/11/2008	GOVI	2009/08/06			jGovi	307.9710	310.1010	0.692	0.0000	0.0000	0
24/11/2008	ILBI	2009/02/05			Index Future	341.4050	341.4050	-	0.0000	0.0000	1
24/11/2008	ILBI	2009/05/07			Index Future	351.2090	351.2090	-	0.0000	0.0000	0
24/11/2008	J153	2010/08/31			jSwap	9.5200	9.4660	(0.567)	0.0000	0.0000	0
24/11/2008	J157	2015/09/15			jSwap	8.4110	8.3720	(0.464)	0.0000	0.0000	0
24/11/2008	J186	2026/12/21			jSwap	7.7350	7.6950	(0.517)	0.0000	0.0000	0
24/11/2008	J201	2014/12/22			jSwap	8.6470	8.5820	(0.752)	0.0000	0.0000	0
24/11/2008	J203	2017/09/15			jSwap	8.3310	8.3030	(0.336)	0.0000	0.0000	0
24/11/2008	J204	2018/12/21			jSwap	8.4180	8.3840	(0.404)	0.0000	0.0000	0
24/11/2008	J207	2020/01/15			jSwap	8.3060	8.2700	(0.433)	0.0000	0.0000	0
24/11/2008	JBAR	2005/12/21			jBar	12.2250	12.1750	(0.409)	0.0000	0.0000	0
24/11/2008	JFRA	2009/02/05			jFra	10.8340	10.9280	0.868	0.0000	0.0000	0
24/11/2008	JFRA	2009/05/07			jFra	9.3120	9.2460	(0.709)	0.0000	0.0000	0
24/11/2008	JFRA	2009/08/06			jFra	8.3010	8.2430	(0.699)	0.0000	0.0000	0
24/11/2008	JFRA	2009/11/05			jFra	7.7490	7.5830	(2.142)	0.0000	0.0000	0
24/11/2008	JN02	2009/02/05			jNote	8.3940	8.3360	(0.691)	0.0000	0.0000	0
24/11/2008	JN02	2009/05/07			jNote	7.9690	7.8910	(0.979)	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
24/11/2008	JN02	2009/08/06			jNote	7.7560	7.6770	(1.019)	0.0000	0.0000	0
24/11/2008	JN05	2009/02/05			jNote	8.0770	8.0070	(0.867)	0.0000	0.0000	0
24/11/2008	JN05	2009/05/07			jNote	7.9060	7.8240	(1.037)	0.0000	0.0000	0
24/11/2008	JN05	2009/08/06			jNote	7.8250	7.7440	(1.035)	0.0000	0.0000	0
24/11/2008	JN10	2009/02/05			jNote	7.9650	7.9340	(0.389)	0.0000	0.0000	0
24/11/2008	JN10	2009/05/07			jNote	7.8450	7.8110	(0.433)	0.0000	0.0000	0
24/11/2008	JN10	2009/08/06			jNote	7.7720	7.7420	(0.386)	0.0000	0.0000	0
24/11/2008	JROD	2008/11/28			jRod	11.8020	11.8000	(0.017)	0.0000	0.0000	0
24/11/2008	JROD	2008/12/31			jRod	11.9370	11.9170	(0.168)	0.0000	0.0000	0
24/11/2008	JROD	2009/01/30			jRod	12.1300	12.0930	(0.305)	0.0000	0.0000	0
24/11/2008	JROD	2009/02/27			jRod	12.0160	11.9860	(0.250)	0.0000	0.0000	0
24/11/2008	JROD	2009/03/31			jRod	11.9910	11.9370	(0.450)	0.0000	0.0000	0
24/11/2008	JROD	2009/04/30			jRod	11.8820	11.7900	(0.774)	0.0000	0.0000	0
24/11/2008	JROD	2009/05/29			jRod	11.7470	11.6580	(0.758)	0.0000	0.0000	0
24/11/2008	JROD	2009/06/30			jRod	11.6090	11.4820	(1.094)	0.0000	0.0000	0
24/11/2008	OTH1	2009/02/05			Index Future	280.1130	282.2620	0.767	0.0000	0.0000	0
24/11/2008	OTH1	2009/05/07			Index Future	288.1190	290.3610	0.778	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
24/11/2008	OTH1	2009/08/06			Index Future	295.9030	298.2090	0.779	0.0000	0.0000	3
24/11/2008	R153	2009/02/05			Bond Future	7.9570	7.7340	(2.803)	0.0000	0.0000	4,514
24/11/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	3,025.0000	3,354.0000	10.876	0	0	0
24/11/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	14.0000	7.0000	(50.000)	0	0	0
24/11/2008	R153	2009/05/07			Bond Future	7.3050	7.0350	(3.696)	0.0000	0.0000	0
24/11/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	549.0000	459.0000	(16.393)	0	0	0
24/11/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	3,006.0000	3,263.0000	8.550	0	0	0
24/11/2008	R153	2009/08/06			Bond Future	6.4170	6.0790	(5.267)	0.0000	0.0000	0
24/11/2008	R153	2009/08/06	10.00	Put	Option on Bond Future	800.0000	710.0000	(11.250)	0	0	0
24/11/2008	R153	2009/08/06	10.00	Call	Option on Bond Future	4,472.0000	4,739.0000	5.970	0	0	0
24/11/2008	R153	2009/08/06	9.75	Call	Option on Bond Future	4,288.0000	4,550.0000	6.110	0	0	0
24/11/2008	R153	2009/08/06	9.75	Put	Option on Bond Future	866.0000	771.0000	(10.970)	0	0	0
24/11/2008	R157	2009/02/05			Bond Future	8.1080	7.9740	(1.653)	7.9900	7.9900	7,040
24/11/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	4,438.0000	5,647.0000	27.242	0	0	600
24/11/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	734.0000	1,152.0000	56.948	0	0	0
24/11/2008	R157	2009/02/05	8.25	Call	Option on Bond Future	2,524.0000	3,729.0000	47.742	0	0	850
24/11/2008	R157	2009/02/05	8.25	Put	Option on Bond Future	1,692.0000	2,106.0000	24.468	0	0	0
24/11/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	268.0000	585.0000	118.284	0	0	850
24/11/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	6,759.0000	7,868.0000	16.408	0	0	0
24/11/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	152.0000	406.0000	167.105	0	0	0
24/11/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	8,006.0000	9,051.0000	13.053	0	0	600
24/11/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	46.0000	185.0000	302.174	0	0	0
24/11/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	10,565.0000	11,496.0000	8.812	0	0	0
24/11/2008	R157	2009/05/07			Bond Future	7.9490	7.8080	(1.774)	0.0000	0.0000	1,624
24/11/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	915.0000	1,658.0000	81.202	0	0	0
24/11/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	6,766.0000	8,320.0000	22.968	0	0	0
24/11/2008	R157	2009/08/06			Bond Future	7.7930	7.6440	(1.912)	0.0000	0.0000	5,000
24/11/2008	R157	2009/08/06	9.25	Call	Option on Bond Future	7,991.0000	8,771.0000	9.761	0	0	0
24/11/2008	R157	2009/08/06	9.25	Put	Option on Bond Future	181.0000	125.0000	(30.939)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	R186	2009/02/05			Bond Future	8.0280	7.9170	(1.383)	0.0000	0.0000	2,830
24/11/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/11/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	12,420.0000	13,650.0000	9.903	0	0	0
24/11/2008	R186	2009/05/07			Bond Future	7.9290	7.8150	(1.438)	0.0000	0.0000	0
24/11/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	11,057.0000	12,324.0000	11.459	0	0	0
24/11/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
24/11/2008	R186	2009/08/06			Bond Future	7.8370	7.7210	(1.480)	0.0000	0.0000	2,500
24/11/2008	R186	2009/08/06	9.00	Call	Option on Bond Future	11,999.0000	13,289.0000	10.751	0	0	0
24/11/2008	R186	2009/08/06	9.00	Put	Option on Bond Future	15.0000	7.0000	(53.333)	0	0	0
24/11/2008	R196	2009/02/05			Bond Future	11.9920	11.9770	(0.125)	0.0000	0.0000	0
24/11/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	919.0000	900.0000	(2.067)	0	0	0
24/11/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	983.0000	963.0000	(2.035)	0	0	0
24/11/2008	R196	2009/05/07			Bond Future	11.0610	10.9560	(0.949)	0.0000	0.0000	0
24/11/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	137.0000	150.0000	9.489	0	0	0
24/11/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	155.0000	137.0000	(11.613)	0	0	0
24/11/2008	R201	2009/02/05			Bond Future	8.1800	8.0150	(2.017)	0.0000	0.0000	2
24/11/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	15.0000	5.0000	(66.667)	0	0	0
24/11/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	4,853.0000	5,615.0000	15.702	0	0	0
24/11/2008	R201	2009/05/07			Bond Future	7.9880	7.8140	(2.178)	0.0000	0.0000	0
24/11/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	5,631.0000	6,388.0000	13.443	0	0	0
24/11/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	86.0000	48.0000	(44.186)	0	0	0
24/11/2008	R201	2009/08/06			Bond Future	7.8000	7.6160	(2.359)	0.0000	0.0000	0
24/11/2008	R201	2009/08/06	9.25	Call	Option on Bond Future	6,320.0000	7,085.0000	12.104	0	0	0
24/11/2008	R201	2009/08/06	9.25	Put	Option on Bond Future	145.0000	93.0000	(35.862)	0	0	0
24/11/2008	R203	2009/02/05			Bond Future	8.1620	8.0500	(1.372)	0.0000	0.0000	0
24/11/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	6,379.0000	7,065.0000	10.754	0	0	0
24/11/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0

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24/11/2008	R203	2009/05/07			Bond Future	8.0190	7.9030	(1.447)	0.0000	0.0000	0
24/11/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	62.0000	36.0000	(41.935)	0	0	0
24/11/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	5,785.0000	6,464.0000	11.737	0	0	0
24/11/2008	R203	2009/08/06			Bond Future	7.8810	7.7600	(1.535)	0.0000	0.0000	0
24/11/2008	R203	2009/08/06	9.25	Put	Option on Bond Future	57.0000	36.0000	(36.842)	0	0	0
24/11/2008	R203	2009/08/06	9.25	Call	Option on Bond Future	7,847.0000	8,553.0000	8.997	0	0	0
24/11/2008	R204	2009/02/05			Bond Future	8.1730	8.0620	(1.358)	0.0000	0.0000	9
24/11/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
24/11/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	6,820.0000	7,559.0000	10.836	0	0	0
24/11/2008	R204	2009/05/07			Bond Future	8.0450	7.9300	(1.429)	0.0000	0.0000	0
24/11/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	6,096.0000	6,836.0000	12.139	0	0	0
24/11/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	49.0000	26.0000	(46.939)	0	0	0
24/11/2008	R204	2009/08/06			Bond Future	7.9250	7.8050	(1.514)	0.0000	0.0000	0
24/11/2008	R204	2009/08/06	9.25	Put	Option on Bond Future	34.0000	20.0000	(41.176)	0	0	0
24/11/2008	R204	2009/08/06	9.25	Call	Option on Bond Future	8,242.0000	9,016.0000	9.391	0	0	0
24/11/2008	R206	2009/02/05			Bond Future	8.1560	8.0010	(1.900)	0.0000	0.0000	1,730
24/11/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	23.0000	10.0000	(56.522)	0	0	0
24/11/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	4,208.0000	4,806.0000	14.211	0	0	0
24/11/2008	R206	2009/05/07			Bond Future	7.9410	7.7770	(2.065)	0.0000	0.0000	0
24/11/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	4,128.0000	4,687.0000	13.542	0	0	0
24/11/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	196.0000	129.0000	(34.184)	0	0	0
24/11/2008	R206	2009/08/06			Bond Future	7.7240	7.5480	(2.279)	0.0000	0.0000	0
24/11/2008	R206	2009/08/06	9.25	Put	Option on Bond Future	175.0000	122.0000	(30.286)	0	0	0
24/11/2008	R206	2009/08/06	9.25	Call	Option on Bond Future	5,588.0000	6,184.0000	10.666	0	0	0
24/11/2008	R207	2009/02/05			Bond Future	8.1500	8.0390	(1.362)	0.0000	0.0000	0
24/11/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	7,144.0000	7,907.0000	10.680	0	0	0
24/11/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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24/11/2008	R207	2009/05/07			Bond Future	8.0350	7.9200	(1.431)	0.0000	0.0000	0
24/11/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	6,321.0000	7,096.0000	12.261	0	0	0
24/11/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	28.0000	13.0000	(53.571)	0	0	0
24/11/2008	R207	2009/08/06			Bond Future	7.9250	7.8060	(1.502)	0.0000	0.0000	0
24/11/2008	R207	2009/08/06	9.25	Call	Option on Bond Future	8,489.0000	9,292.0000	9.459	0	0	0
24/11/2008	R207	2009/08/06	9.25	Put	Option on Bond Future	19.0000	10.0000	(47.368)	0	0	0
24/11/2008	R208	2009/02/05			Bond Future	8.1210	8.0050	(1.428)	0.0000	0.0000	0
24/11/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	4,329.0000	5,147.0000	18.896	0	0	0
24/11/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	13.0000	3.0000	(76.923)	0	0	0
24/11/2008	R208	2009/05/07			Bond Future	8.0110	7.8930	(1.473)	0.0000	0.0000	0
24/11/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	57.0000	27.0000	(52.632)	0	0	0
24/11/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	5,103.0000	5,915.0000	15.912	0	0	0
24/11/2008	R208	2009/08/06			Bond Future	7.9560	7.8370	(1.496)	0.0000	0.0000	0
24/11/2008	R208	2009/08/06	9.25	Call	Option on Bond Future	8,562.0000	9,399.0000	9.776	0	0	0
24/11/2008	R208	2009/08/06	9.25	Put	Option on Bond Future	14.0000	7.0000	(50.000)	0	0	0
24/11/2008	R209	2009/02/05			Bond Future	7.6640	7.5740	(1.174)	0.0000	0.0000	5,545
24/11/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	11,702.0000	12,599.0000	7.665	0	0	0
24/11/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/11/2008	R209	2009/05/07			Bond Future	7.5810	7.4900	(1.200)	0.0000	0.0000	0
24/11/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/11/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	12,510.0000	13,430.0000	7.354	0	0	0
24/11/2008	R209	2009/08/06			Bond Future	7.5050	7.4120	(1.239)	0.0000	0.0000	0
24/11/2008	R209	2009/08/06	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/11/2008	R209	2009/08/06	8.75	Call	Option on Bond Future	11,282.0000	12,233.0000	8.429	0	0	0
24/11/2008	TRT1	2009/02/05			Index Future	287.7970	289.7570	0.681	0.0000	0.0000	0
24/11/2008	TRT1	2009/05/07			Index Future	296.0220	298.0700	0.692	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
24/11/2008	TRT1	2009/08/06			Index Future	304.0200	306.1260	0.693	0.0000	0.0000	100
24/11/2008	ZAAD	2008/12/12			Currency Future	6.5652	6.5844	0.292	0.0000	0.0000	5,464
24/11/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	58.0000	37.0000	(36.207)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	472.0000	447.0000	(5.297)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.65	Put	Currency Future	1,122.0000	1,087.0000	(3.119)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	815.0000	771.0000	(5.399)	0	0	0
24/11/2008	ZAAD	2008/12/12	8.00	Call	Currency Future	16.0000	7.0000	(56.250)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	394.0000	338.0000	(14.213)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	360.0000	303.0000	(15.833)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.75	Call	Currency Future	29.0000	16.0000	(44.828)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	243.0000	204.0000	(16.049)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	107.0000	62.0000	(42.056)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.65	Call	Currency Future	37.0000	21.0000	(43.243)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	80.0000	55.0000	(31.250)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	194.0000	158.0000	(18.557)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,355.0000	1,326.0000	(2.140)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	327.0000	270.0000	(17.431)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	225.0000	187.0000	(16.889)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	47.0000	28.0000	(40.426)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	429.0000	374.0000	(12.821)	0	0	0
24/11/2008	ZAAD	2008/12/12	8.00	Put	Currency Future	1,451.0000	1,423.0000	(1.930)	0	0	0
24/11/2008	ZAAD	2008/12/12	5.90	Put	Currency Future	42.0000	17.0000	(59.524)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	266.0000	209.0000	(21.429)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	1,031.0000	994.0000	(3.589)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	439.0000	411.0000	(6.378)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	20.0000	10.0000	(50.000)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.10	Put	Currency Future	80.0000	42.0000	(47.500)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	943.0000	903.0000	(4.242)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	327.0000	290.0000	(11.315)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	900.0000	858.0000	(4.667)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	429.0000	374.0000	(12.821)	0	0	0
24/11/2008	ZAAD	2008/12/12	5.85	Put	Currency Future	35.0000	13.0000	(62.857)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.10	Call	Currency Future	545.0000	527.0000	(3.303)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.75	Put	Currency Future	1,214.0000	1,181.0000	(2.718)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	327.0000	290.0000	(11.315)	0	0	0

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24/11/2008	ZAAD	2008/12/12	7.80	Call	Currency Future	26.0000	14.0000	(46.154)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	360.0000	303.0000	(15.833)	0	0	0
24/11/2008	ZAAD	2008/12/12	5.75	Call	Currency Future	839.0000	842.0000	0.358	0	0	0
24/11/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	943.0000	903.0000	(4.242)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.10	Put	Currency Future	655.0000	605.0000	(7.634)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	211.0000	156.0000	(26.066)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	211.0000	156.0000	(26.066)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	65.0000	42.0000	(35.385)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	225.0000	187.0000	(16.889)	0	0	0
24/11/2008	ZAAD	2008/12/12	5.75	Put	Currency Future	24.0000	8.0000	(66.667)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	351.0000	316.0000	(9.972)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	33.0000	18.0000	(45.455)	0	0	0
24/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	665.0000	656.0000	(1.353)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,168.0000	1,134.0000	(2.911)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	194.0000	158.0000	(18.557)	0	0	0
24/11/2008	ZAAD	2008/12/12	5.85	Call	Currency Future	750.0000	748.0000	(0.267)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.10	Call	Currency Future	120.0000	90.0000	(25.000)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.80	Put	Currency Future	1,261.0000	1,229.0000	(2.538)	0	0	0
24/11/2008	ZAAD	2008/12/12	5.90	Call	Currency Future	707.0000	702.0000	(0.707)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	132.0000	101.0000	(23.485)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	186.0000	132.0000	(29.032)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	65.0000	42.0000	(35.385)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	282.0000	244.0000	(13.475)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	584.0000	569.0000	(2.568)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	107.0000	62.0000	(42.056)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	900.0000	858.0000	(4.667)	0	0	0
24/11/2008	ZAAD	2008/12/12	5.80	Put	Currency Future	29.0000	10.0000	(65.517)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	58.0000	37.0000	(36.207)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	93.0000	52.0000	(44.086)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,168.0000	1,134.0000	(2.911)	0	0	0
24/11/2008	ZAAD	2008/12/12	5.80	Call	Currency Future	794.0000	795.0000	0.126	0	0	0
24/11/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	209.0000	172.0000	(17.703)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	124.0000	76.0000	(38.710)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	472.0000	447.0000	(5.297)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	168.0000	134.0000	(20.238)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	617.0000	567.0000	(8.104)	0	0	0

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24/11/2008	ZAAD	2008/12/12	6.00	Put	Currency Future	58.0000	28.0000	(51.724)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	502.0000	449.0000	(10.558)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	408.0000	377.0000	(7.598)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	69.0000	34.0000	(50.725)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	142.0000	92.0000	(35.211)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	261.0000	223.0000	(14.559)	0	0	0
24/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	49.0000	22.0000	(55.102)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.00	Call	Currency Future	624.0000	612.0000	(1.923)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	465.0000	411.0000	(11.613)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	296.0000	239.0000	(19.257)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	584.0000	569.0000	(2.568)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	180.0000	145.0000	(19.444)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	508.0000	486.0000	(4.331)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	20.0000	10.0000	(50.000)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	243.0000	204.0000	(16.049)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.50	Put	Currency Future	987.0000	948.0000	(3.951)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,355.0000	1,326.0000	(2.140)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	327.0000	270.0000	(17.431)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	47.0000	28.0000	(40.426)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	733.0000	686.0000	(6.412)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	1,031.0000	994.0000	(3.589)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	98.0000	71.0000	(27.551)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	33.0000	18.0000	(45.455)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	69.0000	34.0000	(50.725)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	694.0000	645.0000	(7.061)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	857.0000	814.0000	(5.018)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	774.0000	728.0000	(5.943)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	508.0000	486.0000	(4.331)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	815.0000	771.0000	(5.399)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	156.0000	123.0000	(21.154)	0	0	0
24/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	665.0000	656.0000	(1.353)	0	0	0
24/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	49.0000	22.0000	(55.102)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	72.0000	48.0000	(33.333)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	164.0000	111.0000	(32.317)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	93.0000	52.0000	(44.086)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	733.0000	686.0000	(6.412)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	379.0000	346.0000	(8.707)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	80.0000	55.0000	(31.250)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.60	Call	Currency Future	42.0000	24.0000	(42.857)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	156.0000	123.0000	(21.154)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.60	Put	Currency Future	1,076.0000	1,040.0000	(3.346)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	617.0000	567.0000	(8.104)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	541.0000	488.0000	(9.797)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	132.0000	101.0000	(23.485)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.50	Call	Currency Future	52.0000	32.0000	(38.462)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	98.0000	71.0000	(27.551)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	694.0000	645.0000	(7.061)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	541.0000	488.0000	(9.797)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	109.0000	80.0000	(26.606)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.25	Call	Currency Future	89.0000	62.0000	(30.337)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	109.0000	80.0000	(26.606)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	282.0000	244.0000	(13.475)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	266.0000	209.0000	(21.429)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	580.0000	529.0000	(8.793)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	238.0000	182.0000	(23.529)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	168.0000	134.0000	(20.238)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	502.0000	449.0000	(10.558)	0	0	0
24/11/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	145.0000	113.0000	(22.069)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	142.0000	92.0000	(35.211)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	303.0000	266.0000	(12.211)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	186.0000	132.0000	(29.032)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	351.0000	316.0000	(9.972)	0	0	0
24/11/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	408.0000	377.0000	(7.598)	0	0	0
24/11/2008	ZAAD	2009/03/16			Currency Future	6.6843	6.7020	0.265	0.0000	0.0000	2,036
24/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	824.0000	756.0000	(8.252)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	647.0000	574.0000	(11.283)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	251.0000	202.0000	(19.522)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	275.0000	201.0000	(26.909)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	478.0000	402.0000	(15.900)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.55	Call	Currency Future	214.0000	168.0000	(21.495)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	309.0000	258.0000	(16.505)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	609.0000	553.0000	(9.195)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.45	Put	Currency Future	1,004.0000	938.0000	(6.574)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	967.0000	900.0000	(6.929)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	231.0000	162.0000	(29.870)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	381.0000	326.0000	(14.436)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.45	Call	Currency Future	238.0000	190.0000	(20.168)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	765.0000	721.0000	(5.752)	0	0	0
24/11/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	910.0000	876.0000	(3.736)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	396.0000	340.0000	(14.141)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	411.0000	355.0000	(13.625)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	463.0000	404.0000	(12.743)	0	0	0
24/11/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	125.0000	74.0000	(40.800)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	445.0000	386.0000	(13.258)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	835.0000	797.0000	(4.551)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	612.0000	538.0000	(12.092)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	151.0000	95.0000	(37.086)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,361.0000	1,304.0000	(4.188)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	635.0000	581.0000	(8.504)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.55	Put	Currency Future	1,079.0000	1,016.0000	(5.839)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	698.0000	649.0000	(7.020)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	145.0000	106.0000	(26.897)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	250.0000	179.0000	(28.400)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	790.0000	721.0000	(8.734)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	309.0000	258.0000	(16.505)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	386.0000	309.0000	(19.948)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	577.0000	503.0000	(12.825)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	197.0000	132.0000	(32.995)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	300.0000	225.0000	(25.000)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	214.0000	147.0000	(31.308)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	386.0000	309.0000	(19.948)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	381.0000	326.0000	(14.436)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	612.0000	538.0000	(12.092)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.05	Put	Currency Future	165.0000	106.0000	(35.758)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	214.0000	147.0000	(31.308)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	181.0000	119.0000	(34.254)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	520.0000	461.0000	(11.346)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	ZAAD	2009/03/16	6.05	Call	Currency Future	800.0000	758.0000	(5.250)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	698.0000	649.0000	(7.020)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	482.0000	422.0000	(12.448)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	894.0000	827.0000	(7.494)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.85	Call	Currency Future	153.0000	113.0000	(26.144)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	510.0000	434.0000	(14.902)	0	0	0
24/11/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	138.0000	84.0000	(39.130)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.85	Put	Currency Future	1,319.0000	1,261.0000	(4.397)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	396.0000	340.0000	(14.141)	0	0	0
24/11/2008	ZAAD	2009/03/16	5.95	Call	Currency Future	872.0000	836.0000	(4.128)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	325.0000	273.0000	(16.000)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.75	Put	Currency Future	1,237.0000	1,177.0000	(4.850)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	367.0000	314.0000	(14.441)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	584.0000	527.0000	(9.760)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.95	Call	Currency Future	137.0000	99.0000	(27.737)	0	0	0
24/11/2008	ZAAD	2009/03/16	8.05	Call	Currency Future	122.0000	86.0000	(29.508)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	731.0000	684.0000	(6.430)	0	0	0
24/11/2008	ZAAD	2009/03/16	8.05	Put	Currency Future	1,487.0000	1,434.0000	(3.564)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.95	Put	Currency Future	1,402.0000	1,347.0000	(3.923)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.75	Call	Currency Future	172.0000	129.0000	(25.000)	0	0	0
24/11/2008	ZAAD	2009/03/16	8.20	Put	Currency Future	1,618.0000	1,568.0000	(3.090)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	683.0000	612.0000	(10.395)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.70	Call	Currency Future	181.0000	138.0000	(23.757)	0	0	0
24/11/2008	ZAAD	2009/03/16	8.20	Call	Currency Future	102.0000	70.0000	(31.373)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	647.0000	574.0000	(11.283)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.60	Put	Currency Future	1,118.0000	1,055.0000	(5.635)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	447.0000	370.0000	(17.226)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.70	Put	Currency Future	1,197.0000	1,136.0000	(5.096)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.60	Call	Currency Future	202.0000	157.0000	(22.277)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.80	Call	Currency Future	162.0000	121.0000	(25.309)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	145.0000	106.0000	(26.897)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	197.0000	132.0000	(32.995)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,361.0000	1,304.0000	(4.188)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.80	Put	Currency Future	1,278.0000	1,219.0000	(4.617)	0	0	0
24/11/2008	ZAAD	2009/03/16	8.00	Call	Currency Future	129.0000	92.0000	(28.682)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	666.0000	614.0000	(7.808)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	ZAAD	2009/03/16	8.10	Put	Currency Future	1,531.0000	1,478.0000	(3.462)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	428.0000	370.0000	(13.551)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	731.0000	684.0000	(6.430)	0	0	0
24/11/2008	ZAAD	2009/03/16	8.10	Call	Currency Future	115.0000	80.0000	(30.435)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	428.0000	370.0000	(13.551)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	543.0000	468.0000	(13.812)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	520.0000	461.0000	(11.346)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	279.0000	229.0000	(17.921)	0	0	0
24/11/2008	ZAAD	2009/03/16	8.00	Put	Currency Future	1,445.0000	1,390.0000	(3.806)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	930.0000	863.0000	(7.204)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	543.0000	468.0000	(13.812)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	757.0000	688.0000	(9.115)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	327.0000	252.0000	(22.936)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.50	Put	Currency Future	1,041.0000	977.0000	(6.148)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.50	Call	Currency Future	226.0000	179.0000	(20.796)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	341.0000	290.0000	(14.956)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	561.0000	504.0000	(10.160)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	264.0000	215.0000	(18.561)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	354.0000	301.0000	(14.972)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	859.0000	791.0000	(7.916)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	720.0000	649.0000	(9.861)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	293.0000	243.0000	(17.065)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.65	Call	Currency Future	192.0000	147.0000	(23.438)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	824.0000	756.0000	(8.252)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	967.0000	900.0000	(6.929)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	251.0000	202.0000	(19.522)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	894.0000	827.0000	(7.494)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	279.0000	229.0000	(17.921)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	790.0000	721.0000	(8.734)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	325.0000	273.0000	(16.000)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.65	Put	Currency Future	1,157.0000	1,095.0000	(5.359)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	300.0000	225.0000	(25.000)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	356.0000	280.0000	(21.348)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	584.0000	527.0000	(9.760)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	501.0000	442.0000	(11.776)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	561.0000	504.0000	(10.160)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	417.0000	340.0000	(18.465)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	478.0000	402.0000	(15.900)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	540.0000	482.0000	(10.741)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	447.0000	370.0000	(17.226)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	482.0000	422.0000	(12.448)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	327.0000	252.0000	(22.936)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	720.0000	649.0000	(9.861)	0	0	0
24/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	354.0000	301.0000	(14.972)	0	0	0
24/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	463.0000	404.0000	(12.743)	0	0	0
24/11/2008	ZAAD	2009/06/12			Currency Future	6.7905	6.8072	0.246	0.0000	0.0000	600
24/11/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	720.0000	673.0000	(6.528)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	353.0000	309.0000	(12.465)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	380.0000	316.0000	(16.842)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.65	Put	Currency Future	1,185.0000	1,125.0000	(5.063)	0	0	0
24/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,614.0000	1,561.0000	(3.284)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,112.0000	1,052.0000	(5.396)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,222.0000	1,163.0000	(4.828)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	720.0000	673.0000	(6.528)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	506.0000	459.0000	(9.289)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	864.0000	824.0000	(4.630)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	765.0000	702.0000	(8.235)	0	0	0
24/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	205.0000	168.0000	(18.049)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	256.0000	201.0000	(21.484)	0	0	0
24/11/2008	ZAAD	2009/06/12	8.30	Put	Currency Future	1,697.0000	1,645.0000	(3.064)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	352.0000	289.0000	(17.898)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.65	Call	Currency Future	325.0000	283.0000	(12.923)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	897.0000	858.0000	(4.348)	0	0	0
24/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,614.0000	1,561.0000	(3.284)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	501.0000	436.0000	(12.974)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	353.0000	309.0000	(12.465)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	802.0000	758.0000	(5.486)	0	0	0
24/11/2008	ZAAD	2009/06/12	8.10	Put	Currency Future	1,533.0000	1,478.0000	(3.588)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	629.0000	563.0000	(10.493)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,222.0000	1,163.0000	(4.828)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	312.0000	251.0000	(19.551)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	205.0000	168.0000	(18.049)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	521.0000	473.0000	(9.213)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,112.0000	1,052.0000	(5.396)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	662.0000	597.0000	(9.819)	0	0	0
24/11/2008	ZAAD	2009/06/12	8.30	Call	Currency Future	188.0000	153.0000	(18.617)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	569.0000	520.0000	(8.612)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	274.0000	217.0000	(20.803)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	730.0000	666.0000	(8.767)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	696.0000	631.0000	(9.339)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	552.0000	504.0000	(8.696)	0	0	0
24/11/2008	ZAAD	2009/06/12	8.10	Call	Currency Future	223.0000	185.0000	(17.040)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	642.0000	593.0000	(7.632)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	802.0000	758.0000	(5.486)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	536.0000	488.0000	(8.955)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	430.0000	385.0000	(10.465)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.60	Put	Currency Future	469.0000	405.0000	(13.646)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	642.0000	593.0000	(7.632)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	491.0000	445.0000	(9.369)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	312.0000	270.0000	(13.462)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	699.0000	651.0000	(6.867)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	1,007.0000	946.0000	(6.058)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	380.0000	316.0000	(16.842)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	501.0000	436.0000	(12.974)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	239.0000	185.0000	(22.594)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	765.0000	702.0000	(8.235)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	939.0000	878.0000	(6.496)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	408.0000	344.0000	(15.686)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.50	Call	Currency Future	367.0000	323.0000	(11.989)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	660.0000	613.0000	(7.121)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.50	Put	Currency Future	1,077.0000	1,016.0000	(5.664)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	506.0000	459.0000	(9.289)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	312.0000	270.0000	(13.462)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	397.0000	353.0000	(11.083)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	312.0000	251.0000	(19.551)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	596.0000	530.0000	(11.074)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	478.0000	432.0000	(9.623)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	1,042.0000	981.0000	(5.854)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	837.0000	775.0000	(7.407)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	587.0000	537.0000	(8.518)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	382.0000	338.0000	(11.518)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	998.0000	964.0000	(3.407)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	973.0000	912.0000	(6.269)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	208.0000	157.0000	(24.519)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	629.0000	563.0000	(10.493)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	413.0000	369.0000	(10.654)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	864.0000	824.0000	(4.630)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	801.0000	738.0000	(7.865)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	569.0000	520.0000	(8.612)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	772.0000	727.0000	(5.829)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	565.0000	498.0000	(11.858)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	587.0000	537.0000	(8.518)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	292.0000	234.0000	(19.863)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	605.0000	555.0000	(8.264)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	596.0000	530.0000	(11.074)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	833.0000	791.0000	(5.042)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	930.0000	892.0000	(4.086)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	256.0000	201.0000	(21.484)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	274.0000	217.0000	(20.803)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	897.0000	858.0000	(4.348)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	874.0000	812.0000	(7.094)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	552.0000	504.0000	(8.696)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	430.0000	385.0000	(10.465)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	662.0000	597.0000	(9.819)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	964.0000	928.0000	(3.734)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	534.0000	467.0000	(12.547)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	536.0000	488.0000	(8.955)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	223.0000	171.0000	(23.318)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	464.0000	420.0000	(9.483)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	696.0000	631.0000	(9.339)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	743.0000	696.0000	(6.326)	0	0	0
24/11/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	906.0000	845.0000	(6.733)	0	0	0
24/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	352.0000	289.0000	(17.898)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/11/2008	ZAAD 2009/06/12	6.35	Put	Currency Future	332.0000	270.0000	(18.675)	0	0	0
24/11/2008	ZAAD 2009/06/12	7.40	Put	Currency Future	1,007.0000	946.0000	(6.058)	0	0	0
24/11/2008	ZAAD 2009/06/12	6.40	Call	Currency Future	743.0000	696.0000	(6.326)	0	0	0
24/11/2008	ZAAD 2009/06/12	7.90	Call	Currency Future	264.0000	224.0000	(15.152)	0	0	0
24/11/2008	ZAAD 2009/06/12	7.60	Put	Currency Future	1,148.0000	1,088.0000	(5.226)	0	0	0
24/11/2008	ZAAD 2009/06/12	7.80	Call	Currency Future	288.0000	246.0000	(14.583)	0	0	0
24/11/2008	ZAAD 2009/06/12	8.00	Put	Currency Future	1,453.0000	1,397.0000	(3.854)	0	0	0
24/11/2008	ZAAD 2009/06/12	7.90	Put	Currency Future	1,374.0000	1,317.0000	(4.148)	0	0	0
24/11/2008	ZAAD 2009/06/12	8.00	Call	Currency Future	243.0000	204.0000	(16.049)	0	0	0
24/11/2008	ZAAD 2009/06/12	7.60	Call	Currency Future	339.0000	296.0000	(12.684)	0	0	0
24/11/2008	ZAAD 2009/06/12	7.90	Call	Currency Future	264.0000	224.0000	(15.152)	0	0	0
24/11/2008	ZAAD 2009/06/12	7.90	Put	Currency Future	1,374.0000	1,317.0000	(4.148)	0	0	0
24/11/2008	ZAAD 2009/06/12	7.80	Put	Currency Future	1,297.0000	1,239.0000	(4.472)	0	0	0
24/11/2008	ZAAD 2009/06/12	7.40	Call	Currency Future	397.0000	353.0000	(11.083)	0	0	0
24/11/2008	ZAAD 2009/06/12	6.55	Put	Currency Future	438.0000	374.0000	(14.612)	0	0	0
24/11/2008	ZAAD 2009/06/12	6.55	Call	Currency Future	679.0000	632.0000	(6.922)	0	0	0
24/11/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	464.0000	420.0000	(9.483)	0	0	0
24/11/2008	ZAAD 2009/06/12	7.20	Put	Currency Future	874.0000	812.0000	(7.094)	0	0	0
24/11/2008	ZAAD 2009/06/12	6.70	Call	Currency Future	624.0000	574.0000	(8.013)	0	0	0
24/11/2008	ZAAD 2009/06/12	7.30	Put	Currency Future	939.0000	878.0000	(6.496)	0	0	0
24/11/2008	ZAAD 2009/06/12	7.15	Call	Currency Future	478.0000	432.0000	(9.623)	0	0	0
24/11/2008	ZAAD 2009/06/12	7.15	Put	Currency Future	837.0000	775.0000	(7.407)	0	0	0
24/11/2008	ZAAD 2009/06/12	7.80	Put	Currency Future	1,297.0000	1,239.0000	(4.472)	0	0	0
24/11/2008	ZAAD 2009/06/12	7.25	Call	Currency Future	447.0000	402.0000	(10.067)	0	0	0
24/11/2008	ZAAD 2009/06/12	7.80	Call	Currency Future	288.0000	246.0000	(14.583)	0	0	0
24/11/2008	ZAAD 2009/06/12	6.70	Put	Currency Future	534.0000	467.0000	(12.547)	0	0	0
24/11/2008	ZAAD 2009/06/12	6.70	Call	Currency Future	624.0000	574.0000	(8.013)	0	0	0

Grand Total:

335,379