



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 25/11/2008

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
25/11/2008	\$ / R 2008/12/12			Currency Future	10.2921	9.8600	(4.198)	10.1600	9.7600	171,670
25/11/2008	\$ / R 2008/12/12	10.40	Call	Currency Future	346.0000	164.0000	(52.601)	0	0	0
25/11/2008	\$ / R 2008/12/12	10.40	Put	Currency Future	454.0000	704.0000	55.066	0	0	0
25/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,199.0000	1,769.0000	(19.554)	0	0	0
25/11/2008	\$ / R 2008/12/12	11.10	Call	Currency Future	169.0000	70.0000	(58.580)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	52.0000	88.0000	69.231	0	0	0
25/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	63.0000	116.0000	84.127	0	0	0
25/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	34.0000	46.0000	35.294	0	0	0
25/11/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	1,273.0000	848.0000	(33.386)	0	0	0
25/11/2008	\$ / R 2008/12/12	10.60	Call	Currency Future	281.0000	129.0000	(54.093)	0	0	0
25/11/2008	\$ / R 2008/12/12	11.10	Put	Currency Future	977.0000	1,310.0000	34.084	0	0	0
25/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	1,044.0000	648.0000	(37.931)	0	0	0
25/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,903.0000	1,475.0000	(22.491)	0	0	20
25/11/2008	\$ / R 2008/12/12	10.60	Put	Currency Future	589.0000	869.0000	47.538	0	0	0
25/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	477.0000	237.0000	(50.314)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	216.0000	376.0000	74.074	0	0	0
25/11/2008	\$ / R 2008/12/12	11.20	Put	Currency Future	1,060.0000	1,403.0000	32.358	0	0	0
25/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,226.0000	806.0000	(34.258)	0	0	0
25/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,706.0000	1,279.0000	(25.029)	0	0	0
25/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	17.0000	26.0000	52.941	0	0	0
25/11/2008	\$ / R 2008/12/12	10.30	Put	Currency Future	392.0000	625.0000	59.439	0	0	1,000
25/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	558.0000	286.0000	(48.746)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	955.0000	576.0000	(39.686)	0	0	0
25/11/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	428.0000	209.0000	(51.168)	0	0	0
25/11/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	2,051.0000	1,622.0000	(20.917)	0	0	0
25/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,510.0000	1,086.0000	(28.079)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	336.0000	549.0000	63.393	0	0	0
25/11/2008	\$ / R 2008/12/12	11.50	Call	Currency Future	112.0000	41.0000	(63.393)	0	0	3,000
25/11/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	30.0000	38.0000	26.667	0	0	0
25/11/2008	\$ / R 2008/12/12	11.30	Put	Currency Future	1,145.0000	1,496.0000	30.655	0	0	0
25/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	955.0000	576.0000	(39.686)	0	0	0
25/11/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	9.0000	12.0000	33.333	0	0	0
25/11/2008	\$ / R 2008/12/12	11.30	Call	Currency Future	137.0000	56.0000	(59.124)	0	0	0
25/11/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	2,596.0000	2,165.0000	(16.602)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	97.0000	190.0000	95.876	0	0	0
25/11/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
25/11/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
25/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	285.0000	477.0000	67.368	0	0	0
25/11/2008	\$ / R 2008/12/12	10.25	Put	Currency Future	364.0000	587.0000	61.264	0	0	0
25/11/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	2,298.0000	1,868.0000	(18.712)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	650.0000	345.0000	(46.923)	0	0	0
25/11/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	1,853.0000	1,426.0000	(23.044)	0	0	0
25/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
25/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,510.0000	1,086.0000	(28.079)	0	0	0
25/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	365.0000	174.0000	(52.329)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	63.0000	116.0000	84.127	0	0	0
25/11/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	1,319.0000	895.0000	(32.146)	0	0	0
25/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	15.0000	22.0000	46.667	0	0	0
25/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	423.0000	664.0000	56.974	0	0	0
25/11/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	27.0000	35.0000	29.630	0	0	0
25/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,607.0000	1,182.0000	(26.447)	0	0	0
25/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	2,001.0000	1,573.0000	(21.389)	0	0	0
25/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	17.0000	26.0000	52.941	0	0	0
25/11/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	22.0000	30.0000	36.364	0	0	0
25/11/2008	\$ / R 2008/12/12	10.80	Put	Currency Future	737.0000	1,041.0000	41.248	0	0	0
25/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	9.0000	13.0000	44.444	0	0	0
25/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
25/11/2008	\$ / R 2008/12/12	10.45	Call	Currency Future	329.0000	155.0000	(52.888)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	216.0000	376.0000	74.074	0	0	0
25/11/2008	\$ / R 2008/12/12	10.80	Call	Currency Future	229.0000	101.0000	(55.895)	0	0	0
25/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	2,100.0000	1,671.0000	(20.429)	0	0	0
25/11/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	238.0000	408.0000	71.429	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
25/11/2008	\$ / R 2008/12/12	10.45	Put	Currency Future	487.0000	745.0000	52.977	0	0	0
25/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	558.0000	286.0000	(48.746)	0	0	0
25/11/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	12.0000	17.0000	41.667	0	0	0
25/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,199.0000	1,769.0000	(19.554)	0	0	0
25/11/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	530.0000	268.0000	(49.434)	0	0	0
25/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,398.0000	1,967.0000	(17.973)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	158.0000	285.0000	80.380	0	0	0
25/11/2008	\$ / R 2008/12/12	11.20	Call	Currency Future	152.0000	63.0000	(58.553)	0	0	0
25/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
25/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,903.0000	1,475.0000	(22.491)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	789.0000	450.0000	(42.966)	0	0	0
25/11/2008	\$ / R 2008/12/12	10.75	Call	Currency Future	241.0000	107.0000	(55.602)	0	0	0
25/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	365.0000	174.0000	(52.329)	0	0	0
25/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	8.0000	11.0000	37.500	0	0	0
25/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	10.0000	15.0000	50.000	0	0	0
25/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	158.0000	285.0000	80.380	0	0	0
25/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,607.0000	1,182.0000	(26.447)	0	0	0
25/11/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	2,497.0000	2,066.0000	(17.261)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	34.0000	46.0000	35.294	0	0	0
25/11/2008	\$ / R 2008/12/12	10.50	Call	Currency Future	312.0000	146.0000	(53.205)	0	0	0
25/11/2008	\$ / R 2008/12/12	10.25	Call	Currency Future	406.0000	197.0000	(51.478)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.55	Put	Currency Future	85.0000	169.0000	98.824	0	0	0
25/11/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	1,804.0000	1,377.0000	(23.670)	0	0	0
25/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	15.0000	22.0000	46.667	0	0	0
25/11/2008	\$ / R 2008/12/12	10.75	Put	Currency Future	699.0000	997.0000	42.632	0	0	0
25/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,398.0000	1,967.0000	(17.973)	0	0	0
25/11/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	1,414.0000	990.0000	(29.986)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	42.0000	65.0000	54.762	0	0	0
25/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	477.0000	237.0000	(50.314)	0	0	0
25/11/2008	\$ / R 2008/12/12	11.50	Put	Currency Future	1,320.0000	1,681.0000	27.348	0	0	0
25/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,462.0000	1,038.0000	(29.001)	0	0	20,000
25/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	13.0000	19.0000	46.154	0	0	0
25/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,134.0000	725.0000	(36.067)	0	0	0
25/11/2008	\$ / R 2008/12/12	10.50	Put	Currency Future	520.0000	786.0000	51.154	0	0	2,000
25/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	285.0000	477.0000	67.368	0	0	0
25/11/2008	\$ / R 2008/12/12	10.85	Call	Currency Future	218.0000	95.0000	(56.422)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	423.0000	664.0000	56.974	0	0	0
25/11/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	1,952.0000	1,524.0000	(21.926)	0	0	0
25/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,706.0000	1,279.0000	(25.029)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	650.0000	345.0000	(46.923)	0	0	0
25/11/2008	\$ / R 2008/12/12	10.85	Put	Currency Future	776.0000	1,085.0000	39.820	0	0	0
25/11/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	77.0000	150.0000	94.805	0	0	0
25/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	8.0000	11.0000	37.500	0	0	0
25/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	125.0000	234.0000	87.200	0	0	0
25/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	9.0000	13.0000	44.444	0	0	0
25/11/2008	\$ / R 2008/12/12	10.30	Call	Currency Future	384.0000	185.0000	(51.823)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	869.0000	510.0000	(41.312)	0	0	0
25/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	2,100.0000	1,671.0000	(20.429)	0	0	0
25/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
25/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,226.0000	806.0000	(34.258)	0	0	0
25/11/2008	\$ / R 2008/12/12	10.65	Call	Currency Future	267.0000	121.0000	(54.682)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.75	Call	Currency Future	683.0000	369.0000	(45.974)	0	0	0
25/11/2008	\$ / R 2008/12/12	11.25	Put	Currency Future	1,103.0000	1,449.0000	31.369	0	0	0
25/11/2008	\$ / R 2008/12/12	9.90	Put	Currency Future	195.0000	344.0000	76.410	0	0	0
25/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	2,001.0000	1,573.0000	(21.389)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	52.0000	88.0000	69.231	0	0	0
25/11/2008	\$ / R 2008/12/12	12.25	Put	Currency Future	2,006.0000	2,404.0000	19.840	0	0	0
25/11/2008	\$ / R 2008/12/12	9.85	Put	Currency Future	176.0000	314.0000	78.409	0	0	1,000
25/11/2008	\$ / R 2008/12/12	9.55	Call	Currency Future	827.0000	479.0000	(42.080)	0	0	0
25/11/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	10.0000	14.0000	40.000	0	0	0
25/11/2008	\$ / R 2008/12/12	9.90	Call	Currency Future	587.0000	304.0000	(48.211)	0	0	0
25/11/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
25/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,367.0000	943.0000	(31.017)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	1,044.0000	648.0000	(37.931)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.85	Call	Currency Future	618.0000	324.0000	(47.573)	0	0	0
25/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	13.0000	19.0000	46.154	0	0	0
25/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	24.0000	33.0000	37.500	0	0	0
25/11/2008	\$ / R 2008/12/12	14.30	Put	Currency Future	4,011.0000	4,441.0000	10.721	0	0	0
25/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	717.0000	394.0000	(45.049)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	1,180.0000	765.0000	(35.169)	0	0	0
25/11/2008	\$ / R 2008/12/12	10.65	Put	Currency Future	625.0000	911.0000	45.760	0	0	0
25/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	125.0000	234.0000	87.200	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	14.0000	21.0000	50.000	0	0	0
25/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	20.0000	28.0000	40.000	0	0	0
25/11/2008	\$ / R 2008/12/12	11.60	Call	Currency Future	101.0000	34.0000	(66.337)	0	0	0
25/11/2008	\$ / R 2008/12/12	14.30	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
25/11/2008	\$ / R 2008/12/12	14.10	Call	Currency Future	5.0000	1.0000	(80.000)	0	0	0
25/11/2008	\$ / R 2008/12/12	12.75	Put	Currency Future	2,485.0000	2,899.0000	16.660	0	0	0
25/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,462.0000	1,038.0000	(29.001)	0	0	0
25/11/2008	\$ / R 2008/12/12	12.25	Call	Currency Future	48.0000	14.0000	(70.833)	0	0	0
25/11/2008	\$ / R 2008/12/12	13.55	Put	Currency Future	3,269.0000	3,692.0000	12.940	0	0	0
25/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	20.0000	28.0000	40.000	0	0	0
25/11/2008	\$ / R 2008/12/12	14.10	Put	Currency Future	3,813.0000	4,241.0000	11.225	0	0	0
25/11/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	1,656.0000	1,231.0000	(25.664)	0	0	0
25/11/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	16.0000	24.0000	50.000	0	0	0
25/11/2008	\$ / R 2008/12/12	11.75	Put	Currency Future	1,545.0000	1,917.0000	24.078	0	0	0
25/11/2008	\$ / R 2008/12/12	13.55	Call	Currency Future	11.0000	2.0000	(81.818)	0	0	0
25/11/2008	\$ / R 2008/12/12	11.75	Call	Currency Future	87.0000	27.0000	(68.966)	0	0	0
25/11/2008	\$ / R 2008/12/12	12.80	Put	Currency Future	2,534.0000	2,949.0000	16.377	0	0	0
25/11/2008	\$ / R 2008/12/12	6.80	Call	Currency Future	3,492.0000	3,060.0000	(12.371)	0	0	0
25/11/2008	\$ / R 2008/12/12	11.25	Call	Currency Future	145.0000	59.0000	(59.310)	0	0	0
25/11/2008	\$ / R 2008/12/12	12.20	Call	Currency Future	51.0000	14.0000	(72.549)	0	0	0
25/11/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	1,558.0000	1,134.0000	(27.214)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.75	Put	Currency Future	141.0000	259.0000	83.688	0	0	0
25/11/2008	\$ / R 2008/12/12	12.05	Call	Currency Future	61.0000	16.0000	(73.770)	0	0	0
25/11/2008	\$ / R 2008/12/12	12.20	Put	Currency Future	1,959.0000	2,354.0000	20.163	0	0	0
25/11/2008	\$ / R 2008/12/12	13.35	Put	Currency Future	3,073.0000	3,493.0000	13.667	0	0	0
25/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	717.0000	394.0000	(45.049)	0	0	0
25/11/2008	\$ / R 2008/12/12	10.15	Put	Currency Future	310.0000	513.0000	65.484	0	0	0
25/11/2008	\$ / R 2008/12/12	12.05	Put	Currency Future	1,819.0000	2,206.0000	21.275	0	0	0
25/11/2008	\$ / R 2008/12/12	12.95	Call	Currency Future	23.0000	7.0000	(69.565)	0	0	0
25/11/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	11.0000	16.0000	45.455	0	0	0
25/11/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	13.0000	18.0000	38.462	0	0	0
25/11/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	1,089.0000	686.0000	(37.006)	0	0	0
25/11/2008	\$ / R 2008/12/12	13.10	Put	Currency Future	2,827.0000	3,245.0000	14.786	0	0	0
25/11/2008	\$ / R 2008/12/12	10.55	Put	Currency Future	554.0000	828.0000	49.458	0	0	0
25/11/2008	\$ / R 2008/12/12	11.45	Put	Currency Future	1,276.0000	1,634.0000	28.056	0	0	0
25/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	42.0000	65.0000	54.762	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	1,755.0000	1,328.0000	(24.330)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	38.0000	55.0000	44.737	0	0	0
25/11/2008	\$ / R 2008/12/12	7.10	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/11/2008	\$ / R 2008/12/12	11.45	Call	Currency Future	118.0000	44.0000	(62.712)	0	0	0
25/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	10.0000	15.0000	50.000	0	0	0
25/11/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
25/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	999.0000	611.0000	(38.839)	0	0	0
25/11/2008	\$ / R 2008/12/12	11.60	Put	Currency Future	1,409.0000	1,774.0000	25.905	0	0	0
25/11/2008	\$ / R 2008/12/12	10.70	Put	Currency Future	662.0000	954.0000	44.109	0	0	0
25/11/2008	\$ / R 2008/12/12	13.35	Call	Currency Future	15.0000	3.0000	(80.000)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	999.0000	611.0000	(38.839)	0	0	0
25/11/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	2,447.0000	2,016.0000	(17.613)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	46.0000	76.0000	65.217	0	0	0
25/11/2008	\$ / R 2008/12/12	13.10	Call	Currency Future	20.0000	5.0000	(75.000)	0	0	0
25/11/2008	\$ / R 2008/12/12	6.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,134.0000	725.0000	(36.067)	0	0	0
25/11/2008	\$ / R 2008/12/12	12.60	Call	Currency Future	32.0000	10.0000	(68.750)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	57.0000	101.0000	77.193	0	0	0
25/11/2008	\$ / R 2008/12/12	11.90	Call	Currency Future	74.0000	21.0000	(71.622)	0	0	0
25/11/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
25/11/2008	\$ / R 2008/12/12	11.95	Put	Currency Future	1,727.0000	2,109.0000	22.119	0	0	0
25/11/2008	\$ / R 2008/12/12	11.35	Call	Currency Future	130.0000	52.0000	(60.000)	0	0	0
25/11/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,348.0000	1,917.0000	(18.356)	0	0	0
25/11/2008	\$ / R 2008/12/12	12.70	Call	Currency Future	29.0000	10.0000	(65.517)	0	0	0
25/11/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
25/11/2008	\$ / R 2008/12/12	12.70	Put	Currency Future	2,437.0000	2,850.0000	16.947	0	0	0
25/11/2008	\$ / R 2008/12/12	11.85	Put	Currency Future	1,636.0000	2,013.0000	23.044	0	0	0
25/11/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	2,249.0000	1,819.0000	(19.120)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	912.0000	543.0000	(40.461)	0	0	0
25/11/2008	\$ / R 2008/12/12	13.45	Call	Currency Future	13.0000	3.0000	(76.923)	0	0	0
25/11/2008	\$ / R 2008/12/12	12.35	Put	Currency Future	2,101.0000	2,502.0000	19.086	0	0	0
25/11/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	70.0000	133.0000	90.000	0	0	0
25/11/2008	\$ / R 2008/12/12	13.45	Put	Currency Future	3,171.0000	3,593.0000	13.308	0	0	0
25/11/2008	\$ / R 2008/12/12	12.35	Call	Currency Future	43.0000	12.0000	(72.093)	0	0	0
25/11/2008	\$ / R 2008/12/12	12.10	Put	Currency Future	1,866.0000	2,255.0000	20.847	0	0	0
25/11/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	2,150.0000	1,720.0000	(20.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	57.0000	101.0000	77.193	0	0	0
25/11/2008	\$ / R 2008/12/12	12.60	Put	Currency Future	2,340.0000	2,750.0000	17.521	0	0	0
25/11/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
25/11/2008	\$ / R 2008/12/12	13.85	Call	Currency Future	7.0000	1.0000	(85.714)	0	0	0
25/11/2008	\$ / R 2008/12/12	11.15	Put	Currency Future	1,019.0000	1,356.0000	33.072	0	0	0
25/11/2008	\$ / R 2008/12/12	7.10	Call	Currency Future	3,193.0000	2,760.0000	(13.561)	0	0	0
25/11/2008	\$ / R 2008/12/12	14.20	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
25/11/2008	\$ / R 2008/12/12	11.35	Put	Currency Future	1,188.0000	1,542.0000	29.798	0	0	0
25/11/2008	\$ / R 2008/12/12	10.15	Call	Currency Future	452.0000	223.0000	(50.664)	0	0	0
25/11/2008	\$ / R 2008/12/12	11.95	Call	Currency Future	69.0000	19.0000	(72.464)	0	0	0
25/11/2008	\$ / R 2008/12/12	11.15	Call	Currency Future	161.0000	66.0000	(59.006)	0	0	0
25/11/2008	\$ / R 2008/12/12	11.85	Call	Currency Future	78.0000	23.0000	(70.513)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.65	Call	Currency Future	753.0000	421.0000	(44.090)	0	0	0
25/11/2008	\$ / R 2008/12/12	13.85	Put	Currency Future	3,565.0000	3,991.0000	11.950	0	0	0
25/11/2008	\$ / R 2008/12/12	12.00	Call	Currency Future	65.0000	18.0000	(72.308)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.65	Put	Currency Future	111.0000	211.0000	90.090	0	0	0
25/11/2008	\$ / R 2008/12/12	12.00	Put	Currency Future	1,773.0000	2,158.0000	21.715	0	0	0
25/11/2008	\$ / R 2008/12/12	12.85	Put	Currency Future	2,583.0000	2,998.0000	16.067	0	0	0
25/11/2008	\$ / R 2008/12/12	11.00	Put	Currency Future	895.0000	1,219.0000	36.201	0	0	0
25/11/2008	\$ / R 2008/12/12	7.40	Call	Currency Future	2,895.0000	2,462.0000	(14.957)	0	0	0
25/11/2008	\$ / R 2008/12/12	7.40	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/11/2008	\$ / R 2008/12/12	12.85	Call	Currency Future	25.0000	8.0000	(68.000)	0	0	0
25/11/2008	\$ / R 2008/12/12	12.75	Call	Currency Future	28.0000	9.0000	(67.857)	0	0	0
25/11/2008	\$ / R 2008/12/12	12.50	Call	Currency Future	36.0000	11.0000	(69.444)	0	0	0
25/11/2008	\$ / R 2008/12/12	13.50	Put	Currency Future	3,220.0000	3,643.0000	13.137	0	0	0
25/11/2008	\$ / R 2008/12/12	11.00	Call	Currency Future	188.0000	79.0000	(57.979)	0	0	0
25/11/2008	\$ / R 2008/12/12	13.50	Call	Currency Future	12.0000	3.0000	(75.000)	0	0	0
25/11/2008	\$ / R 2008/12/12	7.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
25/11/2008	\$ / R 2008/12/12	10.55	Call	Currency Future	296.0000	138.0000	(53.378)	0	0	0
25/11/2008	\$ / R 2008/12/12	12.50	Put	Currency Future	2,244.0000	2,651.0000	18.137	0	0	0
25/11/2008	\$ / R 2008/12/12	12.10	Call	Currency Future	58.0000	15.0000	(74.138)	0	0	0
25/11/2008	\$ / R 2008/12/12	12.80	Call	Currency Future	26.0000	9.0000	(65.385)	0	0	0
25/11/2008	\$ / R 2008/12/12	7.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
25/11/2008	\$ / R 2008/12/12	13.60	Put	Currency Future	3,318.0000	3,742.0000	12.779	0	0	0
25/11/2008	\$ / R 2008/12/12	6.95	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/11/2008	\$ / R 2008/12/12	13.40	Put	Currency Future	3,122.0000	3,543.0000	13.485	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	\$ / R 2008/12/12	7.60	Call	Currency Future	2,696.0000	2,264.0000	(16.024)	0	0	0
25/11/2008	\$ / R 2008/12/12	12.65	Put	Currency Future	2,388.0000	2,800.0000	17.253	0	0	0
25/11/2008	\$ / R 2008/12/12	13.40	Call	Currency Future	14.0000	3.0000	(78.571)	0	0	0
25/11/2008	\$ / R 2008/12/12	7.50	Call	Currency Future	2,795.0000	2,363.0000	(15.456)	0	0	0
25/11/2008	\$ / R 2008/12/12	13.60	Call	Currency Future	10.0000	2.0000	(80.000)	0	0	0
25/11/2008	\$ / R 2008/12/12	11.90	Put	Currency Future	1,681.0000	2,061.0000	22.606	0	0	0
25/11/2008	\$ / R 2008/12/12	12.65	Call	Currency Future	30.0000	10.0000	(66.667)	0	0	0
25/11/2008	\$ / R 2008/12/12	10.70	Call	Currency Future	254.0000	114.0000	(55.118)	0	0	0
25/11/2008	\$ / R 2008/12/12	12.95	Put	Currency Future	2,680.0000	3,097.0000	15.560	0	0	0
25/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	24.0000	33.0000	37.500	0	0	0
25/11/2008	\$ / R 2008/12/12	14.20	Put	Currency Future	3,912.0000	4,341.0000	10.966	0	0	0
25/11/2008	\$ / R 2008/12/12	7.20	Call	Currency Future	3,094.0000	2,660.0000	(14.027)	0	0	0
25/11/2008	\$ / R 2008/12/12	7.55	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
25/11/2008	\$ / R 2008/12/12	7.55	Call	Currency Future	2,745.0000	2,314.0000	(15.701)	0	0	0
25/11/2008	\$ / R 2008/12/12	7.20	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
25/11/2008	\$ / R 2008/12/12	7.00	Call	Currency Future	3,293.0000	2,860.0000	(13.149)	0	0	0
25/11/2008	\$ / R 2008/12/12	7.75	Call	Currency Future	2,547.0000	2,115.0000	(16.961)	0	0	0
25/11/2008	\$ / R 2008/12/12	13.00	Put	Currency Future	2,729.0000	3,146.0000	15.280	0	0	0
25/11/2008	\$ / R 2008/12/12	13.00	Call	Currency Future	22.0000	6.0000	(72.727)	0	0	0
25/11/2008	\$ / R 2008/12/12	7.75	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
25/11/2008	\$ / R 2008/12/12	7.00	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/11/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,348.0000	1,917.0000	(18.356)	0	0	0
25/11/2008	\$ / R 2008/12/12	6.95	Call	Currency Future	3,343.0000	2,910.0000	(12.952)	0	0	0
25/11/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	912.0000	543.0000	(40.461)	0	0	0
25/11/2008	\$ / R 2008/12/12	7.30	Call	Currency Future	2,994.0000	2,561.0000	(14.462)	0	0	0
25/11/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
25/11/2008	\$ / R 2008/12/12	13.20	Put	Currency Future	2,926.0000	3,344.0000	14.286	0	0	0
25/11/2008	\$ / R 2008/12/12	13.20	Call	Currency Future	18.0000	4.0000	(77.778)	0	0	0
25/11/2008	\$ / R 2008/12/12	13.30	Put	Currency Future	3,024.0000	3,444.0000	13.889	0	0	0
25/11/2008	\$ / R 2008/12/12	12.55	Put	Currency Future	2,292.0000	2,701.0000	17.845	0	0	0
25/11/2008	\$ / R 2008/12/12	11.05	Put	Currency Future	936.0000	1,265.0000	35.150	0	0	0
25/11/2008	\$ / R 2008/12/12	13.30	Call	Currency Future	16.0000	4.0000	(75.000)	0	0	0
25/11/2008	\$ / R 2008/12/12	11.80	Call	Currency Future	83.0000	25.0000	(69.880)	0	0	0
25/11/2008	\$ / R 2008/12/12	12.55	Call	Currency Future	34.0000	11.0000	(67.647)	0	0	0
25/11/2008	\$ / R 2008/12/12	11.80	Put	Currency Future	1,591.0000	1,965.0000	23.507	0	0	0
25/11/2008	\$ / R 2008/12/12	11.05	Call	Currency Future	179.0000	75.0000	(58.101)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	\$ / R	2008/12/12	12.45	Put	Currency Future	2,196.0000	2,601.0000	18.443	0	0	0
25/11/2008	\$ / R	2008/12/12	11.70	Put	Currency Future	1,499.0000	1,869.0000	24.683	0	0	0
25/11/2008	\$ / R	2008/12/12	9.45	Put	Currency Future	70.0000	133.0000	90.000	0	0	0
25/11/2008	\$ / R	2008/12/12	12.45	Call	Currency Future	38.0000	11.0000	(71.053)	0	0	0
25/11/2008	\$ / R	2008/12/12	10.20	Call	Currency Future	428.0000	209.0000	(51.168)	0	0	0
25/11/2008	\$ / R	2008/12/12	7.30	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/11/2008	\$ / R	2008/12/12	10.20	Put	Currency Future	336.0000	549.0000	63.393	0	0	0
25/11/2008	\$ / R	2008/12/12	11.70	Call	Currency Future	91.0000	29.0000	(68.132)	0	0	0
25/11/2008	\$ / R	2008/12/12	10.95	Put	Currency Future	855.0000	1,174.0000	37.310	0	0	0
25/11/2008	\$ / R	2008/12/12	10.95	Call	Currency Future	197.0000	84.0000	(57.360)	0	0	0
25/11/2008	\$ / R	2008/12/12	8.95	Call	Currency Future	1,367.0000	943.0000	(31.017)	0	0	0
25/11/2008	\$ / R	2008/12/12	13.65	Put	Currency Future	3,368.0000	3,792.0000	12.589	0	0	0
25/11/2008	\$ / R	2008/12/12	13.65	Call	Currency Future	10.0000	2.0000	(80.000)	0	0	0
25/11/2008	\$ / R	2008/12/12	12.90	Call	Currency Future	24.0000	8.0000	(66.667)	0	0	0
25/11/2008	\$ / R	2008/12/12	12.90	Put	Currency Future	2,632.0000	3,048.0000	15.805	0	0	0
25/11/2008	\$ / R	2008/12/12	11.40	Call	Currency Future	124.0000	48.0000	(61.290)	0	0	0
25/11/2008	\$ / R	2008/12/12	7.65	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
25/11/2008	\$ / R	2008/12/12	7.65	Call	Currency Future	2,646.0000	2,215.0000	(16.289)	0	0	0
25/11/2008	\$ / R	2008/12/12	12.15	Put	Currency Future	1,912.0000	2,305.0000	20.554	0	0	0
25/11/2008	\$ / R	2008/12/12	12.15	Call	Currency Future	54.0000	15.0000	(72.222)	0	0	0
25/11/2008	\$ / R	2008/12/12	11.40	Put	Currency Future	1,232.0000	1,588.0000	28.896	0	0	0
25/11/2008	\$ / R	2009/03/16			Currency Future	10.5141	10.0727	(4.198)	10.4100	9.9800	19,954
25/11/2008	\$ / R	2009/03/16	10.30	Put	Currency Future	610.0000	839.0000	37.541	0	0	0
25/11/2008	\$ / R	2009/03/16	11.10	Put	Currency Future	1,120.0000	1,388.0000	23.929	0	0	0
25/11/2008	\$ / R	2009/03/16	9.30	Put	Currency Future	220.0000	312.0000	41.818	0	0	0
25/11/2008	\$ / R	2009/03/16	9.20	Call	Currency Future	1,509.0000	1,152.0000	(23.658)	0	0	0
25/11/2008	\$ / R	2009/03/16	8.85	Put	Currency Future	124.0000	183.0000	47.581	0	0	0
25/11/2008	\$ / R	2009/03/16	8.10	Call	Currency Future	2,452.0000	2,033.0000	(17.088)	0	0	0
25/11/2008	\$ / R	2009/03/16	10.35	Put	Currency Future	638.0000	873.0000	36.834	0	0	0
25/11/2008	\$ / R	2009/03/16	10.05	Call	Currency Future	938.0000	699.0000	(25.480)	0	0	0
25/11/2008	\$ / R	2009/03/16	8.55	Put	Currency Future	81.0000	122.0000	50.617	0	0	0
25/11/2008	\$ / R	2009/03/16	8.65	Call	Currency Future	1,958.0000	1,563.0000	(20.174)	0	0	0
25/11/2008	\$ / R	2009/03/16	8.90	Call	Currency Future	1,747.0000	1,368.0000	(21.694)	0	0	0
25/11/2008	\$ / R	2009/03/16	9.20	Call	Currency Future	1,509.0000	1,152.0000	(23.658)	0	0	0
25/11/2008	\$ / R	2009/03/16	10.50	Call	Currency Future	742.0000	551.0000	(25.741)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	474.0000	677.0000	42.827	0	0	0
25/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	2,045.0000	1,644.0000	(19.609)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	94.0000	140.0000	48.936	0	0	0
25/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	133.0000	195.0000	46.617	0	0	0
25/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	195.0000	280.0000	43.590	0	0	0
25/11/2008	\$ / R 2009/03/16	10.50	Put	Currency Future	728.0000	979.0000	34.478	0	0	0
25/11/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	59.0000	90.0000	52.542	0	0	0
25/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	173.0000	249.0000	43.931	0	0	0
25/11/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	50.0000	77.0000	54.000	0	0	0
25/11/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	46.0000	71.0000	54.348	0	0	0
25/11/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	802.0000	596.0000	(25.686)	0	0	0
25/11/2008	\$ / R 2009/03/16	11.00	Call	Currency Future	570.0000	388.0000	(31.930)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,223.0000	1,813.0000	(18.444)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,915.0000	1,523.0000	(20.470)	0	0	0
25/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,587.0000	1,222.0000	(22.999)	0	0	0
25/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,027.0000	757.0000	(26.290)	0	0	0
25/11/2008	\$ / R 2009/03/16	11.40	Put	Currency Future	1,323.0000	1,615.0000	22.071	0	0	0
25/11/2008	\$ / R 2009/03/16	9.75	Call	Currency Future	1,121.0000	819.0000	(26.940)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,830.0000	1,444.0000	(21.093)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	2,314.0000	1,900.0000	(17.891)	0	0	0
25/11/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	967.0000	719.0000	(25.646)	0	0	0
25/11/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	866.0000	645.0000	(25.520)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,789.0000	1,406.0000	(21.409)	0	0	0
25/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,587.0000	1,222.0000	(22.999)	0	0	0
25/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	413.0000	585.0000	41.646	0	0	0
25/11/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	959.0000	1,209.0000	26.069	0	0	0
25/11/2008	\$ / R 2009/03/16	10.45	Call	Currency Future	762.0000	566.0000	(25.722)	0	0	0
25/11/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	552.0000	772.0000	39.855	0	0	0
25/11/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	142.0000	208.0000	46.479	0	0	0
25/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	133.0000	195.0000	46.617	0	0	0
25/11/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	623.0000	432.0000	(30.658)	0	0	0
25/11/2008	\$ / R 2009/03/16	10.45	Put	Currency Future	698.0000	943.0000	35.100	0	0	0
25/11/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	2,089.0000	1,686.0000	(19.292)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	69.0000	105.0000	52.174	0	0	0
25/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	375.0000	525.0000	40.000	0	0	0
25/11/2008	\$ / R 2009/03/16	11.45	Call	Currency Future	423.0000	277.0000	(34.515)	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
25/11/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,223.0000	1,813.0000	(18.444)	0	0	0
25/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	173.0000	249.0000	43.931	0	0	0
25/11/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	453.0000	646.0000	42.605	0	0	0
25/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	195.0000	280.0000	43.590	0	0	0
25/11/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,789.0000	1,406.0000	(21.409)	0	0	0
25/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	375.0000	525.0000	40.000	0	0	0
25/11/2008	\$ / R 2009/03/16	10.75	Put	Currency Future	890.0000	1,141.0000	28.202	0	0	0
25/11/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	1,289.0000	958.0000	(25.679)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	1,706.0000	1,331.0000	(21.981)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	38.0000	60.0000	57.895	0	0	0
25/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,089.0000	797.0000	(26.814)	0	0	0
25/11/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	791.0000	1,042.0000	31.732	0	0	0
25/11/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	866.0000	645.0000	(25.520)	0	0	0
25/11/2008	\$ / R 2009/03/16	11.60	Call	Currency Future	381.0000	246.0000	(35.433)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	69.0000	105.0000	52.174	0	0	0
25/11/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	124.0000	183.0000	47.581	0	0	0
25/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	220.0000	312.0000	41.818	0	0	0
25/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	610.0000	839.0000	37.541	0	0	0
25/11/2008	\$ / R 2009/03/16	11.60	Put	Currency Future	1,467.0000	1,773.0000	20.859	0	0	0
25/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,133.0000	1,728.0000	(18.987)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	42.0000	65.0000	54.762	0	0	0
25/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,360.0000	1,944.0000	(17.627)	0	0	0
25/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,434.0000	1,085.0000	(24.338)	0	0	0
25/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,434.0000	1,085.0000	(24.338)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	75.0000	113.0000	50.667	0	0	0
25/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,406.0000	1,988.0000	(17.373)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	38.0000	60.0000	57.895	0	0	0
25/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,089.0000	797.0000	(26.814)	0	0	0
25/11/2008	\$ / R 2009/03/16	10.75	Call	Currency Future	654.0000	464.0000	(29.052)	0	0	0
25/11/2008	\$ / R 2009/03/16	11.40	Call	Currency Future	437.0000	287.0000	(34.325)	0	0	0
25/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,154.0000	841.0000	(27.123)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	116.0000	172.0000	48.276	0	0	0
25/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	35.0000	55.0000	57.143	0	0	0
25/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	101.0000	150.0000	48.515	0	0	0
25/11/2008	\$ / R 2009/03/16	10.95	Call	Currency Future	589.0000	402.0000	(31.749)	0	0	0
25/11/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	706.0000	515.0000	(27.054)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	824.0000	612.0000	(25.728)	0	0	0
25/11/2008	\$ / R 2009/03/16	11.45	Put	Currency Future	1,359.0000	1,654.0000	21.707	0	0	0
25/11/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	32.0000	50.0000	56.250	0	0	0
25/11/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	64.0000	97.0000	51.563	0	0	0
25/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	101.0000	150.0000	48.515	0	0	0
25/11/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	152.0000	221.0000	45.395	0	0	0
25/11/2008	\$ / R 2009/03/16	11.00	Put	Currency Future	1,056.0000	1,315.0000	24.527	0	0	0
25/11/2008	\$ / R 2009/03/16	9.75	Put	Currency Future	357.0000	496.0000	38.936	0	0	0
25/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,915.0000	1,523.0000	(20.470)	0	0	0
25/11/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	552.0000	772.0000	39.855	0	0	0
25/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	340.0000	468.0000	37.647	0	0	0
25/11/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,830.0000	1,444.0000	(21.093)	0	0	0
25/11/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	275.0000	385.0000	40.000	0	0	0
25/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,452.0000	2,033.0000	(17.088)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	1,872.0000	1,483.0000	(20.780)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	116.0000	172.0000	48.276	0	0	0
25/11/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	1,666.0000	1,294.0000	(22.329)	0	0	0
25/11/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	688.0000	497.0000	(27.762)	0	0	0
25/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	824.0000	612.0000	(25.728)	0	0	0
25/11/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	26.0000	42.0000	61.538	0	0	0
25/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	87.0000	131.0000	50.575	0	0	0
25/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	54.0000	83.0000	53.704	0	0	0
25/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,221.0000	898.0000	(26.454)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	46.0000	71.0000	54.348	0	0	0
25/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,268.0000	1,856.0000	(18.166)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,747.0000	1,368.0000	(21.694)	0	0	0
25/11/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	791.0000	1,042.0000	31.732	0	0	0
25/11/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	534.0000	360.0000	(32.584)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	2,045.0000	1,644.0000	(19.609)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	54.0000	83.0000	53.704	0	0	0
25/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,499.0000	2,078.0000	(16.847)	0	0	0
25/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	413.0000	585.0000	41.646	0	0	0
25/11/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	824.0000	1,075.0000	30.461	0	0	0
25/11/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	706.0000	515.0000	(27.054)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,268.0000	1,856.0000	(18.166)	0	0	0
25/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,027.0000	757.0000	(26.290)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	2,546.0000	2,123.0000	(16.614)	0	0	0
25/11/2008	\$ / R 2009/03/16	10.95	Put	Currency Future	1,025.0000	1,279.0000	24.780	0	0	0
25/11/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	910.0000	681.0000	(25.165)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,360.0000	1,944.0000	(17.627)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	2,178.0000	1,770.0000	(18.733)	0	0	0
25/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	340.0000	468.0000	37.647	0	0	0
25/11/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	496.0000	708.0000	42.742	0	0	0
25/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	247.0000	348.0000	40.891	0	0	0
25/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,133.0000	1,728.0000	(18.987)	0	0	0
25/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	306.0000	425.0000	38.889	0	0	0
25/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	2,001.0000	1,603.0000	(19.890)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	59.0000	90.0000	52.542	0	0	0
25/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	888.0000	662.0000	(25.450)	0	0	0
25/11/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	2,641.0000	2,215.0000	(16.130)	0	0	0
25/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	638.0000	448.0000	(29.781)	0	0	0
25/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	924.0000	1,175.0000	27.165	0	0	0
25/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	524.0000	740.0000	41.221	0	0	0
25/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,361.0000	1,020.0000	(25.055)	0	0	0
25/11/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	608.0000	417.0000	(31.414)	0	0	0
25/11/2008	\$ / R 2009/03/16	10.25	Call	Currency Future	845.0000	628.0000	(25.680)	0	0	0
25/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	468.0000	310.0000	(33.761)	0	0	0
25/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,153.0000	1,424.0000	23.504	0	0	0
25/11/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	994.0000	1,244.0000	25.151	0	0	0
25/11/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	724.0000	533.0000	(26.381)	0	0	0
25/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	306.0000	425.0000	38.889	0	0	0
25/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,499.0000	2,078.0000	(16.847)	0	0	0
25/11/2008	\$ / R 2009/03/16	9.85	Put	Currency Future	394.0000	554.0000	40.609	0	0	0
25/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	87.0000	131.0000	50.575	0	0	0
25/11/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	552.0000	374.0000	(32.246)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	35.0000	55.0000	57.143	0	0	0
25/11/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	81.0000	122.0000	50.617	0	0	0
25/11/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,088.0000	1,351.0000	24.173	0	0	0
25/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	924.0000	1,175.0000	27.165	0	0	0
25/11/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	94.0000	140.0000	48.936	0	0	0
25/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,254.0000	1,538.0000	22.648	0	0	0
25/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	517.0000	347.0000	(32.882)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,958.0000	1,563.0000	(20.174)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	108.0000	161.0000	49.074	0	0	0
25/11/2008	\$ / R 2009/03/16	11.20	Call	Currency Future	500.0000	334.0000	(33.200)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,406.0000	1,988.0000	(17.373)	0	0	0
25/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,154.0000	841.0000	(27.123)	0	0	0
25/11/2008	\$ / R 2009/03/16	11.25	Put	Currency Future	1,220.0000	1,499.0000	22.869	0	0	0
25/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	638.0000	448.0000	(29.781)	0	0	0
25/11/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	1,187.0000	869.0000	(26.790)	0	0	0
25/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,153.0000	1,424.0000	23.504	0	0	0
25/11/2008	\$ / R 2009/03/16	11.25	Call	Currency Future	484.0000	322.0000	(33.471)	0	0	0
25/11/2008	\$ / R 2009/03/16	10.70	Put	Currency Future	857.0000	1,108.0000	29.288	0	0	0
25/11/2008	\$ / R 2009/03/16	11.20	Put	Currency Future	1,186.0000	1,462.0000	23.272	0	0	0
25/11/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	291.0000	405.0000	39.175	0	0	0
25/11/2008	\$ / R 2009/03/16	11.50	Call	Currency Future	408.0000	266.0000	(34.804)	0	0	0
25/11/2008	\$ / R 2009/03/16	11.35	Call	Currency Future	452.0000	299.0000	(33.850)	0	0	0
25/11/2008	\$ / R 2009/03/16	10.70	Call	Currency Future	671.0000	480.0000	(28.465)	0	0	0
25/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,254.0000	1,538.0000	22.648	0	0	0
25/11/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	1,255.0000	928.0000	(26.056)	0	0	0
25/11/2008	\$ / R 2009/03/16	11.70	Call	Currency Future	355.0000	228.0000	(35.775)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	2,001.0000	1,603.0000	(19.890)	0	0	0
25/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	468.0000	310.0000	(33.761)	0	0	0
25/11/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	261.0000	366.0000	40.230	0	0	0
25/11/2008	\$ / R 2009/03/16	12.00	Put	Currency Future	1,772.0000	2,106.0000	18.849	0	0	0
25/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	247.0000	348.0000	40.891	0	0	0
25/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,361.0000	1,020.0000	(25.055)	0	0	0
25/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,221.0000	898.0000	(26.454)	0	0	0
25/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	42.0000	65.0000	54.762	0	0	0
25/11/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	668.0000	908.0000	35.928	0	0	0
25/11/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	994.0000	1,244.0000	25.151	0	0	0
25/11/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	782.0000	580.0000	(25.831)	0	0	0
25/11/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	1,325.0000	989.0000	(25.358)	0	0	0
25/11/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	608.0000	417.0000	(31.414)	0	0	0
25/11/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	1,397.0000	1,052.0000	(24.696)	0	0	0
25/11/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	910.0000	681.0000	(25.165)	0	0	0
25/11/2008	\$ / R 2009/03/16	11.35	Put	Currency Future	1,288.0000	1,576.0000	22.360	0	0	0
25/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	517.0000	347.0000	(32.882)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	233.0000	330.0000	41.631	0	0	0
25/11/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	496.0000	708.0000	42.742	0	0	0
25/11/2008	\$ / R 2009/03/16	11.55	Put	Currency Future	1,430.0000	1,733.0000	21.189	0	0	0
25/11/2008	\$ / R 2009/03/16	10.25	Put	Currency Future	581.0000	805.0000	38.554	0	0	0
25/11/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	534.0000	360.0000	(32.584)	0	0	0
25/11/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	552.0000	374.0000	(32.246)	0	0	0
25/11/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,120.0000	1,388.0000	23.929	0	0	0
25/11/2008	\$ / R 2009/03/16	9.85	Call	Currency Future	1,058.0000	777.0000	(26.560)	0	0	0
25/11/2008	\$ / R 2009/03/16	12.00	Call	Currency Future	286.0000	179.0000	(37.413)	0	0	0
25/11/2008	\$ / R 2009/03/16	11.90	Put	Currency Future	1,694.0000	2,021.0000	19.303	0	0	0
25/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	524.0000	740.0000	41.221	0	0	0
25/11/2008	\$ / R 2009/03/16	11.90	Call	Currency Future	308.0000	194.0000	(37.013)	0	0	0
25/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	760.0000	1,010.0000	32.895	0	0	0
25/11/2008	\$ / R 2009/03/16	9.65	Put	Currency Future	323.0000	447.0000	38.390	0	0	0
25/11/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,617.0000	1,937.0000	19.790	0	0	0
25/11/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,088.0000	1,351.0000	24.173	0	0	0
25/11/2008	\$ / R 2009/03/16	11.50	Put	Currency Future	1,394.0000	1,693.0000	21.449	0	0	0
25/11/2008	\$ / R 2009/03/16	11.70	Put	Currency Future	1,541.0000	1,855.0000	20.376	0	0	0
25/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	331.0000	210.0000	(36.556)	0	0	0
25/11/2008	\$ / R 2009/03/16	11.55	Call	Currency Future	395.0000	256.0000	(35.190)	0	0	0
25/11/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	724.0000	533.0000	(26.381)	0	0	0
25/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	888.0000	662.0000	(25.450)	0	0	0
25/11/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	938.0000	699.0000	(25.480)	0	0	0
25/11/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,617.0000	1,937.0000	19.790	0	0	0
25/11/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	688.0000	497.0000	(27.762)	0	0	0
25/11/2008	\$ / R 2009/03/16	11.65	Call	Currency Future	368.0000	237.0000	(35.598)	0	0	0
25/11/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	824.0000	1,075.0000	30.461	0	0	0
25/11/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	474.0000	677.0000	42.827	0	0	0
25/11/2008	\$ / R 2009/03/16	11.65	Put	Currency Future	1,504.0000	1,814.0000	20.612	0	0	0
25/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	760.0000	1,010.0000	32.895	0	0	0
25/11/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	433.0000	615.0000	42.032	0	0	0
25/11/2008	\$ / R 2009/03/16	9.95	Call	Currency Future	997.0000	738.0000	(25.978)	0	0	0
25/11/2008	\$ / R 2009/03/16	11.75	Call	Currency Future	343.0000	219.0000	(36.152)	0	0	0
25/11/2008	\$ / R 2009/03/16	11.75	Put	Currency Future	1,579.0000	1,896.0000	20.076	0	0	0
25/11/2008	\$ / R 2009/03/16	11.85	Call	Currency Future	319.0000	202.0000	(36.677)	0	0	0
25/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	331.0000	210.0000	(36.556)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	\$ / R 2009/03/16	11.85	Put	Currency Future	1,655.0000	1,979.0000	19.577	0	0	0
25/11/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	782.0000	580.0000	(25.831)	0	0	0
25/11/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	668.0000	908.0000	35.928	0	0	0
25/11/2008	\$ / R 2009/06/12			Currency Future	10.7049	10.2591	(4.164)	10.6900	10.3700	2,523
25/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	2,037.0000	1,646.0000	(19.195)	0	0	0
25/11/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,194.0000	1,794.0000	(18.232)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.70	Put	Currency Future	959.0000	1,185.0000	23.566	0	0	0
25/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	136.0000	169.0000	24.265	0	0	0
25/11/2008	\$ / R 2009/06/12	10.70	Call	Currency Future	964.0000	745.0000	(22.718)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	1,021.0000	789.0000	(22.723)	0	0	0
25/11/2008	\$ / R 2009/06/12	11.65	Put	Currency Future	1,580.0000	1,837.0000	16.266	0	0	0
25/11/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	2,357.0000	1,948.0000	(17.353)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	866.0000	1,080.0000	24.711	0	0	0
25/11/2008	\$ / R 2009/06/12	10.25	Call	Currency Future	1,151.0000	890.0000	(22.676)	0	0	0
25/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	170.0000	211.0000	24.118	0	0	0
25/11/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	152.0000	189.0000	24.342	0	0	0
25/11/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	2,744.0000	2,320.0000	(15.452)	0	0	0
25/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,275.0000	1,870.0000	(17.802)	0	0	0
25/11/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	2,569.0000	2,151.0000	(16.271)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	982.0000	759.0000	(22.709)	0	0	0
25/11/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,234.0000	1,832.0000	(17.995)	0	0	0
25/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,441.0000	2,028.0000	(16.919)	0	0	0
25/11/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	1,190.0000	1,411.0000	18.571	0	0	0
25/11/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	779.0000	978.0000	25.546	0	0	0
25/11/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	2,526.0000	2,110.0000	(16.469)	0	0	0
25/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	161.0000	200.0000	24.224	0	0	0
25/11/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	845.0000	620.0000	(26.627)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	928.0000	1,150.0000	23.922	0	0	0
25/11/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	179.0000	223.0000	24.581	0	0	0
25/11/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	121.0000	151.0000	24.793	0	0	0
25/11/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,316.0000	1,909.0000	(17.573)	0	0	0
25/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,410.0000	1,075.0000	(23.759)	0	0	0
25/11/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,316.0000	1,909.0000	(17.573)	0	0	0
25/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	144.0000	179.0000	24.306	0	0	0
25/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,741.0000	1,373.0000	(21.137)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	1,083.0000	837.0000	(22.715)	0	0	0
25/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	505.0000	616.0000	21.980	0	0	0
25/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	161.0000	200.0000	24.224	0	0	0
25/11/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	89.0000	111.0000	24.719	0	0	0
25/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	136.0000	169.0000	24.265	0	0	0
25/11/2008	\$ / R 2009/06/12	10.25	Put	Currency Future	696.0000	881.0000	26.580	0	0	0
25/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,998.0000	1,610.0000	(19.419)	0	0	0
25/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	232.0000	287.0000	23.707	0	0	0
25/11/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	2,656.0000	2,235.0000	(15.851)	0	0	0
25/11/2008	\$ / R 2009/06/12	11.70	Put	Currency Future	1,615.0000	1,875.0000	16.099	0	0	0
25/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,473.0000	1,130.0000	(23.286)	0	0	0
25/11/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	1,960.0000	1,575.0000	(19.643)	0	0	0
25/11/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	101.0000	126.0000	24.752	0	0	0
25/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	2,037.0000	1,646.0000	(19.195)	0	0	0
25/11/2008	\$ / R 2009/06/12	11.70	Call	Currency Future	620.0000	434.0000	(30.000)	0	0	0
25/11/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	255.0000	316.0000	23.922	0	0	0
25/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	336.0000	414.0000	23.214	0	0	0
25/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	468.0000	571.0000	22.009	0	0	0
25/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	243.0000	301.0000	23.868	0	0	0
25/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,399.0000	1,988.0000	(17.132)	0	0	0
25/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	189.0000	235.0000	24.339	0	0	0
25/11/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	294.0000	363.0000	23.469	0	0	0
25/11/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	1,021.0000	789.0000	(22.723)	0	0	0
25/11/2008	\$ / R 2009/06/12	11.85	Call	Currency Future	575.0000	399.0000	(30.609)	0	0	0
25/11/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	114.0000	142.0000	24.561	0	0	0
25/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	866.0000	1,080.0000	24.711	0	0	0
25/11/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,813.0000	1,438.0000	(20.684)	0	0	0
25/11/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	2,154.0000	1,756.0000	(18.477)	0	0	0
25/11/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	1,849.0000	1,472.0000	(20.389)	0	0	0
25/11/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	281.0000	346.0000	23.132	0	0	0
25/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	308.0000	379.0000	23.052	0	0	0
25/11/2008	\$ / R 2009/06/12	11.85	Put	Currency Future	1,720.0000	1,990.0000	15.698	0	0	0
25/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,671.0000	1,309.0000	(21.664)	0	0	0
25/11/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	268.0000	331.0000	23.507	0	0	0
25/11/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	810.0000	588.0000	(27.407)	0	0	0
25/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	367.0000	450.0000	22.616	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,886.0000	1,506.0000	(20.148)	0	0	0
25/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,886.0000	1,506.0000	(20.148)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.95	Call	Currency Future	877.0000	654.0000	(25.428)	0	0	0
25/11/2008	\$ / R 2009/06/12	11.65	Call	Currency Future	635.0000	447.0000	(29.606)	0	0	0
25/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	210.0000	260.0000	23.810	0	0	0
25/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,399.0000	1,988.0000	(17.132)	0	0	0
25/11/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	281.0000	346.0000	23.132	0	0	0
25/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,115.0000	1,719.0000	(18.723)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.95	Put	Currency Future	1,122.0000	1,345.0000	19.875	0	0	0
25/11/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	1,083.0000	837.0000	(22.715)	0	0	0
25/11/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	199.0000	247.0000	24.121	0	0	0
25/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	144.0000	179.0000	24.306	0	0	0
25/11/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	1,923.0000	1,540.0000	(19.917)	0	0	0
25/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	210.0000	260.0000	23.810	0	0	0
25/11/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	779.0000	978.0000	25.546	0	0	0
25/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	189.0000	235.0000	24.339	0	0	0
25/11/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	128.0000	160.0000	25.000	0	0	0
25/11/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,381.0000	1,618.0000	17.161	0	0	0
25/11/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,194.0000	1,794.0000	(18.232)	0	0	0
25/11/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	2,483.0000	2,069.0000	(16.673)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	910.0000	689.0000	(24.286)	0	0	0
25/11/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	736.0000	527.0000	(28.397)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	719.0000	913.0000	26.982	0	0	0
25/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,055.0000	1,280.0000	21.327	0	0	0
25/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,055.0000	1,280.0000	21.327	0	0	0
25/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	910.0000	689.0000	(24.286)	0	0	0
25/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,275.0000	1,870.0000	(17.802)	0	0	0
25/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,537.0000	1,188.0000	(22.707)	0	0	0
25/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	170.0000	211.0000	24.118	0	0	0
25/11/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	928.0000	707.0000	(23.815)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.50	Put	Currency Future	837.0000	1,046.0000	24.970	0	0	0
25/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,998.0000	1,610.0000	(19.419)	0	0	0
25/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	308.0000	379.0000	23.052	0	0	0
25/11/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,023.0000	1,248.0000	21.994	0	0	0
25/11/2008	\$ / R 2009/06/12	10.50	Call	Currency Future	1,042.0000	805.0000	(22.745)	0	0	0
25/11/2008	\$ / R 2009/06/12	11.20	Put	Currency Future	1,286.0000	1,513.0000	17.652	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	243.0000	301.0000	23.868	0	0	0
25/11/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,234.0000	1,832.0000	(17.995)	0	0	0
25/11/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,813.0000	1,438.0000	(20.684)	0	0	0
25/11/2008	\$ / R 2009/06/12	11.20	Call	Currency Future	791.0000	572.0000	(27.686)	0	0	0
25/11/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	1,604.0000	1,248.0000	(22.195)	0	0	0
25/11/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	179.0000	223.0000	24.581	0	0	0
25/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,441.0000	2,028.0000	(16.919)	0	0	0
25/11/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,255.0000	1,479.0000	17.849	0	0	0
25/11/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	107.0000	134.0000	25.234	0	0	0
25/11/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	220.0000	273.0000	24.091	0	0	0
25/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	545.0000	662.0000	21.468	0	0	0
25/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	232.0000	287.0000	23.707	0	0	0
25/11/2008	\$ / R 2009/06/12	9.85	Put	Currency Future	525.0000	638.0000	21.524	0	0	0
25/11/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	399.0000	489.0000	22.556	0	0	0
25/11/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	2,075.0000	1,682.0000	(18.940)	0	0	0
25/11/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,349.0000	1,583.0000	17.346	0	0	0
25/11/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	2,612.0000	2,193.0000	(16.041)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	1,262.0000	965.0000	(23.534)	0	0	0
25/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,349.0000	1,021.0000	(24.314)	0	0	0
25/11/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	432.0000	529.0000	22.454	0	0	0
25/11/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	754.0000	542.0000	(28.117)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	607.0000	756.0000	24.547	0	0	0
25/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	545.0000	662.0000	21.468	0	0	0
25/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,671.0000	1,309.0000	(21.664)	0	0	0
25/11/2008	\$ / R 2009/06/12	11.60	Put	Currency Future	1,546.0000	1,800.0000	16.429	0	0	0
25/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,104.0000	854.0000	(22.645)	0	0	0
25/11/2008	\$ / R 2009/06/12	9.95	Call	Currency Future	1,320.0000	1,002.0000	(24.091)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,002.0000	774.0000	(22.754)	0	0	0
25/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	367.0000	450.0000	22.616	0	0	0
25/11/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	718.0000	513.0000	(28.552)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	749.0000	945.0000	26.168	0	0	0
25/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	650.0000	818.0000	25.846	0	0	0
25/11/2008	\$ / R 2009/06/12	9.95	Put	Currency Future	565.0000	693.0000	22.655	0	0	0
25/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	897.0000	1,115.0000	24.303	0	0	0
25/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,349.0000	1,021.0000	(24.314)	0	0	0
25/11/2008	\$ / R 2009/06/12	11.50	Call	Currency Future	684.0000	486.0000	(28.947)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	468.0000	571.0000	22.009	0	0	0
25/11/2008	\$ / R 2009/06/12	10.45	Call	Currency Future	1,062.0000	821.0000	(22.693)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,205.0000	927.0000	(23.071)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,233.0000	947.0000	(23.195)	0	0	0
25/11/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,414.0000	1,654.0000	16.973	0	0	0
25/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,473.0000	1,130.0000	(23.286)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	650.0000	818.0000	25.846	0	0	0
25/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,104.0000	854.0000	(22.645)	0	0	0
25/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,115.0000	1,719.0000	(18.723)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,089.0000	1,312.0000	20.478	0	0	0
25/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	505.0000	616.0000	21.980	0	0	0
25/11/2008	\$ / R 2009/06/12	11.60	Call	Currency Future	651.0000	459.0000	(29.493)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.45	Put	Currency Future	807.0000	1,012.0000	25.403	0	0	0
25/11/2008	\$ / R 2009/06/12	10.75	Call	Currency Future	946.0000	726.0000	(23.256)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	893.0000	671.0000	(24.860)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,205.0000	927.0000	(23.071)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.75	Put	Currency Future	991.0000	1,216.0000	22.704	0	0	0
25/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	336.0000	414.0000	23.214	0	0	0
25/11/2008	\$ / R 2009/06/12	11.50	Put	Currency Future	1,479.0000	1,726.0000	16.700	0	0	0
25/11/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	1,290.0000	984.0000	(23.721)	0	0	0
25/11/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	810.0000	588.0000	(27.407)	0	0	0
25/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,410.0000	1,075.0000	(23.759)	0	0	0
25/11/2008	\$ / R 2009/06/12	11.25	Call	Currency Future	773.0000	557.0000	(27.943)	0	0	0
25/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,537.0000	1,188.0000	(22.707)	0	0	0
25/11/2008	\$ / R 2009/06/12	11.25	Put	Currency Future	1,318.0000	1,548.0000	17.451	0	0	0
25/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	628.0000	788.0000	25.478	0	0	0
25/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,124.0000	872.0000	(22.420)	0	0	0
25/11/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	718.0000	513.0000	(28.552)	0	0	0
25/11/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	830.0000	604.0000	(27.229)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	586.0000	725.0000	23.720	0	0	0
25/11/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,349.0000	1,583.0000	17.346	0	0	0
25/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,233.0000	947.0000	(23.195)	0	0	0
25/11/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,414.0000	1,654.0000	16.973	0	0	0
25/11/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	432.0000	529.0000	22.454	0	0	0
25/11/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	754.0000	542.0000	(28.117)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	1,178.0000	908.0000	(22.920)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	628.0000	788.0000	25.478	0	0	0
25/11/2008	\$ / R 2009/06/12	11.90	Call	Currency Future	560.0000	388.0000	(30.714)	0	0	0
25/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,741.0000	1,373.0000	(21.137)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	673.0000	849.0000	26.152	0	0	0
25/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	982.0000	759.0000	(22.709)	0	0	0
25/11/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,225.0000	1,445.0000	17.959	0	0	0
25/11/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,255.0000	1,479.0000	17.849	0	0	0
25/11/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	928.0000	707.0000	(23.815)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	749.0000	945.0000	26.168	0	0	0
25/11/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	668.0000	472.0000	(29.341)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,023.0000	1,248.0000	21.994	0	0	0
25/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	928.0000	1,150.0000	23.922	0	0	0
25/11/2008	\$ / R 2009/06/12	12.10	Put	Currency Future	1,901.0000	2,186.0000	14.992	0	0	0
25/11/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	893.0000	671.0000	(24.860)	0	0	0
25/11/2008	\$ / R 2009/06/12	9.65	Put	Currency Future	450.0000	550.0000	22.222	0	0	0
25/11/2008	\$ / R 2009/06/12	12.10	Call	Currency Future	506.0000	345.0000	(31.818)	0	0	0
25/11/2008	\$ / R 2009/06/12	11.00	Call	Currency Future	861.0000	637.0000	(26.016)	0	0	0
25/11/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	1,505.0000	1,159.0000	(22.990)	0	0	0
25/11/2008	\$ / R 2009/06/12	12.00	Put	Currency Future	1,828.0000	2,107.0000	15.263	0	0	0
25/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	897.0000	1,115.0000	24.303	0	0	0
25/11/2008	\$ / R 2009/06/12	12.00	Call	Currency Future	532.0000	366.0000	(31.203)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	719.0000	913.0000	26.982	0	0	0
25/11/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,513.0000	1,763.0000	16.523	0	0	0
25/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,002.0000	774.0000	(22.754)	0	0	0
25/11/2008	\$ / R 2009/06/12	9.75	Put	Currency Future	487.0000	593.0000	21.766	0	0	0
25/11/2008	\$ / R 2009/06/12	11.80	Put	Currency Future	1,684.0000	1,951.0000	15.855	0	0	0
25/11/2008	\$ / R 2009/06/12	9.85	Call	Currency Future	1,380.0000	1,048.0000	(24.058)	0	0	0
25/11/2008	\$ / R 2009/06/12	11.80	Call	Currency Future	589.0000	410.0000	(30.390)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,124.0000	872.0000	(22.420)	0	0	0
25/11/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	1,441.0000	1,102.0000	(23.525)	0	0	0
25/11/2008	\$ / R 2009/06/12	11.00	Put	Currency Future	1,156.0000	1,378.0000	19.204	0	0	0
25/11/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	519.0000	356.0000	(31.407)	0	0	0
25/11/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,089.0000	1,312.0000	20.478	0	0	0
25/11/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	830.0000	604.0000	(27.229)	0	0	0
25/11/2008	\$ / R 2009/06/12	9.55	Call	Currency Future	1,570.0000	1,218.0000	(22.420)	0	0	0
25/11/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	1,864.0000	2,146.0000	15.129	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	\$ / R	2009/06/12	11.10	Put	Currency Future	1,225.0000	1,445.0000	17.959	0	0	0
25/11/2008	\$ / R	2009/06/12	11.95	Put	Currency Future	1,791.0000	2,068.0000	15.466	0	0	0
25/11/2008	\$ / R	2009/06/12	9.55	Put	Currency Future	415.0000	508.0000	22.410	0	0	0
25/11/2008	\$ / R	2009/06/12	12.05	Call	Currency Future	519.0000	356.0000	(31.407)	0	0	0
25/11/2008	\$ / R	2009/06/12	11.75	Put	Currency Future	1,649.0000	1,913.0000	16.010	0	0	0
25/11/2008	\$ / R	2009/06/12	12.15	Call	Currency Future	493.0000	335.0000	(32.049)	0	0	0
25/11/2008	\$ / R	2009/06/12	12.25	Call	Currency Future	468.0000	316.0000	(32.479)	0	0	0
25/11/2008	\$ / R	2009/06/12	12.25	Put	Currency Future	2,013.0000	2,307.0000	14.605	0	0	0
25/11/2008	\$ / R	2009/06/12	12.15	Put	Currency Future	1,938.0000	2,226.0000	14.861	0	0	0
25/11/2008	\$ / R	2009/06/12	12.05	Put	Currency Future	1,864.0000	2,146.0000	15.129	0	0	0
25/11/2008	\$ / R	2009/06/12	11.75	Call	Currency Future	604.0000	422.0000	(30.132)	0	0	0
25/11/2008	\$ / R	2009/06/12	11.95	Call	Currency Future	546.0000	377.0000	(30.952)	0	0	0
25/11/2008	\$ / R	2009/06/12	11.55	Put	Currency Future	1,513.0000	1,763.0000	16.523	0	0	0
25/11/2008	\$ / R	2009/06/12	11.45	Call	Currency Future	701.0000	499.0000	(28.816)	0	0	0
25/11/2008	\$ / R	2009/06/12	11.45	Put	Currency Future	1,446.0000	1,690.0000	16.874	0	0	0
25/11/2008	\$ / R	2009/06/12	11.90	Put	Currency Future	1,755.0000	2,028.0000	15.556	0	0	0
25/11/2008	\$ / R	2009/06/12	11.55	Call	Currency Future	668.0000	472.0000	(29.341)	0	0	0
25/11/2008	\$ / R	2009/06/12	10.05	Call	Currency Future	1,262.0000	965.0000	(23.534)	0	0	0
25/11/2008	\$ / R	2009/06/12	10.05	Put	Currency Future	607.0000	756.0000	24.547	0	0	0
25/11/2008	\$ / R	2009/06/12	10.20	Put	Currency Future	673.0000	849.0000	26.152	0	0	0
25/11/2008	\$ / R	2009/06/12	10.20	Call	Currency Future	1,178.0000	908.0000	(22.920)	0	0	0
25/11/2008	\$ / R	2009/06/12	11.05	Put	Currency Future	1,190.0000	1,411.0000	18.571	0	0	0
25/11/2008	\$ / R	2009/06/12	11.05	Call	Currency Future	845.0000	620.0000	(26.627)	0	0	0
25/11/2008	\$ / R	2009/06/12	11.35	Put	Currency Future	1,381.0000	1,618.0000	17.161	0	0	0
25/11/2008	\$ / R	2009/06/12	11.35	Call	Currency Future	736.0000	527.0000	(28.397)	0	0	0
25/11/2008	\$ / R	2009/12/14			Currency Future	11.1872	10.7534	(3.878)	0.0000	0.0000	0
25/11/2008	\$ / R	2009/12/14	11.20	Call	Currency Future	1,305.0000	1,078.0000	(17.395)	0	0	0
25/11/2008	\$ / R	2009/12/14	11.20	Put	Currency Future	1,317.0000	1,525.0000	15.793	0	0	0
25/11/2008	\$ / R	2009/12/14	11.60	Put	Currency Future	1,587.0000	1,819.0000	14.619	0	0	0
25/11/2008	\$ / R	2009/12/14	12.30	Call	Currency Future	0.0000	823.0000	100.000	26	26	10,100
25/11/2008	\$ / R	2009/12/14	9.90	Call	Currency Future	0.0000	1,541.0000	100.000	21	21	10,100
25/11/2008	\$ / R	2009/12/14	9.90	Put	Currency Future	0.0000	688.0000	100.000	0	0	0
25/11/2008	\$ / R	2009/12/14	12.30	Put	Currency Future	0.0000	2,369.0000	100.000	0	0	0
25/11/2008	\$ / R	2009/12/14	11.60	Call	Currency Future	1,174.0000	973.0000	(17.121)	0	0	0
25/11/2008	\$ / R	2009/12/14	13.00	Call	Currency Future	842.0000	706.0000	(16.152)	0	0	9,452

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	\$ / R 2009/12/14	13.00	Put	Currency Future	2,655.0000	2,953.0000	11.224	0	0	0
25/11/2008	\$ / R 2009/12/14	11.50	Put	Currency Future	1,518.0000	1,744.0000	14.888	0	0	0
25/11/2008	\$ / R 2009/12/14	11.50	Call	Currency Future	1,205.0000	997.0000	(17.261)	0	0	0
25/11/2008	\$ / R 2009/12/14	10.55	Put	Currency Future	919.0000	1,087.0000	18.281	0	0	0
25/11/2008	\$ / R 2009/12/14	10.55	Call	Currency Future	1,557.0000	1,290.0000	(17.148)	0	0	9,452
25/11/2008	\$ / R 2009/12/14	13.10	Put	Currency Future	0.0000	3,038.0000	100.000	0	0	0
25/11/2008	\$ / R 2009/12/14	12.40	Put	Currency Future	2,177.0000	2,451.0000	12.586	0	0	0
25/11/2008	\$ / R 2009/12/14	12.80	Call	Currency Future	880.0000	736.0000	(16.364)	0	0	0
25/11/2008	\$ / R 2009/12/14	13.20	Call	Currency Future	798.0000	669.0000	(16.165)	0	0	0
25/11/2008	\$ / R 2009/12/14	13.20	Put	Currency Future	2,811.0000	3,116.0000	10.850	0	0	0
25/11/2008	\$ / R 2009/12/14	12.80	Put	Currency Future	2,493.0000	2,783.0000	11.633	0	0	0
25/11/2008	\$ / R 2009/12/14	12.40	Call	Currency Future	965.0000	804.0000	(16.684)	0	0	0
25/11/2008	\$ / R 2009/12/14	12.00	Put	Currency Future	1,875.0000	2,129.0000	13.547	0	0	0
25/11/2008	\$ / R 2009/12/14	12.00	Call	Currency Future	1,062.0000	882.0000	(16.949)	0	0	0
25/11/2008	\$ / R 2009/12/14	10.00	Call	Currency Future	1,803.0000	1,500.0000	(16.805)	0	0	0
25/11/2008	\$ / R 2009/12/14	10.40	Put	Currency Future	832.0000	994.0000	19.471	0	0	0
25/11/2008	\$ / R 2009/12/14	10.80	Call	Currency Future	1,456.0000	1,202.0000	(17.445)	0	0	0
25/11/2008	\$ / R 2009/12/14	10.80	Put	Currency Future	1,069.0000	1,248.0000	16.745	0	0	0
25/11/2008	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	692.0000	100.000	0	0	0
25/11/2008	\$ / R 2009/12/14	10.00	Put	Currency Future	616.0000	746.0000	21.104	0	0	0
25/11/2008	\$ / R 2009/12/14	10.70	Put	Currency Future	0.0000	1,183.0000	100.000	0	0	0
25/11/2008	\$ / R 2009/12/14	11.10	Call	Currency Future	0.0000	1,107.0000	100.000	0	0	0
25/11/2008	\$ / R 2009/12/14	11.10	Put	Currency Future	0.0000	1,454.0000	100.000	0	0	0
25/11/2008	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	903.0000	100.000	0	0	0
25/11/2008	\$ / R 2009/12/14	11.90	Put	Currency Future	0.0000	2,050.0000	100.000	0	0	0
25/11/2008	\$ / R 2009/12/14	12.70	Put	Currency Future	0.0000	2,699.0000	100.000	0	0	0
25/11/2008	\$ / R 2009/12/14	12.70	Call	Currency Future	0.0000	753.0000	100.000	0	0	0
25/11/2008	\$ / R 2009/12/14	10.30	Put	Currency Future	0.0000	935.0000	100.000	0	0	0
25/11/2008	\$ / R 2009/12/14	10.70	Call	Currency Future	0.0000	1,236.0000	100.000	0	0	0
25/11/2008	\$ / R 2009/12/14	10.40	Call	Currency Future	1,619.0000	1,348.0000	(16.739)	0	0	0
25/11/2008	\$ / R 2009/12/14	10.30	Call	Currency Future	0.0000	1,388.0000	100.000	0	0	0
25/11/2008	£ / R 2008/12/12			Currency Future	15.4609	15.0746	(2.499)	15.3300	14.9500	3,112
25/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	21.0000	3.0000	(85.714)	0	0	0
25/11/2008	£ / R 2008/12/12	16.30	Call	Currency Future	266.0000	113.0000	(57.519)	0	0	0
25/11/2008	£ / R 2008/12/12	18.60	Put	Currency Future	3,154.0000	3,527.0000	11.826	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	963.0000	1,174.0000	21.911	0	0	0
25/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,044.0000	705.0000	(32.471)	0	0	0
25/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	42.0000	9.0000	(78.571)	0	0	0
25/11/2008	£ / R 2008/12/12	15.95	Call	Currency Future	374.0000	180.0000	(51.872)	0	0	0
25/11/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,749.0000	2,059.0000	17.724	0	0	0
25/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,621.0000	2,982.0000	13.773	0	0	0
25/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,431.0000	2,784.0000	14.521	0	0	0
25/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,033.0000	1,255.0000	21.491	0	0	0
25/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	110.0000	34.0000	(69.091)	0	0	0
25/11/2008	£ / R 2008/12/12	18.35	Put	Currency Future	2,910.0000	3,279.0000	12.680	0	0	0
25/11/2008	£ / R 2008/12/12	16.30	Put	Currency Future	1,105.0000	1,339.0000	21.176	0	0	0
25/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	32.0000	6.0000	(81.250)	0	0	0
25/11/2008	£ / R 2008/12/12	15.95	Put	Currency Future	863.0000	1,056.0000	22.364	0	0	0
25/11/2008	£ / R 2008/12/12	15.45	Call	Currency Future	547.0000	324.0000	(40.768)	0	0	0
25/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	2,959.0000	3,328.0000	12.470	0	0	0
25/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	32.0000	6.0000	(81.250)	0	0	0
25/11/2008	£ / R 2008/12/12	16.00	Put	Currency Future	896.0000	1,095.0000	22.210	0	0	0
25/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,621.0000	2,982.0000	13.773	0	0	0
25/11/2008	£ / R 2008/12/12	16.10	Call	Currency Future	324.0000	148.0000	(54.321)	0	0	0
25/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	831.0000	1,018.0000	22.503	0	0	0
25/11/2008	£ / R 2008/12/12	15.45	Put	Currency Future	536.0000	700.0000	30.597	0	0	0
25/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	183.0000	230.0000	25.683	0	0	0
25/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	42.0000	9.0000	(78.571)	0	0	0
25/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	21.0000	3.0000	(85.714)	0	0	0
25/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	294.0000	130.0000	(55.782)	0	0	0
25/11/2008	£ / R 2008/12/12	17.95	Call	Currency Future	37.0000	7.0000	(81.081)	0	0	0
25/11/2008	£ / R 2008/12/12	18.80	Put	Currency Future	3,350.0000	3,727.0000	11.254	0	0	0
25/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	422.0000	218.0000	(48.341)	0	0	0
25/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	240.0000	310.0000	29.167	0	0	0
25/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	19.0000	3.0000	(84.211)	0	0	0
25/11/2008	£ / R 2008/12/12	17.75	Put	Currency Future	2,337.0000	2,686.0000	14.934	0	0	0
25/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	392.0000	192.0000	(51.020)	0	0	0
25/11/2008	£ / R 2008/12/12	18.70	Call	Currency Future	12.0000	2.0000	(83.333)	0	0	0
25/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	901.0000	585.0000	(35.072)	0	0	0
25/11/2008	£ / R 2008/12/12	17.65	Put	Currency Future	2,244.0000	2,588.0000	15.330	0	0	0
25/11/2008	£ / R 2008/12/12	18.45	Call	Currency Future	18.0000	3.0000	(83.333)	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
25/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	831.0000	1,018.0000	22.503	0	0	0
25/11/2008	£ / R 2008/12/12	18.80	Call	Currency Future	11.0000	1.0000	(90.909)	0	0	0
25/11/2008	£ / R 2008/12/12	15.00	Call	Currency Future	770.0000	488.0000	(36.623)	0	0	0
25/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,431.0000	2,784.0000	14.521	0	0	0
25/11/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,765.0000	3,130.0000	13.201	0	0	0
25/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	761.0000	943.0000	23.916	0	0	0
25/11/2008	£ / R 2008/12/12	17.95	Put	Currency Future	2,526.0000	2,883.0000	14.133	0	0	0
25/11/2008	£ / R 2008/12/12	15.60	Put	Currency Future	628.0000	802.0000	27.707	0	0	0
25/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	508.0000	293.0000	(42.323)	0	0	0
25/11/2008	£ / R 2008/12/12	14.65	Put	Currency Future	196.0000	248.0000	26.531	0	0	0
25/11/2008	£ / R 2008/12/12	18.60	Call	Currency Future	14.0000	2.0000	(85.714)	0	0	0
25/11/2008	£ / R 2008/12/12	18.10	Call	Currency Future	30.0000	6.0000	(80.000)	0	0	0
25/11/2008	£ / R 2008/12/12	18.15	Put	Currency Future	2,717.0000	3,080.0000	13.360	0	0	0
25/11/2008	£ / R 2008/12/12	17.75	Call	Currency Future	48.0000	11.0000	(77.083)	0	0	0
25/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	489.0000	277.0000	(43.354)	0	0	0
25/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	739.0000	466.0000	(36.942)	0	0	0
25/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	2,959.0000	3,328.0000	12.470	0	0	0
25/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,669.0000	3,031.0000	13.563	0	0	0
25/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	508.0000	293.0000	(42.323)	0	0	0
25/11/2008	£ / R 2008/12/12	15.85	Put	Currency Future	796.0000	980.0000	23.116	0	0	0
25/11/2008	£ / R 2008/12/12	18.45	Put	Currency Future	3,007.0000	3,378.0000	12.338	0	0	0
25/11/2008	£ / R 2008/12/12	14.45	Call	Currency Future	1,158.0000	807.0000	(30.311)	0	0	0
25/11/2008	£ / R 2008/12/12	18.70	Put	Currency Future	3,252.0000	3,627.0000	11.531	0	0	0
25/11/2008	£ / R 2008/12/12	14.50	Put	Currency Future	158.0000	198.0000	25.316	0	0	0
25/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	407.0000	205.0000	(49.631)	0	0	0
25/11/2008	£ / R 2008/12/12	18.55	Put	Currency Future	3,105.0000	3,478.0000	12.013	0	0	0
25/11/2008	£ / R 2008/12/12	14.35	Call	Currency Future	1,237.0000	880.0000	(28.860)	0	0	0
25/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,862.0000	3,229.0000	12.823	0	0	0
25/11/2008	£ / R 2008/12/12	15.65	Call	Currency Future	471.0000	261.0000	(44.586)	0	0	0
25/11/2008	£ / R 2008/12/12	14.50	Call	Currency Future	1,119.0000	772.0000	(31.010)	0	0	0
25/11/2008	£ / R 2008/12/12	18.15	Call	Currency Future	28.0000	5.0000	(82.143)	0	0	0
25/11/2008	£ / R 2008/12/12	15.05	Put	Currency Future	328.0000	442.0000	34.756	0	0	0
25/11/2008	£ / R 2008/12/12	18.30	Call	Currency Future	23.0000	4.0000	(82.609)	0	0	0
25/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	660.0000	836.0000	26.667	0	0	0
25/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,044.0000	705.0000	(32.471)	0	0	0
25/11/2008	£ / R 2008/12/12	14.75	Put	Currency Future	225.0000	288.0000	28.000	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
25/11/2008	£ / R 2008/12/12	14.45	Put	Currency Future	147.0000	183.0000	24.490	0	0	0
25/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	26.0000	5.0000	(80.769)	0	0	0
25/11/2008	£ / R 2008/12/12	14.95	Put	Currency Future	291.0000	386.0000	32.646	0	0	0
25/11/2008	£ / R 2008/12/12	15.75	Put	Currency Future	727.0000	907.0000	24.759	0	0	0
25/11/2008	£ / R 2008/12/12	14.75	Call	Currency Future	936.0000	612.0000	(34.615)	0	0	0
25/11/2008	£ / R 2008/12/12	16.90	Call	Currency Future	139.0000	46.0000	(66.906)	0	0	0
25/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,081.0000	738.0000	(31.730)	0	0	0
25/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	19.0000	3.0000	(84.211)	0	0	0
25/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	183.0000	230.0000	25.683	0	0	0
25/11/2008	£ / R 2008/12/12	17.80	Call	Currency Future	45.0000	10.0000	(77.778)	0	0	0
25/11/2008	£ / R 2008/12/12	15.00	Put	Currency Future	309.0000	413.0000	33.657	0	0	0
25/11/2008	£ / R 2008/12/12	14.35	Put	Currency Future	126.0000	155.0000	23.016	0	0	0
25/11/2008	£ / R 2008/12/12	18.55	Call	Currency Future	16.0000	2.0000	(87.500)	0	0	0
25/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,291.0000	2,637.0000	15.103	0	0	0
25/11/2008	£ / R 2008/12/12	16.05	Call	Currency Future	340.0000	159.0000	(53.235)	0	0	0
25/11/2008	£ / R 2008/12/12	18.50	Put	Currency Future	3,056.0000	3,428.0000	12.173	0	0	0
25/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	273.0000	359.0000	31.502	0	0	0
25/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,007.0000	672.0000	(33.267)	0	0	0
25/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	52.0000	12.0000	(76.923)	0	0	0
25/11/2008	£ / R 2008/12/12	14.40	Put	Currency Future	136.0000	169.0000	24.265	0	0	0
25/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	834.0000	534.0000	(35.971)	0	0	0
25/11/2008	£ / R 2008/12/12	14.85	Put	Currency Future	256.0000	334.0000	30.469	0	0	0
25/11/2008	£ / R 2008/12/12	16.65	Call	Currency Future	183.0000	68.0000	(62.842)	0	0	0
25/11/2008	£ / R 2008/12/12	14.95	Call	Currency Future	802.0000	510.0000	(36.409)	0	0	0
25/11/2008	£ / R 2008/12/12	18.50	Call	Currency Future	17.0000	2.0000	(88.235)	0	0	0
25/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	194.0000	73.0000	(62.371)	0	0	0
25/11/2008	£ / R 2008/12/12	14.85	Call	Currency Future	867.0000	559.0000	(35.525)	0	0	0
25/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,291.0000	2,637.0000	15.103	0	0	0
25/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	597.0000	768.0000	28.643	0	0	0
25/11/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,578.0000	1,872.0000	18.631	0	0	0
25/11/2008	£ / R 2008/12/12	16.40	Call	Currency Future	240.0000	98.0000	(59.167)	0	0	0
25/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	170.0000	214.0000	25.882	0	0	0
25/11/2008	£ / R 2008/12/12	18.35	Put	Currency Future	2,910.0000	3,279.0000	12.680	0	0	0
25/11/2008	£ / R 2008/12/12	14.40	Call	Currency Future	1,197.0000	843.0000	(29.574)	0	0	0
25/11/2008	£ / R 2008/12/12	15.25	Call	Currency Future	635.0000	389.0000	(38.740)	0	0	0
25/11/2008	£ / R 2008/12/12	17.65	Call	Currency Future	55.0000	13.0000	(76.364)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,333.0000	1,599.0000	19.955	0	0	0
25/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	86.0000	24.0000	(72.093)	0	0	0
25/11/2008	£ / R 2008/12/12	15.35	Put	Currency Future	479.0000	630.0000	31.524	0	0	0
25/11/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,179.0000	1,424.0000	20.780	0	0	0
25/11/2008	£ / R 2008/12/12	17.20	Put	Currency Future	1,836.0000	2,154.0000	17.320	0	0	0
25/11/2008	£ / R 2008/12/12	15.35	Call	Currency Future	589.0000	355.0000	(39.728)	0	0	0
25/11/2008	£ / R 2008/12/12	15.25	Put	Currency Future	424.0000	564.0000	33.019	0	0	0
25/11/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,925.0000	2,249.0000	16.831	0	0	0
25/11/2008	£ / R 2008/12/12	16.65	Put	Currency Future	1,373.0000	1,644.0000	19.738	0	0	0
25/11/2008	£ / R 2008/12/12	18.55	Call	Currency Future	16.0000	2.0000	(87.500)	0	0	0
25/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,862.0000	3,229.0000	12.823	0	0	0
25/11/2008	£ / R 2008/12/12	17.40	Put	Currency Future	2,015.0000	2,346.0000	16.427	0	0	0
25/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	52.0000	12.0000	(76.923)	0	0	0
25/11/2008	£ / R 2008/12/12	16.05	Put	Currency Future	929.0000	1,134.0000	22.067	0	0	0
25/11/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,765.0000	3,130.0000	13.201	0	0	0
25/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	294.0000	130.0000	(55.782)	0	0	0
25/11/2008	£ / R 2008/12/12	17.80	Put	Currency Future	2,384.0000	2,735.0000	14.723	0	0	0
25/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	683.0000	426.0000	(37.628)	0	0	0
25/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	392.0000	192.0000	(51.020)	0	0	0
25/11/2008	£ / R 2008/12/12	17.90	Call	Currency Future	39.0000	8.0000	(79.487)	0	0	0
25/11/2008	£ / R 2008/12/12	18.25	Call	Currency Future	24.0000	4.0000	(83.333)	0	0	0
25/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	660.0000	836.0000	26.667	0	0	0
25/11/2008	£ / R 2008/12/12	18.30	Call	Currency Future	23.0000	4.0000	(82.609)	0	0	0
25/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	373.0000	501.0000	34.316	0	0	0
25/11/2008	£ / R 2008/12/12	18.55	Put	Currency Future	3,105.0000	3,478.0000	12.013	0	0	0
25/11/2008	£ / R 2008/12/12	15.60	Put	Currency Future	628.0000	802.0000	27.707	0	0	0
25/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	831.0000	1,018.0000	22.503	0	0	0
25/11/2008	£ / R 2008/12/12	15.50	Call	Currency Future	527.0000	310.0000	(41.176)	0	0	0
25/11/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,479.0000	2,834.0000	14.320	0	0	0
25/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	489.0000	277.0000	(43.354)	0	0	0
25/11/2008	£ / R 2008/12/12	18.00	Put	Currency Future	2,573.0000	2,932.0000	13.953	0	0	0
25/11/2008	£ / R 2008/12/12	18.25	Put	Currency Future	2,813.0000	3,180.0000	13.047	0	0	0
25/11/2008	£ / R 2008/12/12	15.70	Put	Currency Future	693.0000	871.0000	25.685	0	0	0
25/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	26.0000	5.0000	(80.769)	0	0	0
25/11/2008	£ / R 2008/12/12	17.60	Put	Currency Future	2,198.0000	2,540.0000	15.560	0	0	0
25/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	348.0000	471.0000	35.345	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	£ / R 2008/12/12	15.70	Call	Currency Future	454.0000	246.0000	(45.815)	0	0	0
25/11/2008	£ / R 2008/12/12	18.00	Call	Currency Future	34.0000	7.0000	(79.412)	0	0	0
25/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	683.0000	426.0000	(37.628)	0	0	0
25/11/2008	£ / R 2008/12/12	17.60	Call	Currency Future	59.0000	14.0000	(76.271)	0	0	0
25/11/2008	£ / R 2008/12/12	16.50	Call	Currency Future	216.0000	85.0000	(60.648)	0	0	0
25/11/2008	£ / R 2008/12/12	15.50	Put	Currency Future	566.0000	736.0000	30.035	0	0	0
25/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	568.0000	339.0000	(40.317)	0	0	0
25/11/2008	£ / R 2008/12/12	15.05	Put	Currency Future	328.0000	442.0000	34.756	0	0	0
25/11/2008	£ / R 2008/12/12	17.40	Put	Currency Future	2,015.0000	2,346.0000	16.427	0	0	0
25/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,033.0000	1,255.0000	21.491	0	0	0
25/11/2008	£ / R 2008/12/12	17.50	Call	Currency Future	67.0000	17.0000	(74.627)	0	0	0
25/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	392.0000	192.0000	(51.020)	0	0	0
25/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	373.0000	501.0000	34.316	0	0	0
25/11/2008	£ / R 2008/12/12	17.50	Put	Currency Future	2,106.0000	2,442.0000	15.954	0	0	0
25/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	709.0000	446.0000	(37.094)	0	0	0
25/11/2008	£ / R 2008/12/12	17.60	Call	Currency Future	59.0000	14.0000	(76.271)	0	0	0
25/11/2008	£ / R 2008/12/12	15.65	Call	Currency Future	471.0000	261.0000	(44.586)	0	0	0
25/11/2008	£ / R 2008/12/12	16.75	Put	Currency Future	1,453.0000	1,734.0000	19.339	0	0	0
25/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	507.0000	665.0000	31.164	0	0	0
25/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	273.0000	359.0000	31.502	0	0	0
25/11/2008	£ / R 2008/12/12	17.90	Call	Currency Future	39.0000	8.0000	(79.487)	0	0	0
25/11/2008	£ / R 2008/12/12	16.40	Call	Currency Future	240.0000	98.0000	(59.167)	0	0	0
25/11/2008	£ / R 2008/12/12	17.60	Put	Currency Future	2,198.0000	2,540.0000	15.560	0	0	0
25/11/2008	£ / R 2008/12/12	15.20	Put	Currency Future	398.0000	532.0000	33.668	0	0	0
25/11/2008	£ / R 2008/12/12	16.85	Call	Currency Future	147.0000	50.0000	(65.986)	0	0	0
25/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	739.0000	466.0000	(36.942)	0	0	0
25/11/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,479.0000	2,834.0000	14.320	0	0	0
25/11/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,179.0000	1,424.0000	20.780	0	0	0
25/11/2008	£ / R 2008/12/12	16.75	Call	Currency Future	164.0000	59.0000	(64.024)	0	0	0
25/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	507.0000	665.0000	31.164	0	0	0
25/11/2008	£ / R 2008/12/12	18.10	Call	Currency Future	30.0000	6.0000	(80.000)	0	0	0
25/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	597.0000	768.0000	28.643	0	0	0
25/11/2008	£ / R 2008/12/12	17.40	Call	Currency Future	76.0000	20.0000	(73.684)	0	0	0
25/11/2008	£ / R 2008/12/12	16.85	Put	Currency Future	1,536.0000	1,826.0000	18.880	0	0	0
25/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	568.0000	339.0000	(40.317)	0	0	0
25/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,669.0000	3,031.0000	13.563	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	205.0000	79.0000	(61.463)	0	0	0
25/11/2008	£ / R 2008/12/12	17.20	Call	Currency Future	97.0000	28.0000	(71.134)	0	0	0
25/11/2008	£ / R 2008/12/12	15.20	Call	Currency Future	659.0000	407.0000	(38.240)	0	0	0
25/11/2008	£ / R 2008/12/12	16.95	Put	Currency Future	1,620.0000	1,918.0000	18.395	0	0	0
25/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	834.0000	534.0000	(35.971)	0	0	0
25/11/2008	£ / R 2008/12/12	15.75	Call	Currency Future	438.0000	231.0000	(47.260)	0	0	0
25/11/2008	£ / R 2008/12/12	16.15	Call	Currency Future	309.0000	139.0000	(55.016)	0	0	0
25/11/2008	£ / R 2008/12/12	17.05	Call	Currency Future	116.0000	36.0000	(68.966)	0	0	0
25/11/2008	£ / R 2008/12/12	14.65	Put	Currency Future	196.0000	248.0000	26.531	0	0	0
25/11/2008	£ / R 2008/12/12	16.95	Call	Currency Future	131.0000	43.0000	(67.176)	0	0	0
25/11/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,294.0000	1,554.0000	20.093	0	0	0
25/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	170.0000	214.0000	25.882	0	0	0
25/11/2008	£ / R 2008/12/12	16.15	Put	Currency Future	998.0000	1,214.0000	21.643	0	0	0
25/11/2008	£ / R 2008/12/12	17.25	Call	Currency Future	91.0000	26.0000	(71.429)	0	0	0
25/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	205.0000	79.0000	(61.463)	0	0	0
25/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,007.0000	672.0000	(33.267)	0	0	0
25/11/2008	£ / R 2008/12/12	17.25	Put	Currency Future	1,881.0000	2,201.0000	17.012	0	0	0
25/11/2008	£ / R 2008/12/12	16.35	Put	Currency Future	1,142.0000	1,381.0000	20.928	0	0	0
25/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	901.0000	585.0000	(35.072)	0	0	0
25/11/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,294.0000	1,554.0000	20.093	0	0	0
25/11/2008	£ / R 2008/12/12	16.50	Put	Currency Future	1,255.0000	1,510.0000	20.319	0	0	0
25/11/2008	£ / R 2008/12/12	17.35	Put	Currency Future	1,970.0000	2,297.0000	16.599	0	0	0
25/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	407.0000	205.0000	(49.631)	0	0	0
25/11/2008	£ / R 2008/12/12	15.85	Put	Currency Future	796.0000	980.0000	23.116	0	0	0
25/11/2008	£ / R 2008/12/12	17.45	Put	Currency Future	2,060.0000	2,394.0000	16.214	0	0	0
25/11/2008	£ / R 2008/12/12	14.70	Call	Currency Future	971.0000	641.0000	(33.986)	0	0	0
25/11/2008	£ / R 2008/12/12	16.05	Call	Currency Future	340.0000	159.0000	(53.235)	0	0	0
25/11/2008	£ / R 2008/12/12	17.45	Call	Currency Future	71.0000	18.0000	(74.648)	0	0	0
25/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	709.0000	446.0000	(37.094)	0	0	0
25/11/2008	£ / R 2008/12/12	16.05	Put	Currency Future	929.0000	1,134.0000	22.067	0	0	0
25/11/2008	£ / R 2008/12/12	17.55	Call	Currency Future	63.0000	15.0000	(76.190)	0	0	0
25/11/2008	£ / R 2008/12/12	14.70	Put	Currency Future	210.0000	266.0000	26.667	0	0	0
25/11/2008	£ / R 2008/12/12	16.25	Call	Currency Future	279.0000	121.0000	(56.631)	0	0	0
25/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	612.0000	371.0000	(39.379)	0	0	0
25/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	348.0000	471.0000	35.345	0	0	0
25/11/2008	£ / R 2008/12/12	16.35	Call	Currency Future	252.0000	105.0000	(58.333)	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
25/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	761.0000	943.0000	23.916	0	0	0
25/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	451.0000	597.0000	32.373	0	0	0
25/11/2008	£ / R 2008/12/12	16.25	Put	Currency Future	1,069.0000	1,297.0000	21.328	0	0	0
25/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	240.0000	310.0000	29.167	0	0	0
25/11/2008	£ / R 2008/12/12	17.05	Put	Currency Future	1,705.0000	2,012.0000	18.006	0	0	0
25/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	422.0000	218.0000	(48.341)	0	0	0
25/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	612.0000	371.0000	(39.379)	0	0	0
25/11/2008	£ / R 2008/12/12	16.45	Put	Currency Future	1,217.0000	1,467.0000	20.542	0	0	0
25/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	963.0000	1,174.0000	21.911	0	0	0
25/11/2008	£ / R 2008/12/12	18.65	Put	Currency Future	3,203.0000	3,577.0000	11.677	0	0	0
25/11/2008	£ / R 2008/12/12	17.40	Call	Currency Future	76.0000	20.0000	(73.684)	0	0	0
25/11/2008	£ / R 2008/12/12	16.45	Call	Currency Future	227.0000	91.0000	(59.912)	0	0	0
25/11/2008	£ / R 2008/12/12	16.10	Call	Currency Future	324.0000	148.0000	(54.321)	0	0	0
25/11/2008	£ / R 2008/12/12	17.55	Put	Currency Future	2,152.0000	2,491.0000	15.753	0	0	0
25/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	451.0000	597.0000	32.373	0	0	0
25/11/2008	£ / R 2008/12/12	17.35	Call	Currency Future	81.0000	22.0000	(72.840)	0	0	0
25/11/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,413.0000	1,689.0000	19.533	0	0	0
25/11/2008	£ / R 2008/12/12	16.00	Call	Currency Future	357.0000	169.0000	(52.661)	0	0	0
25/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,081.0000	738.0000	(31.730)	0	0	0
25/11/2008	£ / R 2008/12/12	18.65	Call	Currency Future	13.0000	2.0000	(84.615)	0	0	0
25/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,333.0000	1,599.0000	19.955	0	0	0
25/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	194.0000	73.0000	(62.371)	0	0	0
25/11/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,925.0000	2,249.0000	16.831	0	0	0
25/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	86.0000	24.0000	(72.093)	0	0	0
25/11/2008	£ / R 2008/12/12	17.20	Put	Currency Future	1,836.0000	2,154.0000	17.320	0	0	0
25/11/2008	£ / R 2008/12/12	17.20	Call	Currency Future	97.0000	28.0000	(71.134)	0	0	0
25/11/2008	£ / R 2008/12/12	16.70	Call	Currency Future	174.0000	63.0000	(63.793)	0	0	0
25/11/2008	£ / R 2008/12/12	15.75	Call	Currency Future	438.0000	231.0000	(47.260)	0	0	0
25/11/2008	£ / R 2008/12/12	15.75	Put	Currency Future	727.0000	907.0000	24.759	0	0	0
25/11/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,413.0000	1,689.0000	19.533	0	0	0
25/11/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,494.0000	1,780.0000	19.143	0	0	0
25/11/2008	£ / R 2008/12/12	16.80	Call	Currency Future	155.0000	54.0000	(65.161)	0	0	0
25/11/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,749.0000	2,059.0000	17.724	0	0	0
25/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	110.0000	34.0000	(69.091)	0	0	0
25/11/2008	£ / R 2008/12/12	16.70	Call	Currency Future	174.0000	63.0000	(63.793)	0	0	0
25/11/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,578.0000	1,872.0000	18.631	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
25/11/2008	£ / R 2008/12/12	17.00	Put	Currency Future	1,662.0000	1,965.0000	18.231	0	0	0
25/11/2008	£ / R 2008/12/12	16.90	Call	Currency Future	139.0000	46.0000	(66.906)	0	0	0
25/11/2008	£ / R 2008/12/12	16.80	Call	Currency Future	155.0000	54.0000	(65.161)	0	0	0
25/11/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,494.0000	1,780.0000	19.143	0	0	0
25/11/2008	£ / R 2008/12/12	17.00	Call	Currency Future	123.0000	39.0000	(68.293)	0	0	0
25/11/2008	£ / R 2009/03/16			Currency Future	15.8135	15.4109	(2.546)	0.0000	0.0000	7,489
25/11/2008	£ / R 2009/03/16	16.15	Put	Currency Future	1,244.0000	1,418.0000	13.987	0	0	0
25/11/2008	£ / R 2009/03/16	16.35	Call	Currency Future	833.0000	611.0000	(26.651)	0	0	0
25/11/2008	£ / R 2009/03/16	14.70	Put	Currency Future	489.0000	571.0000	16.769	0	0	0
25/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	813.0000	595.0000	(26.814)	0	0	0
25/11/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,279.0000	1,451.0000	13.448	0	0	0
25/11/2008	£ / R 2009/03/16	18.80	Put	Currency Future	3,216.0000	3,529.0000	9.733	0	0	0
25/11/2008	£ / R 2009/03/16	18.35	Call	Currency Future	297.0000	188.0000	(36.700)	0	0	0
25/11/2008	£ / R 2009/03/16	16.70	Call	Currency Future	705.0000	505.0000	(28.369)	0	0	0
25/11/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,384.0000	1,090.0000	(21.243)	0	0	0
25/11/2008	£ / R 2009/03/16	16.55	Call	Currency Future	758.0000	549.0000	(27.573)	0	0	0
25/11/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,538.0000	1,223.0000	(20.481)	0	0	0
25/11/2008	£ / R 2009/03/16	16.05	Call	Currency Future	940.0000	716.0000	(23.830)	0	0	0
25/11/2008	£ / R 2009/03/16	14.65	Put	Currency Future	472.0000	552.0000	16.949	0	0	0
25/11/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,384.0000	1,090.0000	(21.243)	0	0	0
25/11/2008	£ / R 2009/03/16	16.70	Put	Currency Future	1,591.0000	1,794.0000	12.759	0	0	0
25/11/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,084.0000	861.0000	(20.572)	0	0	0
25/11/2008	£ / R 2009/03/16	16.45	Put	Currency Future	1,431.0000	1,618.0000	13.068	0	0	0
25/11/2008	£ / R 2009/03/16	14.70	Call	Currency Future	1,603.0000	1,282.0000	(20.025)	0	0	0
25/11/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,176.0000	1,355.0000	15.221	0	0	0
25/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,240.0000	991.0000	(20.081)	0	0	0
25/11/2008	£ / R 2009/03/16	15.05	Put	Currency Future	621.0000	729.0000	17.391	0	0	0
25/11/2008	£ / R 2009/03/16	15.65	Put	Currency Future	921.0000	1,100.0000	19.435	0	0	0
25/11/2008	£ / R 2009/03/16	16.45	Call	Currency Future	794.0000	579.0000	(27.078)	0	0	0
25/11/2008	£ / R 2009/03/16	14.80	Put	Currency Future	525.0000	613.0000	16.762	0	0	0
25/11/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,400.0000	1,584.0000	13.143	0	0	0
25/11/2008	£ / R 2009/03/16	15.75	Call	Currency Future	1,046.0000	828.0000	(20.841)	0	0	0
25/11/2008	£ / R 2009/03/16	16.55	Put	Currency Future	1,494.0000	1,688.0000	12.985	0	0	0
25/11/2008	£ / R 2009/03/16	14.60	Put	Currency Future	455.0000	532.0000	16.923	0	0	0
25/11/2008	£ / R 2009/03/16	15.55	Put	Currency Future	861.0000	1,035.0000	20.209	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,369.0000	1,550.0000	13.221	0	0	0
25/11/2008	£ / R 2009/03/16	14.90	Put	Currency Future	562.0000	655.0000	16.548	0	0	0
25/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	892.0000	662.0000	(25.785)	0	0	0
25/11/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,475.0000	1,166.0000	(20.949)	0	0	0
25/11/2008	£ / R 2009/03/16	16.95	Put	Currency Future	1,760.0000	1,978.0000	12.386	0	0	0
25/11/2008	£ / R 2009/03/16	15.55	Call	Currency Future	1,125.0000	896.0000	(20.356)	0	0	0
25/11/2008	£ / R 2009/03/16	16.65	Put	Currency Future	1,559.0000	1,758.0000	12.765	0	0	0
25/11/2008	£ / R 2009/03/16	15.10	Put	Currency Future	641.0000	758.0000	18.253	0	0	0
25/11/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,917.0000	3,215.0000	10.216	0	0	0
25/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,077.0000	1,262.0000	17.177	0	0	0
25/11/2008	£ / R 2009/03/16	16.15	Call	Currency Future	908.0000	679.0000	(25.220)	0	0	0
25/11/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,213.0000	971.0000	(19.951)	0	0	0
25/11/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,355.0000	1,068.0000	(21.181)	0	0	0
25/11/2008	£ / R 2009/03/16	17.95	Put	Currency Future	2,507.0000	2,781.0000	10.929	0	0	0
25/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	991.0000	773.0000	(21.998)	0	0	0
25/11/2008	£ / R 2009/03/16	15.05	Put	Currency Future	621.0000	729.0000	17.391	0	0	0
25/11/2008	£ / R 2009/03/16	14.60	Call	Currency Future	1,669.0000	1,343.0000	(19.533)	0	0	0
25/11/2008	£ / R 2009/03/16	17.95	Call	Currency Future	370.0000	242.0000	(34.595)	0	0	0
25/11/2008	£ / R 2009/03/16	18.50	Put	Currency Future	2,959.0000	3,259.0000	10.139	0	0	0
25/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,325.0000	1,048.0000	(20.906)	0	0	0
25/11/2008	£ / R 2009/03/16	14.75	Call	Currency Future	1,570.0000	1,253.0000	(20.191)	0	0	0
25/11/2008	£ / R 2009/03/16	15.15	Put	Currency Future	662.0000	787.0000	18.882	0	0	0
25/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	852.0000	628.0000	(26.291)	0	0	0
25/11/2008	£ / R 2009/03/16	15.00	Call	Currency Future	1,414.0000	1,111.0000	(21.429)	0	0	0
25/11/2008	£ / R 2009/03/16	15.35	Put	Currency Future	749.0000	910.0000	21.495	0	0	0
25/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,339.0000	1,517.0000	13.294	0	0	0
25/11/2008	£ / R 2009/03/16	15.00	Put	Currency Future	601.0000	700.0000	16.473	0	0	0
25/11/2008	£ / R 2009/03/16	14.75	Put	Currency Future	507.0000	592.0000	16.765	0	0	0
25/11/2008	£ / R 2009/03/16	18.70	Call	Currency Future	243.0000	149.0000	(38.683)	0	0	0
25/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	892.0000	662.0000	(25.785)	0	0	0
25/11/2008	£ / R 2009/03/16	15.85	Call	Currency Future	1,009.0000	792.0000	(21.506)	0	0	0
25/11/2008	£ / R 2009/03/16	16.25	Put	Currency Future	1,309.0000	1,484.0000	13.369	0	0	0
25/11/2008	£ / R 2009/03/16	18.50	Call	Currency Future	273.0000	170.0000	(37.729)	0	0	0
25/11/2008	£ / R 2009/03/16	18.70	Put	Currency Future	3,130.0000	3,438.0000	9.840	0	0	0
25/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	991.0000	773.0000	(21.998)	0	0	0
25/11/2008	£ / R 2009/03/16	14.65	Call	Currency Future	1,635.0000	1,313.0000	(19.694)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	£ / R 2009/03/16	18.90	Call	Currency Future	217.0000	131.0000	(39.631)	0	0	0
25/11/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,279.0000	1,451.0000	13.448	0	0	0
25/11/2008	£ / R 2009/03/16	18.45	Call	Currency Future	281.0000	176.0000	(37.367)	0	0	0
25/11/2008	£ / R 2009/03/16	18.90	Put	Currency Future	3,303.0000	3,620.0000	9.597	0	0	0
25/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,339.0000	1,517.0000	13.294	0	0	0
25/11/2008	£ / R 2009/03/16	16.65	Call	Currency Future	722.0000	519.0000	(28.116)	0	0	0
25/11/2008	£ / R 2009/03/16	14.90	Put	Currency Future	562.0000	655.0000	16.548	0	0	0
25/11/2008	£ / R 2009/03/16	17.50	Put	Currency Future	2,157.0000	2,407.0000	11.590	0	0	0
25/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	852.0000	628.0000	(26.291)	0	0	0
25/11/2008	£ / R 2009/03/16	16.25	Call	Currency Future	872.0000	645.0000	(26.032)	0	0	0
25/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	332.0000	213.0000	(35.843)	0	0	0
25/11/2008	£ / R 2009/03/16	17.50	Call	Currency Future	471.0000	318.0000	(32.484)	0	0	0
25/11/2008	£ / R 2009/03/16	18.60	Put	Currency Future	3,044.0000	3,349.0000	10.020	0	0	0
25/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,077.0000	1,262.0000	17.177	0	0	0
25/11/2008	£ / R 2009/03/16	18.60	Call	Currency Future	258.0000	159.0000	(38.372)	0	0	0
25/11/2008	£ / R 2009/03/16	16.05	Call	Currency Future	940.0000	716.0000	(23.830)	0	0	0
25/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,668.0000	2,952.0000	10.645	0	0	0
25/11/2008	£ / R 2009/03/16	15.45	Put	Currency Future	802.0000	971.0000	21.072	0	0	0
25/11/2008	£ / R 2009/03/16	18.40	Put	Currency Future	2,875.0000	3,171.0000	10.296	0	0	0
25/11/2008	£ / R 2009/03/16	18.25	Put	Currency Future	2,750.0000	3,039.0000	10.509	0	0	0
25/11/2008	£ / R 2009/03/16	18.40	Call	Currency Future	289.0000	182.0000	(37.024)	0	0	0
25/11/2008	£ / R 2009/03/16	18.35	Call	Currency Future	297.0000	188.0000	(36.700)	0	0	0
25/11/2008	£ / R 2009/03/16	15.60	Call	Currency Future	1,104.0000	878.0000	(20.471)	0	0	0
25/11/2008	£ / R 2009/03/16	18.65	Put	Currency Future	3,087.0000	3,393.0000	9.913	0	0	0
25/11/2008	£ / R 2009/03/16	18.10	Call	Currency Future	341.0000	220.0000	(35.484)	0	0	0
25/11/2008	£ / R 2009/03/16	18.25	Call	Currency Future	314.0000	200.0000	(36.306)	0	0	0
25/11/2008	£ / R 2009/03/16	18.05	Call	Currency Future	351.0000	227.0000	(35.328)	0	0	0
25/11/2008	£ / R 2009/03/16	18.10	Put	Currency Future	2,628.0000	2,909.0000	10.693	0	0	0
25/11/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,143.0000	1,323.0000	15.748	0	0	0
25/11/2008	£ / R 2009/03/16	15.60	Put	Currency Future	891.0000	1,067.0000	19.753	0	0	0
25/11/2008	£ / R 2009/03/16	18.05	Put	Currency Future	2,587.0000	2,866.0000	10.785	0	0	0
25/11/2008	£ / R 2009/03/16	16.00	Call	Currency Future	957.0000	734.0000	(23.302)	0	0	0
25/11/2008	£ / R 2009/03/16	18.55	Put	Currency Future	3,002.0000	3,304.0000	10.060	0	0	0
25/11/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,475.0000	1,166.0000	(20.949)	0	0	0
25/11/2008	£ / R 2009/03/16	15.45	Call	Currency Future	1,166.0000	932.0000	(20.069)	0	0	0
25/11/2008	£ / R 2009/03/16	18.20	Call	Currency Future	323.0000	206.0000	(36.223)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	£ / R 2009/03/16	16.10	Call	Currency Future	924.0000	697.0000	(24.567)	0	0	0
25/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	727.0000	880.0000	21.045	0	0	0
25/11/2008	£ / R 2009/03/16	18.30	Call	Currency Future	305.0000	194.0000	(36.393)	0	0	0
25/11/2008	£ / R 2009/03/16	17.75	Put	Currency Future	2,349.0000	2,613.0000	11.239	0	0	0
25/11/2008	£ / R 2009/03/16	16.95	Call	Currency Future	623.0000	439.0000	(29.535)	0	0	0
25/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,240.0000	991.0000	(20.081)	0	0	0
25/11/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,538.0000	1,223.0000	(20.481)	0	0	0
25/11/2008	£ / R 2009/03/16	18.80	Call	Currency Future	230.0000	140.0000	(39.130)	0	0	0
25/11/2008	£ / R 2009/03/16	18.30	Put	Currency Future	2,792.0000	3,083.0000	10.423	0	0	0
25/11/2008	£ / R 2009/03/16	17.75	Call	Currency Future	412.0000	273.0000	(33.738)	0	0	0
25/11/2008	£ / R 2009/03/16	15.70	Put	Currency Future	951.0000	1,134.0000	19.243	0	0	0
25/11/2008	£ / R 2009/03/16	18.20	Put	Currency Future	2,709.0000	2,996.0000	10.594	0	0	0
25/11/2008	£ / R 2009/03/16	14.95	Call	Currency Future	1,444.0000	1,139.0000	(21.122)	0	0	0
25/11/2008	£ / R 2009/03/16	17.85	Call	Currency Future	391.0000	257.0000	(34.271)	0	0	0
25/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	727.0000	880.0000	21.045	0	0	0
25/11/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,833.0000	3,127.0000	10.378	0	0	0
25/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,692.0000	1,904.0000	12.530	0	0	0
25/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	772.0000	940.0000	21.762	0	0	0
25/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,427.0000	2,696.0000	11.084	0	0	0
25/11/2008	£ / R 2009/03/16	15.20	Put	Currency Future	683.0000	818.0000	19.766	0	0	0
25/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,186.0000	951.0000	(19.815)	0	0	0
25/11/2008	£ / R 2009/03/16	14.85	Call	Currency Future	1,506.0000	1,195.0000	(20.651)	0	0	0
25/11/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,272.0000	2,530.0000	11.356	0	0	0
25/11/2008	£ / R 2009/03/16	15.20	Call	Currency Future	1,297.0000	1,028.0000	(20.740)	0	0	0
25/11/2008	£ / R 2009/03/16	18.65	Call	Currency Future	250.0000	154.0000	(38.400)	0	0	0
25/11/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,027.0000	812.0000	(20.935)	0	0	0
25/11/2008	£ / R 2009/03/16	17.65	Call	Currency Future	435.0000	291.0000	(33.103)	0	0	0
25/11/2008	£ / R 2009/03/16	14.95	Put	Currency Future	581.0000	678.0000	16.695	0	0	0
25/11/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,210.0000	1,386.0000	14.545	0	0	0
25/11/2008	£ / R 2009/03/16	17.55	Put	Currency Future	2,195.0000	2,448.0000	11.526	0	0	0
25/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,186.0000	951.0000	(19.815)	0	0	0
25/11/2008	£ / R 2009/03/16	15.25	Call	Currency Future	1,268.0000	1,009.0000	(20.426)	0	0	0
25/11/2008	£ / R 2009/03/16	15.15	Put	Currency Future	662.0000	787.0000	18.882	0	0	0
25/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,013.0000	1,202.0000	18.657	0	0	0
25/11/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,526.0000	1,723.0000	12.910	0	0	0
25/11/2008	£ / R 2009/03/16	15.70	Call	Currency Future	1,065.0000	845.0000	(20.657)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	£ / R 2009/03/16	15.85	Put	Currency Future	1,045.0000	1,231.0000	17.799	0	0	0
25/11/2008	£ / R 2009/03/16	15.75	Put	Currency Future	982.0000	1,167.0000	18.839	0	0	0
25/11/2008	£ / R 2009/03/16	16.60	Call	Currency Future	740.0000	534.0000	(27.838)	0	0	0
25/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	772.0000	940.0000	21.762	0	0	0
25/11/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,176.0000	1,355.0000	15.221	0	0	0
25/11/2008	£ / R 2009/03/16	15.25	Put	Currency Future	705.0000	848.0000	20.284	0	0	0
25/11/2008	£ / R 2009/03/16	14.85	Put	Currency Future	543.0000	634.0000	16.759	0	0	0
25/11/2008	£ / R 2009/03/16	17.55	Call	Currency Future	459.0000	309.0000	(32.680)	0	0	0
25/11/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,143.0000	1,323.0000	15.748	0	0	0
25/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,325.0000	1,048.0000	(20.906)	0	0	0
25/11/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,435.0000	3,757.0000	9.374	0	0	0
25/11/2008	£ / R 2009/03/16	16.50	Put	Currency Future	1,462.0000	1,653.0000	13.064	0	0	0
25/11/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,355.0000	1,068.0000	(21.181)	0	0	0
25/11/2008	£ / R 2009/03/16	19.15	Call	Currency Future	187.0000	110.0000	(41.176)	0	0	0
25/11/2008	£ / R 2009/03/16	16.50	Call	Currency Future	776.0000	564.0000	(27.320)	0	0	0
25/11/2008	£ / R 2009/03/16	15.10	Put	Currency Future	641.0000	758.0000	18.253	0	0	0
25/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,668.0000	2,952.0000	10.645	0	0	0
25/11/2008	£ / R 2009/03/16	19.05	Call	Currency Future	198.0000	118.0000	(40.404)	0	0	0
25/11/2008	£ / R 2009/03/16	16.35	Call	Currency Future	833.0000	611.0000	(26.651)	0	0	0
25/11/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,526.0000	1,723.0000	12.910	0	0	0
25/11/2008	£ / R 2009/03/16	15.60	Call	Currency Future	1,104.0000	878.0000	(20.471)	0	0	0
25/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	332.0000	213.0000	(35.843)	0	0	0
25/11/2008	£ / R 2009/03/16	19.15	Put	Currency Future	3,523.0000	3,849.0000	9.253	0	0	0
25/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,692.0000	1,904.0000	12.530	0	0	0
25/11/2008	£ / R 2009/03/16	16.60	Call	Currency Future	740.0000	534.0000	(27.838)	0	0	0
25/11/2008	£ / R 2009/03/16	15.60	Put	Currency Future	891.0000	1,067.0000	19.753	0	0	0
25/11/2008	£ / R 2009/03/16	15.65	Put	Currency Future	921.0000	1,100.0000	19.435	0	0	0
25/11/2008	£ / R 2009/03/16	19.25	Put	Currency Future	3,612.0000	3,942.0000	9.136	0	0	0
25/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	655.0000	465.0000	(29.008)	0	0	0
25/11/2008	£ / R 2009/03/16	16.80	Call	Currency Future	671.0000	478.0000	(28.763)	0	0	0
25/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,259.0000	3,574.0000	9.666	0	0	0
25/11/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,210.0000	1,386.0000	14.545	0	0	0
25/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	655.0000	465.0000	(29.008)	0	0	0
25/11/2008	£ / R 2009/03/16	14.80	Put	Currency Future	525.0000	613.0000	16.762	0	0	0
25/11/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,027.0000	812.0000	(20.935)	0	0	0
25/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,427.0000	2,696.0000	11.084	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	£ / R 2009/03/16	19.25	Call	Currency Future	176.0000	103.0000	(41.477)	0	0	0
25/11/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,369.0000	1,550.0000	13.221	0	0	0
25/11/2008	£ / R 2009/03/16	16.10	Call	Currency Future	924.0000	697.0000	(24.567)	0	0	0
25/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,013.0000	1,202.0000	18.657	0	0	0
25/11/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,272.0000	2,530.0000	11.356	0	0	0
25/11/2008	£ / R 2009/03/16	18.55	Call	Currency Future	265.0000	165.0000	(37.736)	0	0	0
25/11/2008	£ / R 2009/03/16	17.65	Call	Currency Future	435.0000	291.0000	(33.103)	0	0	0
25/11/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,347.0000	3,665.0000	9.501	0	0	0
25/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,658.0000	1,867.0000	12.606	0	0	0
25/11/2008	£ / R 2009/03/16	16.00	Call	Currency Future	957.0000	734.0000	(23.302)	0	0	0
25/11/2008	£ / R 2009/03/16	16.75	Put	Currency Future	1,624.0000	1,830.0000	12.685	0	0	0
25/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	223.0000	135.0000	(39.462)	0	0	0
25/11/2008	£ / R 2009/03/16	15.50	Call	Currency Future	1,146.0000	914.0000	(20.244)	0	0	0
25/11/2008	£ / R 2009/03/16	15.35	Put	Currency Future	749.0000	910.0000	21.495	0	0	0
25/11/2008	£ / R 2009/03/16	16.75	Call	Currency Future	688.0000	491.0000	(28.634)	0	0	0
25/11/2008	£ / R 2009/03/16	15.95	Put	Currency Future	1,110.0000	1,292.0000	16.396	0	0	0
25/11/2008	£ / R 2009/03/16	18.75	Put	Currency Future	3,173.0000	3,483.0000	9.770	0	0	0
25/11/2008	£ / R 2009/03/16	15.50	Put	Currency Future	832.0000	1,003.0000	20.553	0	0	0
25/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	813.0000	595.0000	(26.814)	0	0	0
25/11/2008	£ / R 2009/03/16	18.65	Put	Currency Future	3,087.0000	3,393.0000	9.913	0	0	0
25/11/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,213.0000	971.0000	(19.951)	0	0	0
25/11/2008	£ / R 2009/03/16	18.65	Call	Currency Future	250.0000	154.0000	(38.400)	0	0	0
25/11/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,400.0000	1,584.0000	13.143	0	0	0
25/11/2008	£ / R 2009/03/16	18.75	Call	Currency Future	236.0000	144.0000	(38.983)	0	0	0
25/11/2008	£ / R 2009/03/16	17.20	Call	Currency Future	550.0000	380.0000	(30.909)	0	0	0
25/11/2008	£ / R 2009/03/16	18.55	Call	Currency Future	265.0000	165.0000	(37.736)	0	0	0
25/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,077.0000	1,262.0000	17.177	0	0	0
25/11/2008	£ / R 2009/03/16	17.85	Call	Currency Future	391.0000	257.0000	(34.271)	0	0	0
25/11/2008	£ / R 2009/03/16	17.35	Call	Currency Future	509.0000	348.0000	(31.631)	0	0	0
25/11/2008	£ / R 2009/03/16	15.95	Call	Currency Future	974.0000	753.0000	(22.690)	0	0	0
25/11/2008	£ / R 2009/03/16	17.25	Put	Currency Future	1,972.0000	2,208.0000	11.968	0	0	0
25/11/2008	£ / R 2009/03/16	17.25	Call	Currency Future	536.0000	369.0000	(31.157)	0	0	0
25/11/2008	£ / R 2009/03/16	17.15	Put	Currency Future	1,900.0000	2,130.0000	12.105	0	0	0
25/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,259.0000	3,574.0000	9.666	0	0	0
25/11/2008	£ / R 2009/03/16	17.20	Put	Currency Future	1,936.0000	2,169.0000	12.035	0	0	0
25/11/2008	£ / R 2009/03/16	17.15	Call	Currency Future	564.0000	391.0000	(30.674)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	£ / R 2009/03/16	17.35	Put	Currency Future	2,046.0000	2,287.0000	11.779	0	0	0
25/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	210.0000	126.0000	(40.000)	0	0	0
25/11/2008	£ / R 2009/03/16	17.05	Put	Currency Future	1,830.0000	2,054.0000	12.240	0	0	0
25/11/2008	£ / R 2009/03/16	18.45	Call	Currency Future	281.0000	176.0000	(37.367)	0	0	0
25/11/2008	£ / R 2009/03/16	17.05	Call	Currency Future	593.0000	415.0000	(30.017)	0	0	0
25/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	223.0000	135.0000	(39.462)	0	0	0
25/11/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,917.0000	3,215.0000	10.216	0	0	0
25/11/2008	£ / R 2009/03/16	17.90	Call	Currency Future	380.0000	249.0000	(34.474)	0	0	0
25/11/2008	£ / R 2009/03/16	17.90	Put	Currency Future	2,467.0000	2,738.0000	10.985	0	0	0
25/11/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,084.0000	861.0000	(20.572)	0	0	0
25/11/2008	£ / R 2009/03/16	17.80	Put	Currency Future	2,388.0000	2,654.0000	11.139	0	0	0
25/11/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,833.0000	3,127.0000	10.378	0	0	0
25/11/2008	£ / R 2009/03/16	17.70	Put	Currency Future	2,310.0000	2,571.0000	11.299	0	0	0
25/11/2008	£ / R 2009/03/16	18.55	Put	Currency Future	3,002.0000	3,304.0000	10.060	0	0	0
25/11/2008	£ / R 2009/03/16	17.80	Call	Currency Future	402.0000	265.0000	(34.080)	0	0	0
25/11/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,347.0000	3,665.0000	9.501	0	0	0
25/11/2008	£ / R 2009/03/16	17.70	Call	Currency Future	424.0000	282.0000	(33.491)	0	0	0
25/11/2008	£ / R 2009/03/16	18.00	Call	Currency Future	360.0000	234.0000	(35.000)	0	0	0
25/11/2008	£ / R 2009/03/16	17.10	Call	Currency Future	578.0000	403.0000	(30.277)	0	0	0
25/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	210.0000	126.0000	(40.000)	0	0	0
25/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	991.0000	773.0000	(21.998)	0	0	0
25/11/2008	£ / R 2009/03/16	17.40	Call	Currency Future	496.0000	338.0000	(31.855)	0	0	0
25/11/2008	£ / R 2009/03/16	18.00	Put	Currency Future	2,547.0000	2,823.0000	10.836	0	0	0
25/11/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,435.0000	3,757.0000	9.374	0	0	0
25/11/2008	£ / R 2009/03/16	17.30	Put	Currency Future	2,009.0000	2,248.0000	11.896	0	0	0
25/11/2008	£ / R 2009/03/16	19.05	Call	Currency Future	198.0000	118.0000	(40.404)	0	0	0
25/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,726.0000	1,941.0000	12.457	0	0	0
25/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	639.0000	452.0000	(29.264)	0	0	0
25/11/2008	£ / R 2009/03/16	16.80	Call	Currency Future	671.0000	478.0000	(28.763)	0	0	0
25/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,658.0000	1,867.0000	12.606	0	0	0
25/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	639.0000	452.0000	(29.264)	0	0	0
25/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,726.0000	1,941.0000	12.457	0	0	0
25/11/2008	£ / R 2009/03/16	17.00	Call	Currency Future	608.0000	427.0000	(29.770)	0	0	0
25/11/2008	£ / R 2009/03/16	17.00	Put	Currency Future	1,795.0000	2,016.0000	12.312	0	0	0
25/11/2008	£ / R 2009/03/16	17.10	Put	Currency Future	1,865.0000	2,092.0000	12.172	0	0	0
25/11/2008	£ / R 2009/03/16	17.60	Call	Currency Future	447.0000	300.0000	(32.886)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	£ / R 2009/03/16	17.10	Call	Currency Future	578.0000	403.0000	(30.277)	0	0	0
25/11/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,233.0000	2,489.0000	11.464	0	0	0
25/11/2008	£ / R 2009/03/16	17.10	Put	Currency Future	1,865.0000	2,092.0000	12.172	0	0	0
25/11/2008	£ / R 2009/03/16	17.30	Call	Currency Future	522.0000	358.0000	(31.418)	0	0	0
25/11/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,233.0000	2,489.0000	11.464	0	0	0
25/11/2008	£ / R 2009/03/16	17.40	Put	Currency Future	2,083.0000	2,327.0000	11.714	0	0	0
25/11/2008	£ / R 2009/03/16	17.60	Call	Currency Future	447.0000	300.0000	(32.886)	0	0	0
25/11/2008	£ / R 2009/03/16	15.75	Call	Currency Future	1,046.0000	828.0000	(20.841)	0	0	0
25/11/2008	£ / R 2009/03/16	16.55	Put	Currency Future	1,494.0000	1,688.0000	12.985	0	0	0
25/11/2008	£ / R 2009/03/16	15.85	Call	Currency Future	1,009.0000	792.0000	(21.506)	0	0	0
25/11/2008	£ / R 2009/03/16	15.85	Put	Currency Future	1,045.0000	1,231.0000	17.799	0	0	0
25/11/2008	£ / R 2009/03/16	16.55	Call	Currency Future	758.0000	549.0000	(27.573)	0	0	0
25/11/2008	£ / R 2009/03/16	15.75	Put	Currency Future	982.0000	1,167.0000	18.839	0	0	0
25/11/2008	£ / R 2009/06/12			Currency Future	16.1118	15.7031	(2.537)	16.0000	15.6800	7
25/11/2008	£ / R 2009/06/12	15.25	Call	Currency Future	1,739.0000	1,402.0000	(19.379)	0	0	0
25/11/2008	£ / R 2009/06/12	19.15	Call	Currency Future	448.0000	299.0000	(33.259)	0	0	0
25/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,394.0000	1,544.0000	10.760	0	0	0
25/11/2008	£ / R 2009/06/12	15.85	Call	Currency Future	1,435.0000	1,171.0000	(18.397)	0	0	0
25/11/2008	£ / R 2009/06/12	16.50	Put	Currency Future	1,596.0000	1,730.0000	8.396	0	0	0
25/11/2008	£ / R 2009/06/12	16.50	Call	Currency Future	1,208.0000	933.0000	(22.765)	0	0	0
25/11/2008	£ / R 2009/06/12	15.05	Call	Currency Future	1,855.0000	1,510.0000	(18.598)	0	0	0
25/11/2008	£ / R 2009/06/12	15.25	Put	Currency Future	877.0000	949.0000	8.210	0	0	0
25/11/2008	£ / R 2009/06/12	15.05	Put	Currency Future	793.0000	857.0000	8.071	0	0	0
25/11/2008	£ / R 2009/06/12	17.80	Put	Currency Future	2,446.0000	2,644.0000	8.095	0	0	0
25/11/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,460.0000	1,605.0000	9.932	0	0	0
25/11/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,528.0000	1,667.0000	9.097	0	0	0
25/11/2008	£ / R 2009/06/12	15.15	Call	Currency Future	1,796.0000	1,455.0000	(18.987)	0	0	0
25/11/2008	£ / R 2009/06/12	15.20	Put	Currency Future	856.0000	925.0000	8.061	0	0	0
25/11/2008	£ / R 2009/06/12	19.15	Put	Currency Future	3,486.0000	3,746.0000	7.458	0	0	0
25/11/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,089.0000	828.0000	(23.967)	0	0	0
25/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,306.0000	1,047.0000	(19.832)	0	0	0
25/11/2008	£ / R 2009/06/12	16.55	Call	Currency Future	1,187.0000	915.0000	(22.915)	0	0	0
25/11/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,655.0000	1,794.0000	8.399	0	0	0
25/11/2008	£ / R 2009/06/12	15.85	Put	Currency Future	1,174.0000	1,318.0000	12.266	0	0	0
25/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,012.0000	1,129.0000	11.561	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	£ / R 2009/06/12	16.95	Call	Currency Future	1,033.0000	780.0000	(24.492)	0	0	0
25/11/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,574.0000	1,282.0000	(18.551)	0	0	0
25/11/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,341.0000	1,088.0000	(18.867)	0	0	0
25/11/2008	£ / R 2009/06/12	17.80	Call	Currency Future	758.0000	547.0000	(27.836)	0	0	0
25/11/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,378.0000	1,120.0000	(18.723)	0	0	0
25/11/2008	£ / R 2009/06/12	16.95	Put	Currency Future	1,871.0000	2,027.0000	8.338	0	0	0
25/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,240.0000	970.0000	(21.774)	0	0	0
25/11/2008	£ / R 2009/06/12	15.15	Put	Currency Future	835.0000	902.0000	8.024	0	0	0
25/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,036.0000	1,159.0000	11.873	0	0	0
25/11/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,167.0000	897.0000	(23.136)	0	0	0
25/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,330.0000	1,485.0000	11.654	0	0	0
25/11/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,548.0000	1,262.0000	(18.475)	0	0	0
25/11/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,808.0000	1,959.0000	8.352	0	0	0
25/11/2008	£ / R 2009/06/12	17.50	Put	Currency Future	2,235.0000	2,418.0000	8.188	0	0	0
25/11/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,777.0000	1,925.0000	8.329	0	0	0
25/11/2008	£ / R 2009/06/12	16.85	Call	Currency Future	1,070.0000	812.0000	(24.112)	0	0	0
25/11/2008	£ / R 2009/06/12	18.75	Put	Currency Future	3,164.0000	3,406.0000	7.649	0	0	0
25/11/2008	£ / R 2009/06/12	17.50	Call	Currency Future	847.0000	621.0000	(26.682)	0	0	0
25/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,240.0000	970.0000	(21.774)	0	0	0
25/11/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,685.0000	1,826.0000	8.368	0	0	0
25/11/2008	£ / R 2009/06/12	18.25	Call	Currency Future	639.0000	450.0000	(29.577)	0	0	0
25/11/2008	£ / R 2009/06/12	17.65	Call	Currency Future	801.0000	583.0000	(27.216)	0	0	0
25/11/2008	£ / R 2009/06/12	15.20	Call	Currency Future	1,767.0000	1,428.0000	(19.185)	0	0	0
25/11/2008	£ / R 2009/06/12	18.75	Call	Currency Future	525.0000	359.0000	(31.619)	0	0	0
25/11/2008	£ / R 2009/06/12	17.65	Put	Currency Future	2,339.0000	2,530.0000	8.166	0	0	0
25/11/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,266.0000	1,417.0000	11.927	0	0	0
25/11/2008	£ / R 2009/06/12	16.55	Put	Currency Future	1,626.0000	1,761.0000	8.303	0	0	0
25/11/2008	£ / R 2009/06/12	18.25	Put	Currency Future	2,777.0000	2,996.0000	7.886	0	0	0
25/11/2008	£ / R 2009/06/12	15.15	Put	Currency Future	835.0000	902.0000	8.024	0	0	0
25/11/2008	£ / R 2009/06/12	16.65	Call	Currency Future	1,147.0000	879.0000	(23.365)	0	0	0
25/11/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,548.0000	1,262.0000	(18.475)	0	0	0
25/11/2008	£ / R 2009/06/12	18.80	Put	Currency Future	3,203.0000	3,448.0000	7.649	0	0	0
25/11/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,574.0000	1,282.0000	(18.551)	0	0	0
25/11/2008	£ / R 2009/06/12	18.05	Call	Currency Future	689.0000	491.0000	(28.737)	0	0	0
25/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,012.0000	1,129.0000	11.561	0	0	0
25/11/2008	£ / R 2009/06/12	18.50	Call	Currency Future	580.0000	402.0000	(30.690)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,306.0000	1,047.0000	(19.832)	0	0	0
25/11/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,272.0000	1,008.0000	(20.755)	0	0	0
25/11/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,716.0000	1,859.0000	8.333	0	0	0
25/11/2008	£ / R 2009/06/12	18.60	Call	Currency Future	557.0000	384.0000	(31.059)	0	0	0
25/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,204.0000	1,350.0000	12.126	0	0	0
25/11/2008	£ / R 2009/06/12	15.70	Put	Currency Future	1,084.0000	1,221.0000	12.638	0	0	0
25/11/2008	£ / R 2009/06/12	18.80	Call	Currency Future	515.0000	351.0000	(31.845)	0	0	0
25/11/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,528.0000	1,667.0000	9.097	0	0	0
25/11/2008	£ / R 2009/06/12	14.85	Call	Currency Future	1,976.0000	1,623.0000	(17.864)	0	0	0
25/11/2008	£ / R 2009/06/12	18.50	Put	Currency Future	2,968.0000	3,199.0000	7.783	0	0	0
25/11/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,127.0000	862.0000	(23.514)	0	0	0
25/11/2008	£ / R 2009/06/12	15.15	Call	Currency Future	1,796.0000	1,455.0000	(18.987)	0	0	0
25/11/2008	£ / R 2009/06/12	17.25	Put	Currency Future	2,066.0000	2,237.0000	8.277	0	0	0
25/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,394.0000	1,544.0000	10.760	0	0	0
25/11/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,167.0000	897.0000	(23.136)	0	0	0
25/11/2008	£ / R 2009/06/12	15.05	Call	Currency Future	1,855.0000	1,510.0000	(18.598)	0	0	0
25/11/2008	£ / R 2009/06/12	18.60	Put	Currency Future	3,046.0000	3,281.0000	7.715	0	0	0
25/11/2008	£ / R 2009/06/12	18.35	Call	Currency Future	615.0000	430.0000	(30.081)	0	0	0
25/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,455.0000	1,188.0000	(18.351)	0	0	0
25/11/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,655.0000	1,794.0000	8.399	0	0	0
25/11/2008	£ / R 2009/06/12	14.85	Put	Currency Future	714.0000	770.0000	7.843	0	0	0
25/11/2008	£ / R 2009/06/12	18.70	Put	Currency Future	3,124.0000	3,364.0000	7.682	0	0	0
25/11/2008	£ / R 2009/06/12	17.25	Call	Currency Future	928.0000	690.0000	(25.647)	0	0	0
25/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,416.0000	1,153.0000	(18.573)	0	0	0
25/11/2008	£ / R 2009/06/12	19.45	Call	Currency Future	396.0000	260.0000	(34.343)	0	0	0
25/11/2008	£ / R 2009/06/12	14.95	Call	Currency Future	1,915.0000	1,566.0000	(18.225)	0	0	0
25/11/2008	£ / R 2009/06/12	18.70	Call	Currency Future	536.0000	367.0000	(31.530)	0	0	0
25/11/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,378.0000	1,120.0000	(18.723)	0	0	0
25/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,143.0000	1,285.0000	12.423	0	0	0
25/11/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,270.0000	2,455.0000	8.150	0	0	0
25/11/2008	£ / R 2009/06/12	19.55	Call	Currency Future	380.0000	248.0000	(34.737)	0	0	0
25/11/2008	£ / R 2009/06/12	14.95	Put	Currency Future	753.0000	813.0000	7.968	0	0	0
25/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,283.0000	3,532.0000	7.585	0	0	0
25/11/2008	£ / R 2009/06/12	18.35	Put	Currency Future	2,853.0000	3,077.0000	7.851	0	0	0
25/11/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,266.0000	1,417.0000	11.927	0	0	0
25/11/2008	£ / R 2009/06/12	18.40	Put	Currency Future	2,891.0000	3,117.0000	7.817	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	£ / R 2009/06/12	19.45	Put	Currency Future	3,735.0000	4,007.0000	7.282	0	0	0
25/11/2008	£ / R 2009/06/12	15.05	Put	Currency Future	793.0000	857.0000	8.071	0	0	0
25/11/2008	£ / R 2009/06/12	19.20	Call	Currency Future	439.0000	292.0000	(33.485)	0	0	0
25/11/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,522.0000	1,243.0000	(18.331)	0	0	0
25/11/2008	£ / R 2009/06/12	19.00	Put	Currency Future	3,364.0000	3,617.0000	7.521	0	0	0
25/11/2008	£ / R 2009/06/12	19.35	Put	Currency Future	3,651.0000	3,919.0000	7.340	0	0	0
25/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,060.0000	1,190.0000	12.264	0	0	0
25/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	495.0000	335.0000	(32.323)	0	0	0
25/11/2008	£ / R 2009/06/12	19.35	Call	Currency Future	413.0000	272.0000	(34.140)	0	0	0
25/11/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,522.0000	1,243.0000	(18.331)	0	0	0
25/11/2008	£ / R 2009/06/12	19.10	Put	Currency Future	3,445.0000	3,703.0000	7.489	0	0	0
25/11/2008	£ / R 2009/06/12	17.15	Put	Currency Future	2,000.0000	2,166.0000	8.300	0	0	0
25/11/2008	£ / R 2009/06/12	15.10	Call	Currency Future	1,826.0000	1,482.0000	(18.839)	0	0	0
25/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,060.0000	1,190.0000	12.264	0	0	0
25/11/2008	£ / R 2009/06/12	19.55	Put	Currency Future	3,819.0000	4,095.0000	7.227	0	0	0
25/11/2008	£ / R 2009/06/12	16.90	Call	Currency Future	1,051.0000	796.0000	(24.263)	0	0	0
25/11/2008	£ / R 2009/06/12	19.20	Put	Currency Future	3,527.0000	3,789.0000	7.428	0	0	0
25/11/2008	£ / R 2009/06/12	14.90	Put	Currency Future	734.0000	791.0000	7.766	0	0	0
25/11/2008	£ / R 2009/06/12	18.40	Call	Currency Future	603.0000	421.0000	(30.182)	0	0	0
25/11/2008	£ / R 2009/06/12	17.85	Call	Currency Future	744.0000	535.0000	(28.091)	0	0	0
25/11/2008	£ / R 2009/06/12	19.10	Call	Currency Future	457.0000	306.0000	(33.042)	0	0	0
25/11/2008	£ / R 2009/06/12	15.10	Put	Currency Future	814.0000	879.0000	7.985	0	0	0
25/11/2008	£ / R 2009/06/12	19.00	Call	Currency Future	476.0000	320.0000	(32.773)	0	0	0
25/11/2008	£ / R 2009/06/12	18.05	Put	Currency Future	2,628.0000	2,838.0000	7.991	0	0	0
25/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,283.0000	3,532.0000	7.585	0	0	0
25/11/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,839.0000	1,993.0000	8.374	0	0	0
25/11/2008	£ / R 2009/06/12	17.15	Call	Currency Future	962.0000	719.0000	(25.260)	0	0	0
25/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,036.0000	1,159.0000	11.873	0	0	0
25/11/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,945.0000	1,594.0000	(18.046)	0	0	0
25/11/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,554.0000	2,760.0000	8.066	0	0	0
25/11/2008	£ / R 2009/06/12	19.40	Put	Currency Future	3,693.0000	3,963.0000	7.311	0	0	0
25/11/2008	£ / R 2009/06/12	17.00	Put	Currency Future	1,903.0000	2,061.0000	8.303	0	0	0
25/11/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,716.0000	1,859.0000	8.333	0	0	0
25/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,007.0000	1,652.0000	(17.688)	0	0	0
25/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,455.0000	1,188.0000	(18.351)	0	0	0
25/11/2008	£ / R 2009/06/12	19.40	Call	Currency Future	405.0000	266.0000	(34.321)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	£ / R 2009/06/12	17.00	Call	Currency Future	1,015.0000	764.0000	(24.729)	0	0	0
25/11/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,127.0000	862.0000	(23.514)	0	0	0
25/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	899.0000	973.0000	8.231	0	0	0
25/11/2008	£ / R 2009/06/12	15.70	Call	Currency Future	1,496.0000	1,225.0000	(18.115)	0	0	0
25/11/2008	£ / R 2009/06/12	19.30	Put	Currency Future	3,610.0000	3,876.0000	7.368	0	0	0
25/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	696.0000	749.0000	7.615	0	0	0
25/11/2008	£ / R 2009/06/12	17.55	Call	Currency Future	831.0000	608.0000	(26.835)	0	0	0
25/11/2008	£ / R 2009/06/12	19.30	Call	Currency Future	421.0000	279.0000	(33.729)	0	0	0
25/11/2008	£ / R 2009/06/12	15.45	Put	Currency Future	966.0000	1,067.0000	10.455	0	0	0
25/11/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,089.0000	828.0000	(23.967)	0	0	0
25/11/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,711.0000	1,376.0000	(19.579)	0	0	0
25/11/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,133.0000	2,309.0000	8.251	0	0	0
25/11/2008	£ / R 2009/06/12	17.95	Call	Currency Future	716.0000	513.0000	(28.352)	0	0	0
25/11/2008	£ / R 2009/06/12	19.25	Put	Currency Future	3,568.0000	3,832.0000	7.399	0	0	0
25/11/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,256.0000	989.0000	(21.258)	0	0	0
25/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	899.0000	973.0000	8.231	0	0	0
25/11/2008	£ / R 2009/06/12	17.45	Call	Currency Future	863.0000	635.0000	(26.419)	0	0	0
25/11/2008	£ / R 2009/06/12	15.35	Call	Currency Future	1,683.0000	1,357.0000	(19.370)	0	0	0
25/11/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,554.0000	2,760.0000	8.066	0	0	0
25/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	495.0000	335.0000	(32.323)	0	0	0
25/11/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,655.0000	1,339.0000	(19.094)	0	0	0
25/11/2008	£ / R 2009/06/12	19.25	Call	Currency Future	430.0000	285.0000	(33.721)	0	0	0
25/11/2008	£ / R 2009/06/12	16.75	Call	Currency Future	1,108.0000	845.0000	(23.736)	0	0	0
25/11/2008	£ / R 2009/06/12	15.00	Put	Currency Future	773.0000	834.0000	7.891	0	0	0
25/11/2008	£ / R 2009/06/12	15.50	Put	Currency Future	989.0000	1,099.0000	11.122	0	0	0
25/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,143.0000	1,285.0000	12.423	0	0	0
25/11/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,404.0000	3,660.0000	7.521	0	0	0
25/11/2008	£ / R 2009/06/12	16.75	Put	Currency Future	1,746.0000	1,892.0000	8.362	0	0	0
25/11/2008	£ / R 2009/06/12	15.00	Call	Currency Future	1,885.0000	1,537.0000	(18.462)	0	0	0
25/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,007.0000	1,652.0000	(17.688)	0	0	0
25/11/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,518.0000	2,721.0000	8.062	0	0	0
25/11/2008	£ / R 2009/06/12	15.45	Call	Currency Future	1,628.0000	1,320.0000	(18.919)	0	0	0
25/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	696.0000	749.0000	7.615	0	0	0
25/11/2008	£ / R 2009/06/12	15.35	Put	Currency Future	921.0000	1,004.0000	9.012	0	0	0
25/11/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,967.0000	2,130.0000	8.287	0	0	0
25/11/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,945.0000	1,594.0000	(18.046)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	£ / R 2009/06/12	17.95	Call	Currency Future	716.0000	513.0000	(28.352)	0	0	0
25/11/2008	£ / R 2009/06/12	14.90	Put	Currency Future	734.0000	791.0000	7.766	0	0	0
25/11/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,839.0000	1,993.0000	8.374	0	0	0
25/11/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,929.0000	3,158.0000	7.818	0	0	0
25/11/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,494.0000	1,636.0000	9.505	0	0	0
25/11/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,655.0000	1,339.0000	(19.094)	0	0	0
25/11/2008	£ / R 2009/06/12	18.15	Call	Currency Future	664.0000	470.0000	(29.217)	0	0	0
25/11/2008	£ / R 2009/06/12	17.40	Call	Currency Future	879.0000	648.0000	(26.280)	0	0	0
25/11/2008	£ / R 2009/06/12	17.10	Call	Currency Future	979.0000	734.0000	(25.026)	0	0	0
25/11/2008	£ / R 2009/06/12	18.65	Call	Currency Future	547.0000	376.0000	(31.261)	0	0	0
25/11/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,711.0000	1,376.0000	(19.579)	0	0	0
25/11/2008	£ / R 2009/06/12	17.55	Call	Currency Future	831.0000	608.0000	(26.835)	0	0	0
25/11/2008	£ / R 2009/06/12	16.90	Call	Currency Future	1,051.0000	796.0000	(24.263)	0	0	0
25/11/2008	£ / R 2009/06/12	18.65	Put	Currency Future	3,085.0000	3,323.0000	7.715	0	0	0
25/11/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,272.0000	1,008.0000	(20.755)	0	0	0
25/11/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,777.0000	1,925.0000	8.329	0	0	0
25/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	943.0000	1,036.0000	9.862	0	0	0
25/11/2008	£ / R 2009/06/12	16.15	Call	Currency Future	1,324.0000	1,067.0000	(19.411)	0	0	0
25/11/2008	£ / R 2009/06/12	18.85	Call	Currency Future	505.0000	343.0000	(32.079)	0	0	0
25/11/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,460.0000	1,605.0000	9.932	0	0	0
25/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	943.0000	1,036.0000	9.862	0	0	0
25/11/2008	£ / R 2009/06/12	18.85	Put	Currency Future	3,243.0000	3,490.0000	7.616	0	0	0
25/11/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,167.0000	2,345.0000	8.214	0	0	0
25/11/2008	£ / R 2009/06/12	15.50	Call	Currency Future	1,601.0000	1,302.0000	(18.676)	0	0	0
25/11/2008	£ / R 2009/06/12	16.45	Put	Currency Future	1,562.0000	1,698.0000	8.707	0	0	0
25/11/2008	£ / R 2009/06/12	18.95	Put	Currency Future	3,323.0000	3,575.0000	7.584	0	0	0
25/11/2008	£ / R 2009/06/12	15.75	Put	Currency Future	1,114.0000	1,253.0000	12.478	0	0	0
25/11/2008	£ / R 2009/06/12	16.45	Call	Currency Future	1,224.0000	951.0000	(22.304)	0	0	0
25/11/2008	£ / R 2009/06/12	18.95	Call	Currency Future	485.0000	328.0000	(32.371)	0	0	0
25/11/2008	£ / R 2009/06/12	19.05	Call	Currency Future	466.0000	313.0000	(32.833)	0	0	0
25/11/2008	£ / R 2009/06/12	15.75	Call	Currency Future	1,475.0000	1,206.0000	(18.237)	0	0	0
25/11/2008	£ / R 2009/06/12	17.60	Call	Currency Future	816.0000	596.0000	(26.961)	0	0	0
25/11/2008	£ / R 2009/06/12	17.45	Put	Currency Future	2,201.0000	2,381.0000	8.178	0	0	0
25/11/2008	£ / R 2009/06/12	17.70	Call	Currency Future	787.0000	571.0000	(27.446)	0	0	0
25/11/2008	£ / R 2009/06/12	18.10	Put	Currency Future	2,665.0000	2,877.0000	7.955	0	0	0
25/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	0.0000	1,153.0000	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
25/11/2008	£ / R 2009/06/12	18.20	Call	Currency Future	651.0000	460.0000	(29.339)	0	0	0
25/11/2008	£ / R 2009/06/12	16.15	Put	Currency Future	1,362.0000	1,514.0000	11.160	0	0	0
25/11/2008	£ / R 2009/06/12	18.20	Put	Currency Future	2,739.0000	2,956.0000	7.923	0	0	0
25/11/2008	£ / R 2009/06/12	16.05	Call	Currency Future	1,359.0000	1,104.0000	(18.764)	0	0	0
25/11/2008	£ / R 2009/06/12	18.45	Call	Currency Future	591.0000	411.0000	(30.457)	0	0	0
25/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	0.0000	1,350.0000	100.000	0	0	0
25/11/2008	£ / R 2009/06/12	18.10	Call	Currency Future	676.0000	480.0000	(28.994)	0	0	0
25/11/2008	£ / R 2009/06/12	18.55	Call	Currency Future	568.0000	393.0000	(30.810)	0	0	0
25/11/2008	£ / R 2009/06/12	18.00	Put	Currency Future	2,591.0000	2,798.0000	7.989	0	0	0
25/11/2008	£ / R 2009/06/12	15.95	Put	Currency Future	1,235.0000	1,383.0000	11.984	0	0	0
25/11/2008	£ / R 2009/06/12	18.55	Put	Currency Future	3,007.0000	3,240.0000	7.749	0	0	0
25/11/2008	£ / R 2009/06/12	18.15	Call	Currency Future	664.0000	470.0000	(29.217)	0	0	0
25/11/2008	£ / R 2009/06/12	18.00	Call	Currency Future	703.0000	502.0000	(28.592)	0	0	0
25/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,330.0000	1,485.0000	11.654	0	0	0
25/11/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,404.0000	3,660.0000	7.521	0	0	0
25/11/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,702.0000	2,917.0000	7.957	0	0	0
25/11/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,935.0000	2,096.0000	8.320	0	0	0
25/11/2008	£ / R 2009/06/12	17.70	Put	Currency Future	2,375.0000	2,568.0000	8.126	0	0	0
25/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,416.0000	1,153.0000	(18.573)	0	0	0
25/11/2008	£ / R 2009/06/12	17.85	Put	Currency Future	2,482.0000	2,682.0000	8.058	0	0	0
25/11/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,929.0000	3,158.0000	7.818	0	0	0
25/11/2008	£ / R 2009/06/12	17.90	Call	Currency Future	730.0000	524.0000	(28.219)	0	0	0
25/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,204.0000	1,350.0000	12.126	0	0	0
25/11/2008	£ / R 2009/06/12	18.45	Call	Currency Future	591.0000	411.0000	(30.457)	0	0	0
25/11/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,518.0000	2,721.0000	8.062	0	0	0
25/11/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,341.0000	1,088.0000	(18.867)	0	0	0
25/11/2008	£ / R 2009/06/12	17.60	Put	Currency Future	2,304.0000	2,493.0000	8.203	0	0	0
25/11/2008	£ / R 2009/06/12	15.95	Call	Currency Future	1,397.0000	1,136.0000	(18.683)	0	0	0
25/11/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,702.0000	2,917.0000	7.957	0	0	0
25/11/2008	£ / R 2009/06/12	18.65	Call	Currency Future	547.0000	376.0000	(31.261)	0	0	0
25/11/2008	£ / R 2009/06/12	16.25	Put	Currency Future	1,427.0000	1,574.0000	10.301	0	0	0
25/11/2008	£ / R 2009/06/12	16.05	Put	Currency Future	1,298.0000	1,451.0000	11.787	0	0	0
25/11/2008	£ / R 2009/06/12	18.65	Put	Currency Future	3,085.0000	3,323.0000	7.715	0	0	0
25/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	997.0000	749.0000	(24.875)	0	0	0
25/11/2008	£ / R 2009/06/12	16.15	Put	Currency Future	1,362.0000	1,514.0000	11.160	0	0	0
25/11/2008	£ / R 2009/06/12	17.15	Put	Currency Future	2,000.0000	2,166.0000	8.300	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	£ / R	2009/06/12	16.25	Call	Currency Future	1,289.0000	1,027.0000	(20.326)	0	0	0
25/11/2008	£ / R	2009/06/12	16.85	Put	Currency Future	1,808.0000	1,959.0000	8.352	0	0	0
25/11/2008	£ / R	2009/06/12	17.35	Call	Currency Future	895.0000	662.0000	(26.034)	0	0	0
25/11/2008	£ / R	2009/06/12	16.15	Call	Currency Future	1,324.0000	1,067.0000	(19.411)	0	0	0
25/11/2008	£ / R	2009/06/12	16.85	Call	Currency Future	1,070.0000	812.0000	(24.112)	0	0	0
25/11/2008	£ / R	2009/06/12	18.85	Put	Currency Future	3,243.0000	3,490.0000	7.616	0	0	0
25/11/2008	£ / R	2009/06/12	16.35	Call	Currency Future	1,256.0000	989.0000	(21.258)	0	0	0
25/11/2008	£ / R	2009/06/12	18.85	Call	Currency Future	505.0000	343.0000	(32.079)	0	0	0
25/11/2008	£ / R	2009/06/12	16.35	Put	Currency Future	1,494.0000	1,636.0000	9.505	0	0	0
25/11/2008	£ / R	2009/06/12	19.05	Call	Currency Future	466.0000	313.0000	(32.833)	0	0	0
25/11/2008	£ / R	2009/06/12	16.65	Put	Currency Future	1,685.0000	1,826.0000	8.368	0	0	0
25/11/2008	£ / R	2009/06/12	17.05	Put	Currency Future	1,935.0000	2,096.0000	8.320	0	0	0
25/11/2008	£ / R	2009/06/12	17.35	Call	Currency Future	895.0000	662.0000	(26.034)	0	0	0
25/11/2008	£ / R	2009/06/12	17.35	Put	Currency Future	2,133.0000	2,309.0000	8.251	0	0	0
25/11/2008	£ / R	2009/06/12	17.05	Call	Currency Future	997.0000	749.0000	(24.875)	0	0	0
25/11/2008	£ / R	2009/06/12	16.65	Call	Currency Future	1,147.0000	879.0000	(23.365)	0	0	0
25/11/2008	£ / R	2009/06/12	17.15	Call	Currency Future	962.0000	719.0000	(25.260)	0	0	0
25/11/2008	£ / R	2009/06/12	17.90	Call	Currency Future	730.0000	524.0000	(28.219)	0	0	0
25/11/2008	£ / R	2009/06/12	17.40	Put	Currency Future	2,167.0000	2,345.0000	8.214	0	0	0
25/11/2008	£ / R	2009/06/12	17.55	Put	Currency Future	2,270.0000	2,455.0000	8.150	0	0	0
25/11/2008	£ / R	2009/06/12	17.30	Put	Currency Future	2,099.0000	2,272.0000	8.242	0	0	0
25/11/2008	£ / R	2009/06/12	17.40	Call	Currency Future	879.0000	648.0000	(26.280)	0	0	0
25/11/2008	£ / R	2009/06/12	17.20	Call	Currency Future	945.0000	704.0000	(25.503)	0	0	0
25/11/2008	£ / R	2009/06/12	17.10	Put	Currency Future	1,967.0000	2,130.0000	8.287	0	0	0
25/11/2008	£ / R	2009/06/12	17.20	Put	Currency Future	2,033.0000	2,201.0000	8.264	0	0	0
25/11/2008	£ / R	2009/06/12	17.10	Call	Currency Future	979.0000	734.0000	(25.026)	0	0	0
25/11/2008	£ / R	2009/06/12	17.30	Call	Currency Future	911.0000	676.0000	(25.796)	0	0	0
25/11/2008	€ / R	2008/12/12			Currency Future	13.1570	12.8344	(2.452)	12.9000	12.7600	34,288
25/11/2008	€ / R	2008/12/12	14.25	Put	Currency Future	1,257.0000	1,503.0000	19.570	0	0	0
25/11/2008	€ / R	2008/12/12	11.10	Call	Currency Future	2,073.0000	1,757.0000	(15.244)	0	0	0
25/11/2008	€ / R	2008/12/12	9.90	Call	Currency Future	3,261.0000	2,940.0000	(9.844)	0	0	0
25/11/2008	€ / R	2008/12/12	14.45	Call	Currency Future	137.0000	71.0000	(48.175)	0	0	0
25/11/2008	€ / R	2008/12/12	12.80	Put	Currency Future	252.0000	358.0000	42.063	0	0	0
25/11/2008	€ / R	2008/12/12	14.60	Call	Currency Future	120.0000	58.0000	(51.667)	0	0	0
25/11/2008	€ / R	2008/12/12	15.10	Call	Currency Future	69.0000	28.0000	(59.420)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	€ / R 2008/12/12	11.90	Put	Currency Future	48.0000	57.0000	18.750	0	0	0
25/11/2008	€ / R 2008/12/12	14.45	Put	Currency Future	1,430.0000	1,686.0000	17.902	0	0	0
25/11/2008	€ / R 2008/12/12	17.00	Call	Currency Future	12.0000	4.0000	(66.667)	0	0	0
25/11/2008	€ / R 2008/12/12	15.90	Put	Currency Future	2,774.0000	3,083.0000	11.139	0	0	0
25/11/2008	€ / R 2008/12/12	9.80	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
25/11/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,877.0000	1,563.0000	(16.729)	0	0	0
25/11/2008	€ / R 2008/12/12	14.35	Put	Currency Future	1,343.0000	1,595.0000	18.764	0	0	0
25/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	609.0000	392.0000	(35.632)	0	0	0
25/11/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,563.0000	1,823.0000	16.635	0	0	0
25/11/2008	€ / R 2008/12/12	16.70	Call	Currency Future	17.0000	6.0000	(64.706)	0	0	0
25/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	40.0000	51.0000	27.500	0	0	0
25/11/2008	€ / R 2008/12/12	14.35	Call	Currency Future	150.0000	80.0000	(46.667)	0	0	0
25/11/2008	€ / R 2008/12/12	14.00	Put	Currency Future	1,049.0000	1,279.0000	21.926	0	0	0
25/11/2008	€ / R 2008/12/12	15.40	Put	Currency Future	2,290.0000	2,587.0000	12.969	0	0	0
25/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
25/11/2008	€ / R 2008/12/12	13.60	Put	Currency Future	735.0000	938.0000	27.619	0	0	0
25/11/2008	€ / R 2008/12/12	14.00	Call	Currency Future	206.0000	113.0000	(45.146)	0	0	0
25/11/2008	€ / R 2008/12/12	15.40	Call	Currency Future	47.0000	22.0000	(53.191)	0	0	0
25/11/2008	€ / R 2008/12/12	9.50	Call	Currency Future	3,658.0000	3,337.0000	(8.775)	0	0	0
25/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,300.0000	1,549.0000	19.154	0	0	0
25/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	20.0000	29.0000	45.000	0	0	0
25/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	245.0000	139.0000	(43.265)	0	0	0
25/11/2008	€ / R 2008/12/12	12.75	Call	Currency Future	638.0000	415.0000	(34.953)	0	0	0
25/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	157.0000	84.0000	(46.497)	0	0	0
25/11/2008	€ / R 2008/12/12	16.20	Put	Currency Future	3,070.0000	3,378.0000	10.033	0	0	0
25/11/2008	€ / R 2008/12/12	11.10	Put	Currency Future	16.0000	23.0000	43.750	0	0	0
25/11/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,305.0000	992.0000	(23.985)	0	0	0
25/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,780.0000	1,466.0000	(17.640)	0	0	0
25/11/2008	€ / R 2008/12/12	16.55	Call	Currency Future	21.0000	8.0000	(61.905)	0	0	0
25/11/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,131.0000	1,368.0000	20.955	0	0	0
25/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	111.0000	175.0000	57.658	0	0	0
25/11/2008	€ / R 2008/12/12	13.90	Put	Currency Future	967.0000	1,191.0000	23.164	0	0	0
25/11/2008	€ / R 2008/12/12	17.00	Put	Currency Future	3,855.0000	4,169.0000	8.145	0	0	0
25/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	157.0000	84.0000	(46.497)	0	0	0
25/11/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,397.0000	1,085.0000	(22.334)	0	0	0
25/11/2008	€ / R 2008/12/12	16.55	Put	Currency Future	3,414.0000	3,723.0000	9.051	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	€ / R 2008/12/12	14.10	Call	Currency Future	188.0000	102.0000	(45.745)	0	0	0
25/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	868.0000	609.0000	(29.839)	0	0	0
25/11/2008	€ / R 2008/12/12	13.70	Put	Currency Future	810.0000	1,020.0000	25.926	0	0	0
25/11/2008	€ / R 2008/12/12	16.20	Call	Currency Future	27.0000	13.0000	(51.852)	0	0	0
25/11/2008	€ / R 2008/12/12	15.10	Put	Currency Future	2,012.0000	2,294.0000	14.016	0	0	0
25/11/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,563.0000	1,823.0000	16.635	0	0	0
25/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	23.0000	32.0000	39.130	0	0	0
25/11/2008	€ / R 2008/12/12	15.75	Call	Currency Future	33.0000	18.0000	(45.455)	0	0	0
25/11/2008	€ / R 2008/12/12	13.80	Put	Currency Future	888.0000	1,105.0000	24.437	0	0	0
25/11/2008	€ / R 2008/12/12	13.70	Call	Currency Future	267.0000	155.0000	(41.948)	0	0	0
25/11/2008	€ / R 2008/12/12	10.30	Call	Currency Future	2,864.0000	2,543.0000	(11.208)	0	0	0
25/11/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,567.0000	2,246.0000	(12.505)	0	0	0
25/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	40.0000	51.0000	27.500	0	0	0
25/11/2008	€ / R 2008/12/12	15.75	Put	Currency Future	2,626.0000	2,934.0000	11.729	0	0	0
25/11/2008	€ / R 2008/12/12	13.60	Call	Currency Future	292.0000	172.0000	(41.096)	0	0	0
25/11/2008	€ / R 2008/12/12	13.90	Call	Currency Future	224.0000	125.0000	(44.196)	0	0	0
25/11/2008	€ / R 2008/12/12	16.00	Put	Currency Future	2,873.0000	3,182.0000	10.755	0	0	0
25/11/2008	€ / R 2008/12/12	15.90	Call	Currency Future	31.0000	17.0000	(45.161)	0	0	0
25/11/2008	€ / R 2008/12/12	10.60	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
25/11/2008	€ / R 2008/12/12	14.25	Call	Currency Future	164.0000	88.0000	(46.341)	0	0	0
25/11/2008	€ / R 2008/12/12	16.00	Call	Currency Future	30.0000	17.0000	(43.333)	0	0	0
25/11/2008	€ / R 2008/12/12	14.60	Call	Currency Future	120.0000	58.0000	(51.667)	0	0	0
25/11/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,397.0000	1,085.0000	(22.334)	0	0	0
25/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,300.0000	1,549.0000	19.154	0	0	0
25/11/2008	€ / R 2008/12/12	9.60	Call	Currency Future	3,559.0000	3,238.0000	(9.019)	0	0	0
25/11/2008	€ / R 2008/12/12	9.80	Call	Currency Future	3,360.0000	3,039.0000	(9.554)	0	0	0
25/11/2008	€ / R 2008/12/12	12.25	Call	Currency Future	994.0000	710.0000	(28.571)	0	0	0
25/11/2008	€ / R 2008/12/12	12.65	Call	Currency Future	698.0000	465.0000	(33.381)	0	0	0
25/11/2008	€ / R 2008/12/12	14.50	Call	Currency Future	131.0000	66.0000	(49.618)	0	0	0
25/11/2008	€ / R 2008/12/12	9.60	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
25/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
25/11/2008	€ / R 2008/12/12	12.25	Put	Currency Future	87.0000	125.0000	43.678	0	0	0
25/11/2008	€ / R 2008/12/12	12.50	Put	Currency Future	140.0000	213.0000	52.143	0	0	0
25/11/2008	€ / R 2008/12/12	12.50	Call	Currency Future	797.0000	548.0000	(31.242)	0	0	0
25/11/2008	€ / R 2008/12/12	10.40	Call	Currency Future	2,765.0000	2,444.0000	(11.609)	0	0	0
25/11/2008	€ / R 2008/12/12	12.75	Put	Currency Future	231.0000	331.0000	43.290	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,125.0000	820.0000	(27.111)	0	0	0
25/11/2008	€ / R 2008/12/12	14.40	Put	Currency Future	1,386.0000	1,641.0000	18.398	0	0	0
25/11/2008	€ / R 2008/12/12	10.60	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
25/11/2008	€ / R 2008/12/12	10.40	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
25/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,585.0000	1,274.0000	(19.621)	0	0	0
25/11/2008	€ / R 2008/12/12	11.20	Call	Currency Future	1,975.0000	1,660.0000	(15.949)	0	0	0
25/11/2008	€ / R 2008/12/12	12.60	Put	Currency Future	173.0000	257.0000	48.555	0	0	0
25/11/2008	€ / R 2008/12/12	13.55	Call	Currency Future	305.0000	181.0000	(40.656)	0	0	0
25/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	28.0000	40.0000	42.857	0	0	0
25/11/2008	€ / R 2008/12/12	15.20	Put	Currency Future	2,104.0000	2,390.0000	13.593	0	0	0
25/11/2008	€ / R 2008/12/12	14.50	Put	Currency Future	1,474.0000	1,732.0000	17.503	0	0	0
25/11/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,567.0000	2,246.0000	(12.505)	0	0	0
25/11/2008	€ / R 2008/12/12	15.20	Call	Currency Future	61.0000	24.0000	(60.656)	0	0	0
25/11/2008	€ / R 2008/12/12	13.95	Put	Currency Future	1,008.0000	1,235.0000	22.520	0	0	0
25/11/2008	€ / R 2008/12/12	12.65	Put	Currency Future	191.0000	280.0000	46.597	0	0	0
25/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	94.0000	141.0000	50.000	0	0	0
25/11/2008	€ / R 2008/12/12	11.00	Call	Currency Future	2,172.0000	1,854.0000	(14.641)	0	0	0
25/11/2008	€ / R 2008/12/12	11.20	Put	Currency Future	18.0000	26.0000	44.444	0	0	0
25/11/2008	€ / R 2008/12/12	12.60	Call	Currency Future	730.0000	491.0000	(32.740)	0	0	0
25/11/2008	€ / R 2008/12/12	14.05	Call	Currency Future	197.0000	107.0000	(45.685)	0	0	0
25/11/2008	€ / R 2008/12/12	13.00	Call	Currency Future	506.0000	317.0000	(37.352)	0	0	0
25/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	68.0000	86.0000	26.471	0	0	0
25/11/2008	€ / R 2008/12/12	14.40	Call	Currency Future	143.0000	76.0000	(46.853)	0	0	0
25/11/2008	€ / R 2008/12/12	17.40	Call	Currency Future	7.0000	2.0000	(71.429)	0	0	0
25/11/2008	€ / R 2008/12/12	14.05	Put	Currency Future	1,090.0000	1,323.0000	21.376	0	0	0
25/11/2008	€ / R 2008/12/12	13.95	Call	Currency Future	215.0000	119.0000	(44.651)	0	0	0
25/11/2008	€ / R 2008/12/12	12.70	Put	Currency Future	210.0000	305.0000	45.238	0	0	0
25/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	951.0000	675.0000	(29.022)	0	0	0
25/11/2008	€ / R 2008/12/12	14.95	Put	Currency Future	1,877.0000	2,151.0000	14.598	0	0	0
25/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	927.0000	1,148.0000	23.840	0	0	0
25/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	234.0000	132.0000	(43.590)	0	0	0
25/11/2008	€ / R 2008/12/12	11.90	Put	Currency Future	48.0000	57.0000	18.750	0	0	0
25/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	94.0000	141.0000	50.000	0	0	0
25/11/2008	€ / R 2008/12/12	13.55	Put	Currency Future	698.0000	896.0000	28.367	0	0	0
25/11/2008	€ / R 2008/12/12	12.70	Call	Currency Future	667.0000	439.0000	(34.183)	0	0	0
25/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	951.0000	675.0000	(29.022)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	€ / R 2008/12/12	13.75	Call	Currency Future	256.0000	147.0000	(42.578)	0	0	0
25/11/2008	€ / R 2008/12/12	15.95	Put	Currency Future	2,823.0000	3,133.0000	10.981	0	0	0
25/11/2008	€ / R 2008/12/12	13.75	Put	Currency Future	849.0000	1,062.0000	25.088	0	0	0
25/11/2008	€ / R 2008/12/12	15.95	Call	Currency Future	30.0000	17.0000	(43.333)	0	0	0
25/11/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,305.0000	992.0000	(23.985)	0	0	0
25/11/2008	€ / R 2008/12/12	9.85	Call	Currency Future	3,310.0000	2,989.0000	(9.698)	0	0	0
25/11/2008	€ / R 2008/12/12	16.70	Put	Currency Future	3,560.0000	3,872.0000	8.764	0	0	0
25/11/2008	€ / R 2008/12/12	9.55	Call	Currency Future	3,608.0000	3,288.0000	(8.869)	0	0	0
25/11/2008	€ / R 2008/12/12	11.00	Put	Currency Future	15.0000	20.0000	33.333	0	0	0
25/11/2008	€ / R 2008/12/12	15.90	Put	Currency Future	2,774.0000	3,083.0000	11.139	0	0	0
25/11/2008	€ / R 2008/12/12	12.45	Put	Currency Future	125.0000	193.0000	54.400	0	0	0
25/11/2008	€ / R 2008/12/12	13.40	Call	Currency Future	349.0000	210.0000	(39.828)	0	0	0
25/11/2008	€ / R 2008/12/12	15.90	Call	Currency Future	31.0000	17.0000	(45.161)	0	0	0
25/11/2008	€ / R 2008/12/12	12.45	Call	Currency Future	832.0000	578.0000	(30.529)	0	0	0
25/11/2008	€ / R 2008/12/12	16.60	Put	Currency Future	3,463.0000	3,773.0000	8.952	0	0	0
25/11/2008	€ / R 2008/12/12	9.55	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
25/11/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,351.0000	1,038.0000	(23.168)	0	0	0
25/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	102.0000	157.0000	53.922	0	0	0
25/11/2008	€ / R 2008/12/12	13.45	Call	Currency Future	334.0000	200.0000	(40.120)	0	0	0
25/11/2008	€ / R 2008/12/12	13.05	Call	Currency Future	483.0000	301.0000	(37.681)	0	0	0
25/11/2008	€ / R 2008/12/12	16.60	Call	Currency Future	20.0000	7.0000	(65.000)	0	0	0
25/11/2008	€ / R 2008/12/12	11.85	Put	Currency Future	44.0000	54.0000	22.727	0	0	0
25/11/2008	€ / R 2008/12/12	12.20	Put	Currency Future	80.0000	111.0000	38.750	0	0	0
25/11/2008	€ / R 2008/12/12	15.80	Put	Currency Future	2,675.0000	2,984.0000	11.551	0	0	0
25/11/2008	€ / R 2008/12/12	10.35	Call	Currency Future	2,814.0000	2,493.0000	(11.407)	0	0	0
25/11/2008	€ / R 2008/12/12	12.20	Call	Currency Future	1,037.0000	745.0000	(28.158)	0	0	0
25/11/2008	€ / R 2008/12/12	13.00	Put	Currency Future	349.0000	483.0000	38.395	0	0	0
25/11/2008	€ / R 2008/12/12	13.05	Put	Currency Future	376.0000	517.0000	37.500	0	0	0
25/11/2008	€ / R 2008/12/12	15.80	Call	Currency Future	32.0000	18.0000	(43.750)	0	0	0
25/11/2008	€ / R 2008/12/12	11.15	Call	Currency Future	2,024.0000	1,708.0000	(15.613)	0	0	0
25/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	909.0000	641.0000	(29.483)	0	0	0
25/11/2008	€ / R 2008/12/12	13.05	Put	Currency Future	376.0000	517.0000	37.500	0	0	0
25/11/2008	€ / R 2008/12/12	15.00	Put	Currency Future	1,922.0000	2,198.0000	14.360	0	0	0
25/11/2008	€ / R 2008/12/12	9.85	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
25/11/2008	€ / R 2008/12/12	15.15	Put	Currency Future	2,058.0000	2,342.0000	13.800	0	0	0
25/11/2008	€ / R 2008/12/12	17.40	Put	Currency Future	4,250.0000	4,568.0000	7.482	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	€ / R 2008/12/12	10.65	Call	Currency Future	2,517.0000	2,197.0000	(12.714)	0	0	0
25/11/2008	€ / R 2008/12/12	15.15	Call	Currency Future	65.0000	26.0000	(60.000)	0	0	0
25/11/2008	€ / R 2008/12/12	13.10	Call	Currency Future	460.0000	286.0000	(37.826)	0	0	0
25/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	592.0000	775.0000	30.912	0	0	0
25/11/2008	€ / R 2008/12/12	10.65	Put	Currency Future	10.0000	13.0000	30.000	0	0	0
25/11/2008	€ / R 2008/12/12	11.15	Put	Currency Future	17.0000	24.0000	41.176	0	0	0
25/11/2008	€ / R 2008/12/12	10.70	Put	Currency Future	11.0000	14.0000	27.273	0	0	0
25/11/2008	€ / R 2008/12/12	12.55	Call	Currency Future	763.0000	519.0000	(31.979)	0	0	0
25/11/2008	€ / R 2008/12/12	15.00	Call	Currency Future	79.0000	33.0000	(58.228)	0	0	0
25/11/2008	€ / R 2008/12/12	10.35	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
25/11/2008	€ / R 2008/12/12	10.85	Put	Currency Future	13.0000	16.0000	23.077	0	0	0
25/11/2008	€ / R 2008/12/12	12.90	Put	Currency Future	299.0000	418.0000	39.799	0	0	0
25/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	102.0000	157.0000	53.922	0	0	0
25/11/2008	€ / R 2008/12/12	10.05	Call	Currency Future	3,112.0000	2,791.0000	(10.315)	0	0	0
25/11/2008	€ / R 2008/12/12	12.90	Call	Currency Future	556.0000	353.0000	(36.511)	0	0	0
25/11/2008	€ / R 2008/12/12	9.50	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
25/11/2008	€ / R 2008/12/12	14.85	Call	Currency Future	95.0000	41.0000	(56.842)	0	0	0
25/11/2008	€ / R 2008/12/12	16.25	Put	Currency Future	3,120.0000	3,427.0000	9.840	0	0	0
25/11/2008	€ / R 2008/12/12	10.05	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
25/11/2008	€ / R 2008/12/12	13.45	Put	Currency Future	627.0000	815.0000	29.984	0	0	0
25/11/2008	€ / R 2008/12/12	16.25	Call	Currency Future	27.0000	12.0000	(55.556)	0	0	0
25/11/2008	€ / R 2008/12/12	9.90	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
25/11/2008	€ / R 2008/12/12	14.85	Put	Currency Future	1,788.0000	2,056.0000	14.989	0	0	0
25/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	68.0000	86.0000	26.471	0	0	0
25/11/2008	€ / R 2008/12/12	15.45	Put	Currency Future	2,337.0000	2,637.0000	12.837	0	0	0
25/11/2008	€ / R 2008/12/12	10.85	Call	Currency Future	2,320.0000	2,001.0000	(13.750)	0	0	0
25/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,125.0000	820.0000	(27.111)	0	0	0
25/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	909.0000	641.0000	(29.483)	0	0	0
25/11/2008	€ / R 2008/12/12	15.45	Call	Currency Future	44.0000	21.0000	(52.273)	0	0	0
25/11/2008	€ / R 2008/12/12	15.65	Call	Currency Future	35.0000	19.0000	(45.714)	0	0	0
25/11/2008	€ / R 2008/12/12	11.55	Call	Currency Future	1,634.0000	1,322.0000	(19.094)	0	0	0
25/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	234.0000	132.0000	(43.590)	0	0	0
25/11/2008	€ / R 2008/12/12	12.55	Put	Currency Future	156.0000	235.0000	50.641	0	0	0
25/11/2008	€ / R 2008/12/12	16.45	Call	Currency Future	24.0000	9.0000	(62.500)	0	0	0
25/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	927.0000	1,148.0000	23.840	0	0	0
25/11/2008	€ / R 2008/12/12	11.65	Put	Currency Future	31.0000	42.0000	35.484	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
25/11/2008	€ / R 2008/12/12	14.65	Put	Currency Future	1,607.0000	1,869.0000	16.304	0	0	0
25/11/2008	€ / R 2008/12/12	13.40	Call	Currency Future	349.0000	210.0000	(39.828)	0	0	0
25/11/2008	€ / R 2008/12/12	14.65	Call	Currency Future	114.0000	54.0000	(52.632)	0	0	0
25/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	592.0000	775.0000	30.912	0	0	0
25/11/2008	€ / R 2008/12/12	13.20	Call	Currency Future	419.0000	257.0000	(38.663)	0	0	0
25/11/2008	€ / R 2008/12/12	10.30	Call	Currency Future	2,864.0000	2,543.0000	(11.208)	0	0	0
25/11/2008	€ / R 2008/12/12	11.65	Call	Currency Future	1,538.0000	1,227.0000	(20.221)	0	0	0
25/11/2008	€ / R 2008/12/12	13.20	Put	Currency Future	462.0000	623.0000	34.848	0	0	0
25/11/2008	€ / R 2008/12/12	13.10	Put	Currency Future	403.0000	551.0000	36.725	0	0	0
25/11/2008	€ / R 2008/12/12	15.85	Put	Currency Future	2,725.0000	3,033.0000	11.303	0	0	0
25/11/2008	€ / R 2008/12/12	10.15	Call	Currency Future	3,013.0000	2,691.0000	(10.687)	0	0	0
25/11/2008	€ / R 2008/12/12	15.85	Call	Currency Future	32.0000	18.0000	(43.750)	0	0	0
25/11/2008	€ / R 2008/12/12	13.30	Put	Currency Future	525.0000	698.0000	32.952	0	0	0
25/11/2008	€ / R 2008/12/12	11.75	Call	Currency Future	1,444.0000	1,132.0000	(21.607)	0	0	0
25/11/2008	€ / R 2008/12/12	15.05	Put	Currency Future	1,967.0000	2,246.0000	14.184	0	0	0
25/11/2008	€ / R 2008/12/12	10.95	Call	Currency Future	2,221.0000	1,903.0000	(14.318)	0	0	0
25/11/2008	€ / R 2008/12/12	13.30	Call	Currency Future	382.0000	232.0000	(39.267)	0	0	0
25/11/2008	€ / R 2008/12/12	13.05	Call	Currency Future	483.0000	301.0000	(37.681)	0	0	0
25/11/2008	€ / R 2008/12/12	10.15	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
25/11/2008	€ / R 2008/12/12	12.80	Put	Currency Future	252.0000	358.0000	42.063	0	0	0
25/11/2008	€ / R 2008/12/12	12.85	Call	Currency Future	582.0000	372.0000	(36.082)	0	0	0
25/11/2008	€ / R 2008/12/12	15.65	Put	Currency Future	2,528.0000	2,835.0000	12.144	0	0	0
25/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	609.0000	392.0000	(35.632)	0	0	0
25/11/2008	€ / R 2008/12/12	12.85	Put	Currency Future	275.0000	387.0000	40.727	0	0	0
25/11/2008	€ / R 2008/12/12	9.45	Call	Currency Future	3,708.0000	3,387.0000	(8.657)	0	0	0
25/11/2008	€ / R 2008/12/12	13.65	Call	Currency Future	279.0000	163.0000	(41.577)	0	0	0
25/11/2008	€ / R 2008/12/12	9.45	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
25/11/2008	€ / R 2008/12/12	10.25	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
25/11/2008	€ / R 2008/12/12	16.45	Put	Currency Future	3,317.0000	3,624.0000	9.255	0	0	0
25/11/2008	€ / R 2008/12/12	11.70	Put	Currency Future	34.0000	45.0000	32.353	0	0	0
25/11/2008	€ / R 2008/12/12	15.05	Call	Currency Future	74.0000	30.0000	(59.459)	0	0	0
25/11/2008	€ / R 2008/12/12	12.15	Put	Currency Future	73.0000	98.0000	34.247	0	0	0
25/11/2008	€ / R 2008/12/12	11.05	Put	Currency Future	16.0000	21.0000	31.250	0	0	0
25/11/2008	€ / R 2008/12/12	12.15	Call	Currency Future	1,080.0000	782.0000	(27.593)	0	0	0
25/11/2008	€ / R 2008/12/12	11.05	Call	Currency Future	2,123.0000	1,806.0000	(14.932)	0	0	0
25/11/2008	€ / R 2008/12/12	10.25	Call	Currency Future	2,913.0000	2,592.0000	(11.020)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	€ / R 2008/12/12	12.05	Call	Currency Future	1,169.0000	859.0000	(26.518)	0	0	0
25/11/2008	€ / R 2008/12/12	10.70	Call	Currency Future	2,468.0000	2,148.0000	(12.966)	0	0	0
25/11/2008	€ / R 2008/12/12	12.05	Put	Currency Future	62.0000	75.0000	20.968	0	0	0
25/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	111.0000	175.0000	57.658	0	0	0
25/11/2008	€ / R 2008/12/12	9.70	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
25/11/2008	€ / R 2008/12/12	11.75	Put	Currency Future	37.0000	48.0000	29.730	0	0	0
25/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	868.0000	609.0000	(29.839)	0	0	0
25/11/2008	€ / R 2008/12/12	11.70	Call	Currency Future	1,491.0000	1,179.0000	(20.926)	0	0	0
25/11/2008	€ / R 2008/12/12	11.55	Put	Currency Future	27.0000	38.0000	40.741	0	0	0
25/11/2008	€ / R 2008/12/12	13.65	Put	Currency Future	772.0000	979.0000	26.813	0	0	0
25/11/2008	€ / R 2008/12/12	10.00	Call	Currency Future	3,162.0000	2,840.0000	(10.183)	0	0	0
25/11/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,131.0000	1,368.0000	20.955	0	0	0
25/11/2008	€ / R 2008/12/12	10.00	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
25/11/2008	€ / R 2008/12/12	14.80	Call	Currency Future	100.0000	44.0000	(56.000)	0	0	0
25/11/2008	€ / R 2008/12/12	10.80	Put	Currency Future	12.0000	15.0000	25.000	0	0	0
25/11/2008	€ / R 2008/12/12	10.80	Call	Currency Future	2,369.0000	2,050.0000	(13.466)	0	0	0
25/11/2008	€ / R 2008/12/12	17.70	Put	Currency Future	4,548.0000	4,867.0000	7.014	0	0	0
25/11/2008	€ / R 2008/12/12	14.10	Call	Currency Future	188.0000	102.0000	(45.745)	0	0	0
25/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	21.0000	30.0000	42.857	0	0	0
25/11/2008	€ / R 2008/12/12	15.35	Call	Currency Future	50.0000	22.0000	(56.000)	0	0	0
25/11/2008	€ / R 2008/12/12	15.35	Put	Currency Future	2,243.0000	2,538.0000	13.152	0	0	0
25/11/2008	€ / R 2008/12/12	11.50	Call	Currency Future	1,682.0000	1,370.0000	(18.549)	0	0	0
25/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,828.0000	1,515.0000	(17.123)	0	0	0
25/11/2008	€ / R 2008/12/12	15.50	Call	Currency Future	41.0000	21.0000	(48.780)	0	0	0
25/11/2008	€ / R 2008/12/12	14.70	Put	Currency Future	1,653.0000	1,916.0000	15.910	0	0	0
25/11/2008	€ / R 2008/12/12	13.50	Put	Currency Future	662.0000	855.0000	29.154	0	0	0
25/11/2008	€ / R 2008/12/12	14.70	Call	Currency Future	110.0000	50.0000	(54.545)	0	0	0
25/11/2008	€ / R 2008/12/12	11.50	Put	Currency Future	25.0000	36.0000	44.000	0	0	0
25/11/2008	€ / R 2008/12/12	15.50	Put	Currency Future	2,384.0000	2,686.0000	12.668	0	0	0
25/11/2008	€ / R 2008/12/12	14.15	Call	Currency Future	180.0000	97.0000	(46.111)	0	0	0
25/11/2008	€ / R 2008/12/12	14.80	Put	Currency Future	1,743.0000	2,009.0000	15.261	0	0	0
25/11/2008	€ / R 2008/12/12	13.50	Call	Currency Future	319.0000	190.0000	(40.439)	0	0	0
25/11/2008	€ / R 2008/12/12	16.30	Call	Currency Future	26.0000	11.0000	(57.692)	0	0	0
25/11/2008	€ / R 2008/12/12	16.15	Call	Currency Future	28.0000	14.0000	(50.000)	0	0	0
25/11/2008	€ / R 2008/12/12	14.15	Put	Currency Future	1,173.0000	1,413.0000	20.460	0	0	0
25/11/2008	€ / R 2008/12/12	16.95	Put	Currency Future	3,805.0000	4,120.0000	8.279	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	€ / R 2008/12/12	16.90	Call	Currency Future	13.0000	4.0000	(69.231)	0	0	0
25/11/2008	€ / R 2008/12/12	16.30	Put	Currency Future	3,169.0000	3,477.0000	9.719	0	0	0
25/11/2008	€ / R 2008/12/12	14.20	Call	Currency Future	171.0000	92.0000	(46.199)	0	0	0
25/11/2008	€ / R 2008/12/12	16.90	Put	Currency Future	3,756.0000	4,070.0000	8.360	0	0	0
25/11/2008	€ / R 2008/12/12	17.70	Call	Currency Future	5.0000	1.0000	(80.000)	0	0	0
25/11/2008	€ / R 2008/12/12	15.60	Call	Currency Future	36.0000	20.0000	(44.444)	0	0	0
25/11/2008	€ / R 2008/12/12	14.20	Put	Currency Future	1,214.0000	1,458.0000	20.099	0	0	0
25/11/2008	€ / R 2008/12/12	16.10	Put	Currency Future	2,971.0000	3,280.0000	10.401	0	0	0
25/11/2008	€ / R 2008/12/12	16.40	Call	Currency Future	25.0000	9.0000	(64.000)	0	0	0
25/11/2008	€ / R 2008/12/12	16.10	Call	Currency Future	28.0000	15.0000	(46.429)	0	0	0
25/11/2008	€ / R 2008/12/12	10.50	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
25/11/2008	€ / R 2008/12/12	15.30	Put	Currency Future	2,197.0000	2,489.0000	13.291	0	0	0
25/11/2008	€ / R 2008/12/12	10.50	Call	Currency Future	2,666.0000	2,345.0000	(12.041)	0	0	0
25/11/2008	€ / R 2008/12/12	17.75	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
25/11/2008	€ / R 2008/12/12	10.95	Put	Currency Future	14.0000	19.0000	35.714	0	0	0
25/11/2008	€ / R 2008/12/12	14.55	Call	Currency Future	125.0000	62.0000	(50.400)	0	0	0
25/11/2008	€ / R 2008/12/12	17.75	Put	Currency Future	4,597.0000	4,917.0000	6.961	0	0	0
25/11/2008	€ / R 2008/12/12	15.30	Call	Currency Future	54.0000	23.0000	(57.407)	0	0	0
25/11/2008	€ / R 2008/12/12	13.80	Put	Currency Future	888.0000	1,105.0000	24.437	0	0	0
25/11/2008	€ / R 2008/12/12	16.95	Call	Currency Future	12.0000	4.0000	(66.667)	0	0	0
25/11/2008	€ / R 2008/12/12	16.15	Put	Currency Future	3,021.0000	3,329.0000	10.195	0	0	0
25/11/2008	€ / R 2008/12/12	14.55	Put	Currency Future	1,518.0000	1,777.0000	17.062	0	0	0
25/11/2008	€ / R 2008/12/12	9.70	Call	Currency Future	3,459.0000	3,138.0000	(9.280)	0	0	0
25/11/2008	€ / R 2008/12/12	16.40	Put	Currency Future	3,268.0000	3,575.0000	9.394	0	0	0
25/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	245.0000	139.0000	(43.265)	0	0	0
25/11/2008	€ / R 2008/12/12	15.60	Put	Currency Future	2,479.0000	2,785.0000	12.344	0	0	0
25/11/2008	€ / R 2008/12/12	12.55	Call	Currency Future	763.0000	519.0000	(31.979)	0	0	0
25/11/2008	€ / R 2008/12/12	12.55	Put	Currency Future	156.0000	235.0000	50.641	0	0	0
25/11/2008	€ / R 2008/12/12	14.95	Call	Currency Future	84.0000	35.0000	(58.333)	0	0	0
25/11/2008	€ / R 2008/12/12	12.60	Put	Currency Future	173.0000	257.0000	48.555	0	0	0
25/11/2008	€ / R 2008/12/12	12.60	Call	Currency Future	730.0000	491.0000	(32.740)	0	0	0
25/11/2008	€ / R 2008/12/12	12.95	Call	Currency Future	530.0000	335.0000	(36.792)	0	0	0
25/11/2008	€ / R 2008/12/12	12.95	Put	Currency Future	323.0000	450.0000	39.319	0	0	0
25/11/2008	€ / R 2008/12/12	12.00	Put	Currency Future	57.0000	65.0000	14.035	0	0	0
25/11/2008	€ / R 2008/12/12	12.00	Call	Currency Future	1,214.0000	899.0000	(25.947)	0	0	0
25/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,828.0000	1,515.0000	(17.123)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	€ / R	2008/12/12	11.45	Call	Currency Future	1,731.0000	1,418.0000	(18.082)	0	0	0
25/11/2008	€ / R	2008/12/12	11.45	Put	Currency Future	24.0000	34.0000	41.667	0	0	0
25/11/2008	€ / R	2008/12/12	11.35	Put	Currency Future	21.0000	30.0000	42.857	0	0	0
25/11/2008	€ / R	2008/12/12	11.85	Call	Currency Future	1,351.0000	1,038.0000	(23.168)	0	0	0
25/11/2008	€ / R	2008/12/12	11.60	Put	Currency Future	28.0000	40.0000	42.857	0	0	0
25/11/2008	€ / R	2008/12/12	11.60	Call	Currency Future	1,585.0000	1,274.0000	(19.621)	0	0	0
25/11/2008	€ / R	2008/12/12	11.40	Call	Currency Future	1,780.0000	1,466.0000	(17.640)	0	0	0
25/11/2008	€ / R	2008/12/12	11.30	Put	Currency Future	20.0000	29.0000	45.000	0	0	0
25/11/2008	€ / R	2008/12/12	11.30	Call	Currency Future	1,877.0000	1,563.0000	(16.729)	0	0	0
25/11/2008	€ / R	2008/12/12	11.85	Put	Currency Future	44.0000	54.0000	22.727	0	0	0
25/11/2008	€ / R	2008/12/12	11.40	Put	Currency Future	23.0000	32.0000	39.130	0	0	0
25/11/2008	€ / R	2008/12/12	11.95	Call	Currency Future	1,259.0000	945.0000	(24.940)	0	0	0
25/11/2008	€ / R	2008/12/12	11.95	Put	Currency Future	52.0000	61.0000	17.308	0	0	0
25/11/2008	€ / R	2008/12/12	13.25	Call	Currency Future	400.0000	245.0000	(38.750)	0	0	0
25/11/2008	€ / R	2008/12/12	13.15	Put	Currency Future	432.0000	587.0000	35.880	0	0	0
25/11/2008	€ / R	2008/12/12	13.15	Call	Currency Future	439.0000	271.0000	(38.269)	0	0	0
25/11/2008	€ / R	2008/12/12	13.25	Put	Currency Future	493.0000	660.0000	33.874	0	0	0
25/11/2008	€ / R	2008/12/12	13.35	Call	Currency Future	365.0000	221.0000	(39.452)	0	0	0
25/11/2008	€ / R	2008/12/12	13.35	Put	Currency Future	558.0000	736.0000	31.900	0	0	0
25/11/2008	€ / R	2009/03/16			Currency Future	13.4387	13.1057	(2.478)	0.0000	0.0000	4,768
25/11/2008	€ / R	2009/03/16	12.35	Put	Currency Future	288.0000	463.0000	60.764	0	0	0
25/11/2008	€ / R	2009/03/16	15.20	Put	Currency Future	2,183.0000	2,482.0000	13.697	0	0	0
25/11/2008	€ / R	2009/03/16	12.60	Call	Currency Future	1,216.0000	1,092.0000	(10.197)	0	0	0
25/11/2008	€ / R	2009/03/16	11.35	Call	Currency Future	2,163.0000	1,910.0000	(11.697)	0	0	0
25/11/2008	€ / R	2009/03/16	13.90	Call	Currency Future	689.0000	630.0000	(8.563)	0	0	0
25/11/2008	€ / R	2009/03/16	12.35	Call	Currency Future	1,376.0000	1,218.0000	(11.483)	0	0	0
25/11/2008	€ / R	2009/03/16	16.00	Call	Currency Future	319.0000	294.0000	(7.837)	0	0	0
25/11/2008	€ / R	2009/03/16	12.35	Call	Currency Future	1,376.0000	1,218.0000	(11.483)	0	0	0
25/11/2008	€ / R	2009/03/16	10.70	Call	Currency Future	2,775.0000	2,463.0000	(11.243)	0	0	0
25/11/2008	€ / R	2009/03/16	14.10	Call	Currency Future	635.0000	582.0000	(8.346)	0	0	0
25/11/2008	€ / R	2009/03/16	10.45	Put	Currency Future	32.0000	49.0000	53.125	0	0	0
25/11/2008	€ / R	2009/03/16	13.80	Put	Currency Future	1,079.0000	1,350.0000	25.116	0	0	0
25/11/2008	€ / R	2009/03/16	11.85	Put	Currency Future	152.0000	281.0000	84.868	0	0	0
25/11/2008	€ / R	2009/03/16	16.80	Call	Currency Future	237.0000	207.0000	(12.658)	0	0	0
25/11/2008	€ / R	2009/03/16	10.70	Put	Currency Future	36.0000	57.0000	58.333	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
25/11/2008	€ / R 2009/03/16	11.25	Call	Currency Future	2,252.0000	1,990.0000	(11.634)	0	0	0
25/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,216.0000	1,092.0000	(10.197)	0	0	0
25/11/2008	€ / R 2009/03/16	16.20	Put	Currency Future	3,060.0000	3,370.0000	10.131	0	0	0
25/11/2008	€ / R 2009/03/16	15.50	Call	Currency Future	379.0000	350.0000	(7.652)	0	0	0
25/11/2008	€ / R 2009/03/16	10.90	Call	Currency Future	2,578.0000	2,285.0000	(11.365)	0	0	0
25/11/2008	€ / R 2009/03/16	11.25	Put	Currency Future	63.0000	134.0000	112.698	0	0	0
25/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	288.0000	463.0000	60.764	0	0	0
25/11/2008	€ / R 2009/03/16	16.30	Call	Currency Future	289.0000	267.0000	(7.612)	0	0	0
25/11/2008	€ / R 2009/03/16	10.90	Put	Currency Future	40.0000	80.0000	100.000	0	0	0
25/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,515.0000	1,338.0000	(11.683)	0	0	0
25/11/2008	€ / R 2009/03/16	16.05	Call	Currency Future	314.0000	289.0000	(7.962)	0	0	0
25/11/2008	€ / R 2009/03/16	13.80	Call	Currency Future	718.0000	656.0000	(8.635)	0	0	0
25/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,110.0000	1,000.0000	(9.910)	0	0	0
25/11/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,296.0000	1,576.0000	21.605	0	0	0
25/11/2008	€ / R 2009/03/16	10.45	Call	Currency Future	3,021.0000	2,705.0000	(10.460)	0	0	0
25/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	378.0000	586.0000	55.026	0	0	0
25/11/2008	€ / R 2009/03/16	14.70	Call	Currency Future	505.0000	465.0000	(7.921)	0	0	0
25/11/2008	€ / R 2009/03/16	10.10	Put	Currency Future	25.0000	41.0000	64.000	0	0	0
25/11/2008	€ / R 2009/03/16	12.95	Call	Currency Future	1,038.0000	938.0000	(9.634)	0	0	0
25/11/2008	€ / R 2009/03/16	16.30	Put	Currency Future	3,150.0000	3,461.0000	9.873	0	0	0
25/11/2008	€ / R 2009/03/16	10.10	Call	Currency Future	3,363.0000	3,046.0000	(9.426)	0	0	0
25/11/2008	€ / R 2009/03/16	15.50	Put	Currency Future	2,440.0000	2,744.0000	12.459	0	0	0
25/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	226.0000	382.0000	69.027	0	0	0
25/11/2008	€ / R 2009/03/16	16.95	Put	Currency Future	3,730.0000	4,035.0000	8.177	0	0	0
25/11/2008	€ / R 2009/03/16	9.90	Put	Currency Future	17.0000	36.0000	111.765	0	0	0
25/11/2008	€ / R 2009/03/16	12.85	Put	Currency Future	497.0000	723.0000	45.473	0	0	0
25/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	378.0000	586.0000	55.026	0	0	0
25/11/2008	€ / R 2009/03/16	11.35	Put	Currency Future	74.0000	154.0000	108.108	0	0	0
25/11/2008	€ / R 2009/03/16	16.05	Put	Currency Future	2,925.0000	3,234.0000	10.564	0	0	0
25/11/2008	€ / R 2009/03/16	16.80	Put	Currency Future	3,598.0000	3,901.0000	8.421	0	0	0
25/11/2008	€ / R 2009/03/16	16.95	Call	Currency Future	219.0000	191.0000	(12.785)	0	0	0
25/11/2008	€ / R 2009/03/16	17.75	Put	Currency Future	4,454.0000	4,770.0000	7.095	0	0	0
25/11/2008	€ / R 2009/03/16	16.85	Call	Currency Future	231.0000	201.0000	(12.987)	0	0	0
25/11/2008	€ / R 2009/03/16	16.15	Put	Currency Future	3,015.0000	3,324.0000	10.249	0	0	0
25/11/2008	€ / R 2009/03/16	16.85	Put	Currency Future	3,642.0000	3,946.0000	8.347	0	0	0
25/11/2008	€ / R 2009/03/16	16.15	Call	Currency Future	303.0000	280.0000	(7.591)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	€ / R 2009/03/16	15.75	Put	Currency Future	2,659.0000	2,965.0000	11.508	0	0	0
25/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	400.0000	612.0000	53.000	0	0	0
25/11/2008	€ / R 2009/03/16	11.20	Call	Currency Future	2,297.0000	2,031.0000	(11.580)	0	0	0
25/11/2008	€ / R 2009/03/16	16.20	Call	Currency Future	298.0000	275.0000	(7.718)	0	0	0
25/11/2008	€ / R 2009/03/16	15.35	Put	Currency Future	2,311.0000	2,613.0000	13.068	0	0	0
25/11/2008	€ / R 2009/03/16	14.70	Put	Currency Future	1,766.0000	2,060.0000	16.648	0	0	0
25/11/2008	€ / R 2009/03/16	15.75	Call	Currency Future	348.0000	321.0000	(7.759)	0	0	0
25/11/2008	€ / R 2009/03/16	10.50	Put	Currency Future	33.0000	51.0000	54.545	0	0	0
25/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	358.0000	560.0000	56.425	0	0	0
25/11/2008	€ / R 2009/03/16	11.20	Put	Currency Future	58.0000	125.0000	115.517	0	0	0
25/11/2008	€ / R 2009/03/16	13.30	Put	Currency Future	750.0000	1,001.0000	33.467	0	0	0
25/11/2008	€ / R 2009/03/16	15.60	Put	Currency Future	2,527.0000	2,832.0000	12.070	0	0	0
25/11/2008	€ / R 2009/03/16	15.35	Call	Currency Future	399.0000	368.0000	(7.769)	0	0	0
25/11/2008	€ / R 2009/03/16	16.55	Call	Currency Future	267.0000	235.0000	(11.985)	0	0	0
25/11/2008	€ / R 2009/03/16	16.10	Call	Currency Future	309.0000	285.0000	(7.767)	0	0	0
25/11/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,551.0000	1,369.0000	(11.734)	0	0	0
25/11/2008	€ / R 2009/03/16	15.20	Call	Currency Future	422.0000	388.0000	(8.057)	0	0	0
25/11/2008	€ / R 2009/03/16	14.95	Put	Currency Future	1,973.0000	2,269.0000	15.003	0	0	0
25/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	524.0000	482.0000	(8.015)	0	0	0
25/11/2008	€ / R 2009/03/16	12.50	Put	Currency Future	340.0000	535.0000	57.353	0	0	0
25/11/2008	€ / R 2009/03/16	12.40	Put	Currency Future	304.0000	486.0000	59.868	0	0	0
25/11/2008	€ / R 2009/03/16	10.40	Put	Currency Future	32.0000	48.0000	50.000	0	0	0
25/11/2008	€ / R 2009/03/16	12.90	Call	Currency Future	1,061.0000	958.0000	(9.708)	0	0	0
25/11/2008	€ / R 2009/03/16	15.60	Call	Currency Future	366.0000	338.0000	(7.650)	0	0	0
25/11/2008	€ / R 2009/03/16	13.75	Call	Currency Future	733.0000	669.0000	(8.731)	0	0	0
25/11/2008	€ / R 2009/03/16	10.95	Put	Currency Future	41.0000	86.0000	109.756	0	0	0
25/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	35.0000	54.0000	54.286	0	0	0
25/11/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,343.0000	1,192.0000	(11.243)	0	0	0
25/11/2008	€ / R 2009/03/16	10.40	Call	Currency Future	3,070.0000	2,754.0000	(10.293)	0	0	0
25/11/2008	€ / R 2009/03/16	12.90	Put	Currency Future	522.0000	752.0000	44.061	0	0	0
25/11/2008	€ / R 2009/03/16	15.00	Call	Currency Future	454.0000	417.0000	(8.150)	0	0	0
25/11/2008	€ / R 2009/03/16	13.75	Put	Currency Future	1,044.0000	1,313.0000	25.766	0	0	0
25/11/2008	€ / R 2009/03/16	10.95	Call	Currency Future	2,529.0000	2,242.0000	(11.348)	0	0	0
25/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,873.0000	2,559.0000	(10.929)	0	0	0
25/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	141.0000	266.0000	88.652	0	0	0
25/11/2008	€ / R 2009/03/16	13.30	Call	Currency Future	889.0000	807.0000	(9.224)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	€ / R 2009/03/16	14.95	Call	Currency Future	462.0000	424.0000	(8.225)	0	0	0
25/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,685.0000	1,977.0000	17.329	0	0	0
25/11/2008	€ / R 2009/03/16	15.00	Put	Currency Future	2,015.0000	2,311.0000	14.690	0	0	0
25/11/2008	€ / R 2009/03/16	16.55	Put	Currency Future	3,378.0000	3,679.0000	8.911	0	0	0
25/11/2008	€ / R 2009/03/16	9.85	Call	Currency Future	3,605.0000	3,289.0000	(8.766)	0	0	0
25/11/2008	€ / R 2009/03/16	9.90	Call	Currency Future	3,556.0000	3,242.0000	(8.830)	0	0	0
25/11/2008	€ / R 2009/03/16	17.35	Call	Currency Future	177.0000	155.0000	(12.429)	0	0	0
25/11/2008	€ / R 2009/03/16	9.85	Put	Currency Future	16.0000	34.0000	112.500	0	0	0
25/11/2008	€ / R 2009/03/16	12.50	Call	Currency Future	1,279.0000	1,140.0000	(10.868)	0	0	0
25/11/2008	€ / R 2009/03/16	13.90	Put	Currency Future	1,150.0000	1,424.0000	23.826	0	0	0
25/11/2008	€ / R 2009/03/16	17.35	Put	Currency Future	4,089.0000	4,399.0000	7.581	0	0	0
25/11/2008	€ / R 2009/03/16	13.85	Call	Currency Future	703.0000	642.0000	(8.677)	0	0	0
25/11/2008	€ / R 2009/03/16	16.00	Put	Currency Future	2,881.0000	3,189.0000	10.691	0	0	0
25/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	35.0000	54.0000	54.286	0	0	0
25/11/2008	€ / R 2009/03/16	10.65	Put	Currency Future	35.0000	55.0000	57.143	0	0	0
25/11/2008	€ / R 2009/03/16	12.10	Put	Currency Future	212.0000	364.0000	71.698	0	0	0
25/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,740.0000	1,537.0000	(11.667)	0	0	0
25/11/2008	€ / R 2009/03/16	10.65	Call	Currency Future	2,824.0000	2,511.0000	(11.084)	0	0	0
25/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,780.0000	1,572.0000	(11.685)	0	0	0
25/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,904.0000	1,680.0000	(11.765)	0	0	0
25/11/2008	€ / R 2009/03/16	17.00	Put	Currency Future	3,775.0000	4,081.0000	8.106	0	0	0
25/11/2008	€ / R 2009/03/16	9.80	Put	Currency Future	15.0000	31.0000	106.667	0	0	0
25/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	115.0000	224.0000	94.783	0	0	0
25/11/2008	€ / R 2009/03/16	9.80	Call	Currency Future	3,653.0000	3,337.0000	(8.650)	0	0	0
25/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,588.0000	1,402.0000	(11.713)	0	0	0
25/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	472.0000	695.0000	47.246	0	0	0
25/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	199.0000	346.0000	73.869	0	0	0
25/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,515.0000	1,338.0000	(11.683)	0	0	0
25/11/2008	€ / R 2009/03/16	13.40	Put	Currency Future	813.0000	1,068.0000	31.365	0	0	0
25/11/2008	€ / R 2009/03/16	17.00	Call	Currency Future	213.0000	186.0000	(12.676)	0	0	0
25/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	226.0000	382.0000	69.027	0	0	0
25/11/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,085.0000	979.0000	(9.770)	0	0	0
25/11/2008	€ / R 2009/03/16	12.95	Put	Currency Future	549.0000	782.0000	42.441	0	0	0
25/11/2008	€ / R 2009/03/16	13.40	Call	Currency Future	851.0000	774.0000	(9.048)	0	0	0
25/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,247.0000	1,116.0000	(10.505)	0	0	0
25/11/2008	€ / R 2009/03/16	13.05	Put	Currency Future	604.0000	843.0000	39.570	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	€ / R 2009/03/16	15.40	Put	Currency Future	2,354.0000	2,657.0000	12.872	0	0	0
25/11/2008	€ / R 2009/03/16	12.85	Put	Currency Future	497.0000	723.0000	45.473	0	0	0
25/11/2008	€ / R 2009/03/16	13.35	Call	Currency Future	870.0000	790.0000	(9.195)	0	0	0
25/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,685.0000	1,977.0000	17.329	0	0	0
25/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,873.0000	2,559.0000	(10.929)	0	0	0
25/11/2008	€ / R 2009/03/16	12.10	Put	Currency Future	212.0000	364.0000	71.698	0	0	0
25/11/2008	€ / R 2009/03/16	14.65	Put	Currency Future	1,725.0000	2,018.0000	16.986	0	0	0
25/11/2008	€ / R 2009/03/16	13.05	Call	Currency Future	992.0000	898.0000	(9.476)	0	0	0
25/11/2008	€ / R 2009/03/16	11.40	Call	Currency Future	2,119.0000	1,870.0000	(11.751)	0	0	0
25/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,189.0000	1,068.0000	(10.177)	0	0	0
25/11/2008	€ / R 2009/03/16	11.40	Put	Currency Future	80.0000	165.0000	106.250	0	0	0
25/11/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,114.0000	1,387.0000	24.506	0	0	0
25/11/2008	€ / R 2009/03/16	13.35	Put	Currency Future	781.0000	1,034.0000	32.394	0	0	0
25/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	358.0000	560.0000	56.425	0	0	0
25/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	524.0000	482.0000	(8.015)	0	0	0
25/11/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,551.0000	1,369.0000	(11.734)	0	0	0
25/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	400.0000	612.0000	53.000	0	0	0
25/11/2008	€ / R 2009/03/16	15.40	Call	Currency Future	392.0000	362.0000	(7.653)	0	0	0
25/11/2008	€ / R 2009/03/16	16.45	Put	Currency Future	3,286.0000	3,591.0000	9.282	0	0	0
25/11/2008	€ / R 2009/03/16	12.25	Put	Currency Future	256.0000	420.0000	64.063	0	0	0
25/11/2008	€ / R 2009/03/16	12.75	Put	Currency Future	447.0000	667.0000	49.217	0	0	0
25/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,189.0000	1,068.0000	(10.177)	0	0	0
25/11/2008	€ / R 2009/03/16	16.45	Call	Currency Future	275.0000	247.0000	(10.182)	0	0	0
25/11/2008	€ / R 2009/03/16	13.50	Put	Currency Future	876.0000	1,136.0000	29.680	0	0	0
25/11/2008	€ / R 2009/03/16	12.75	Call	Currency Future	1,136.0000	1,022.0000	(10.035)	0	0	0
25/11/2008	€ / R 2009/03/16	15.85	Put	Currency Future	2,748.0000	3,054.0000	11.135	0	0	0
25/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,247.0000	1,116.0000	(10.505)	0	0	0
25/11/2008	€ / R 2009/03/16	15.25	Call	Currency Future	414.0000	381.0000	(7.971)	0	0	0
25/11/2008	€ / R 2009/03/16	13.10	Call	Currency Future	970.0000	879.0000	(9.381)	0	0	0
25/11/2008	€ / R 2009/03/16	10.15	Call	Currency Future	3,315.0000	2,997.0000	(9.593)	0	0	0
25/11/2008	€ / R 2009/03/16	15.25	Put	Currency Future	2,225.0000	2,526.0000	13.528	0	0	0
25/11/2008	€ / R 2009/03/16	17.75	Call	Currency Future	143.0000	125.0000	(12.587)	0	0	0
25/11/2008	€ / R 2009/03/16	10.15	Put	Currency Future	27.0000	42.0000	55.556	0	0	0
25/11/2008	€ / R 2009/03/16	16.10	Put	Currency Future	2,970.0000	3,279.0000	10.404	0	0	0
25/11/2008	€ / R 2009/03/16	15.85	Call	Currency Future	336.0000	310.0000	(7.738)	0	0	0
25/11/2008	€ / R 2009/03/16	15.45	Call	Currency Future	385.0000	356.0000	(7.532)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	€ / R 2009/03/16	14.65	Call	Currency Future	514.0000	474.0000	(7.782)	0	0	0
25/11/2008	€ / R 2009/03/16	16.25	Call	Currency Future	294.0000	271.0000	(7.823)	0	0	0
25/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	271.0000	440.0000	62.362	0	0	0
25/11/2008	€ / R 2009/03/16	13.45	Call	Currency Future	833.0000	758.0000	(9.004)	0	0	0
25/11/2008	€ / R 2009/03/16	13.10	Put	Currency Future	632.0000	874.0000	38.291	0	0	0
25/11/2008	€ / R 2009/03/16	10.50	Call	Currency Future	2,972.0000	2,656.0000	(10.633)	0	0	0
25/11/2008	€ / R 2009/03/16	13.20	Call	Currency Future	929.0000	842.0000	(9.365)	0	0	0
25/11/2008	€ / R 2009/03/16	9.70	Put	Currency Future	12.0000	27.0000	125.000	0	0	0
25/11/2008	€ / R 2009/03/16	13.20	Put	Currency Future	690.0000	937.0000	35.797	0	0	0
25/11/2008	€ / R 2009/03/16	11.30	Call	Currency Future	2,207.0000	1,950.0000	(11.645)	0	0	0
25/11/2008	€ / R 2009/03/16	16.75	Call	Currency Future	243.0000	212.0000	(12.757)	0	0	0
25/11/2008	€ / R 2009/03/16	13.45	Put	Currency Future	844.0000	1,102.0000	30.569	0	0	0
25/11/2008	€ / R 2009/03/16	11.30	Put	Currency Future	69.0000	144.0000	108.696	0	0	0
25/11/2008	€ / R 2009/03/16	11.90	Call	Currency Future	1,701.0000	1,502.0000	(11.699)	0	0	0
25/11/2008	€ / R 2009/03/16	14.50	Call	Currency Future	544.0000	500.0000	(8.088)	0	0	0
25/11/2008	€ / R 2009/03/16	13.70	Put	Currency Future	1,010.0000	1,277.0000	26.436	0	0	0
25/11/2008	€ / R 2009/03/16	15.30	Put	Currency Future	2,268.0000	2,569.0000	13.272	0	0	0
25/11/2008	€ / R 2009/03/16	11.90	Put	Currency Future	163.0000	296.0000	81.595	0	0	0
25/11/2008	€ / R 2009/03/16	15.30	Call	Currency Future	407.0000	375.0000	(7.862)	0	0	0
25/11/2008	€ / R 2009/03/16	16.75	Put	Currency Future	3,554.0000	3,856.0000	8.497	0	0	0
25/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,410.0000	1,245.0000	(11.702)	0	0	0
25/11/2008	€ / R 2009/03/16	14.50	Put	Currency Future	1,605.0000	1,895.0000	18.069	0	0	0
25/11/2008	€ / R 2009/03/16	16.40	Put	Currency Future	3,241.0000	3,548.0000	9.472	0	0	0
25/11/2008	€ / R 2009/03/16	11.45	Call	Currency Future	2,075.0000	1,831.0000	(11.759)	0	0	0
25/11/2008	€ / R 2009/03/16	9.70	Call	Currency Future	3,751.0000	3,432.0000	(8.504)	0	0	0
25/11/2008	€ / R 2009/03/16	11.45	Put	Currency Future	86.0000	176.0000	104.651	0	0	0
25/11/2008	€ / R 2009/03/16	13.55	Call	Currency Future	798.0000	726.0000	(9.023)	0	0	0
25/11/2008	€ / R 2009/03/16	13.50	Call	Currency Future	815.0000	742.0000	(8.957)	0	0	0
25/11/2008	€ / R 2009/03/16	12.45	Put	Currency Future	322.0000	510.0000	58.385	0	0	0
25/11/2008	€ / R 2009/03/16	12.25	Call	Currency Future	1,445.0000	1,276.0000	(11.696)	0	0	0
25/11/2008	€ / R 2009/03/16	12.45	Call	Currency Future	1,311.0000	1,166.0000	(11.060)	0	0	0
25/11/2008	€ / R 2009/03/16	16.25	Put	Currency Future	3,105.0000	3,415.0000	9.984	0	0	0
25/11/2008	€ / R 2009/03/16	15.95	Put	Currency Future	2,836.0000	3,144.0000	10.860	0	0	0
25/11/2008	€ / R 2009/03/16	13.70	Call	Currency Future	748.0000	683.0000	(8.690)	0	0	0
25/11/2008	€ / R 2009/03/16	15.15	Put	Currency Future	2,141.0000	2,439.0000	13.919	0	0	0
25/11/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,448.0000	1,733.0000	19.682	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	€ / R 2009/03/16	15.45	Put	Currency Future	2,397.0000	2,700.0000	12.641	0	0	0
25/11/2008	€ / R 2009/03/16	10.35	Put	Currency Future	31.0000	47.0000	51.613	0	0	0
25/11/2008	€ / R 2009/03/16	14.30	Call	Currency Future	587.0000	539.0000	(8.177)	0	0	0
25/11/2008	€ / R 2009/03/16	10.35	Call	Currency Future	3,120.0000	2,802.0000	(10.192)	0	0	0
25/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,110.0000	1,000.0000	(9.910)	0	0	0
25/11/2008	€ / R 2009/03/16	14.00	Call	Currency Future	661.0000	605.0000	(8.472)	0	0	0
25/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,334.0000	1,615.0000	21.064	0	0	0
25/11/2008	€ / R 2009/03/16	15.95	Call	Currency Future	325.0000	299.0000	(8.000)	0	0	0
25/11/2008	€ / R 2009/03/16	13.55	Put	Currency Future	909.0000	1,171.0000	28.823	0	0	0
25/11/2008	€ / R 2009/03/16	11.15	Call	Currency Future	2,343.0000	2,072.0000	(11.566)	0	0	0
25/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	623.0000	571.0000	(8.347)	0	0	0
25/11/2008	€ / R 2009/03/16	14.35	Call	Currency Future	576.0000	529.0000	(8.160)	0	0	0
25/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	472.0000	695.0000	47.246	0	0	0
25/11/2008	€ / R 2009/03/16	14.00	Put	Currency Future	1,222.0000	1,499.0000	22.668	0	0	0
25/11/2008	€ / R 2009/03/16	11.15	Put	Currency Future	54.0000	117.0000	116.667	0	0	0
25/11/2008	€ / R 2009/03/16	12.70	Call	Currency Future	1,162.0000	1,045.0000	(10.069)	0	0	0
25/11/2008	€ / R 2009/03/16	15.15	Call	Currency Future	429.0000	395.0000	(7.925)	0	0	0
25/11/2008	€ / R 2009/03/16	14.40	Call	Currency Future	565.0000	519.0000	(8.142)	0	0	0
25/11/2008	€ / R 2009/03/16	17.30	Put	Currency Future	4,043.0000	4,353.0000	7.668	0	0	0
25/11/2008	€ / R 2009/03/16	14.35	Put	Currency Future	1,487.0000	1,773.0000	19.233	0	0	0
25/11/2008	€ / R 2009/03/16	12.00	Put	Currency Future	186.0000	329.0000	76.882	0	0	0
25/11/2008	€ / R 2009/03/16	13.25	Put	Currency Future	720.0000	969.0000	34.583	0	0	0
25/11/2008	€ / R 2009/03/16	16.50	Put	Currency Future	3,332.0000	3,635.0000	9.094	0	0	0
25/11/2008	€ / R 2009/03/16	16.40	Call	Currency Future	280.0000	253.0000	(9.643)	0	0	0
25/11/2008	€ / R 2009/03/16	12.00	Call	Currency Future	1,625.0000	1,435.0000	(11.692)	0	0	0
25/11/2008	€ / R 2009/03/16	18.10	Call	Currency Future	118.0000	104.0000	(11.864)	0	0	0
25/11/2008	€ / R 2009/03/16	17.30	Call	Currency Future	182.0000	159.0000	(12.637)	0	0	0
25/11/2008	€ / R 2009/03/16	14.80	Call	Currency Future	487.0000	448.0000	(8.008)	0	0	0
25/11/2008	€ / R 2009/03/16	18.10	Put	Currency Future	4,779.0000	5,098.0000	6.675	0	0	0
25/11/2008	€ / R 2009/03/16	16.60	Put	Currency Future	3,424.0000	3,723.0000	8.732	0	0	0
25/11/2008	€ / R 2009/03/16	13.25	Call	Currency Future	908.0000	824.0000	(9.251)	0	0	0
25/11/2008	€ / R 2009/03/16	16.60	Call	Currency Future	262.0000	229.0000	(12.595)	0	0	0
25/11/2008	€ / R 2009/03/16	16.50	Call	Currency Future	271.0000	241.0000	(11.070)	0	0	0
25/11/2008	€ / R 2009/03/16	12.20	Put	Currency Future	241.0000	401.0000	66.390	0	0	0
25/11/2008	€ / R 2009/03/16	14.40	Put	Currency Future	1,526.0000	1,813.0000	18.807	0	0	0
25/11/2008	€ / R 2009/03/16	12.70	Put	Currency Future	423.0000	639.0000	51.064	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	€ / R 2009/03/16	15.70	Put	Currency Future	2,615.0000	2,921.0000	11.702	0	0	0
25/11/2008	€ / R 2009/03/16	15.80	Put	Currency Future	2,703.0000	3,009.0000	11.321	0	0	0
25/11/2008	€ / R 2009/03/16	15.80	Call	Currency Future	342.0000	315.0000	(7.895)	0	0	0
25/11/2008	€ / R 2009/03/16	12.20	Call	Currency Future	1,480.0000	1,306.0000	(11.757)	0	0	200
25/11/2008	€ / R 2009/03/16	14.20	Put	Currency Future	1,372.0000	1,654.0000	20.554	0	0	0
25/11/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,085.0000	979.0000	(9.770)	0	0	0
25/11/2008	€ / R 2009/03/16	14.20	Call	Currency Future	610.0000	560.0000	(8.197)	0	0	0
25/11/2008	€ / R 2009/03/16	14.55	Call	Currency Future	533.0000	491.0000	(7.880)	0	0	0
25/11/2008	€ / R 2009/03/16	14.90	Put	Currency Future	1,931.0000	2,226.0000	15.277	0	0	0
25/11/2008	€ / R 2009/03/16	10.20	Call	Currency Future	3,268.0000	2,949.0000	(9.761)	0	0	0
25/11/2008	€ / R 2009/03/16	14.05	Call	Currency Future	648.0000	593.0000	(8.488)	0	0	0
25/11/2008	€ / R 2009/03/16	15.70	Call	Currency Future	354.0000	326.0000	(7.910)	0	0	0
25/11/2008	€ / R 2009/03/16	11.00	Put	Currency Future	42.0000	93.0000	121.429	0	0	0
25/11/2008	€ / R 2009/03/16	11.00	Call	Currency Future	2,480.0000	2,199.0000	(11.331)	0	0	0
25/11/2008	€ / R 2009/03/16	10.20	Put	Currency Future	29.0000	43.0000	48.276	0	0	0
25/11/2008	€ / R 2009/03/16	14.80	Put	Currency Future	1,848.0000	2,143.0000	15.963	0	0	0
25/11/2008	€ / R 2009/03/16	14.90	Call	Currency Future	470.0000	432.0000	(8.085)	0	0	0
25/11/2008	€ / R 2009/03/16	14.05	Put	Currency Future	1,259.0000	1,538.0000	22.160	0	0	0
25/11/2008	€ / R 2009/03/16	10.00	Call	Currency Future	3,459.0000	3,144.0000	(9.107)	0	0	0
25/11/2008	€ / R 2009/03/16	10.00	Put	Currency Future	21.0000	38.0000	80.952	0	0	0
25/11/2008	€ / R 2009/03/16	10.80	Call	Currency Future	2,677.0000	2,373.0000	(11.356)	0	0	0
25/11/2008	€ / R 2009/03/16	14.55	Put	Currency Future	1,645.0000	1,935.0000	17.629	0	0	0
25/11/2008	€ / R 2009/03/16	12.40	Put	Currency Future	304.0000	486.0000	59.868	0	0	0
25/11/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,343.0000	1,192.0000	(11.243)	0	0	0
25/11/2008	€ / R 2009/03/16	14.45	Call	Currency Future	554.0000	510.0000	(7.942)	0	0	0
25/11/2008	€ / R 2009/03/16	10.80	Put	Currency Future	38.0000	67.0000	76.316	0	0	0
25/11/2008	€ / R 2009/03/16	14.45	Put	Currency Future	1,565.0000	1,854.0000	18.466	0	0	0
25/11/2008	€ / R 2009/03/16	16.70	Put	Currency Future	3,511.0000	3,812.0000	8.573	0	0	0
25/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,334.0000	1,615.0000	21.064	0	0	0
25/11/2008	€ / R 2009/03/16	16.70	Call	Currency Future	249.0000	218.0000	(12.450)	0	0	0
25/11/2008	€ / R 2009/03/16	15.90	Put	Currency Future	2,792.0000	3,099.0000	10.996	0	0	0
25/11/2008	€ / R 2009/03/16	10.30	Put	Currency Future	30.0000	45.0000	50.000	0	0	0
25/11/2008	€ / R 2009/03/16	10.30	Call	Currency Future	3,169.0000	2,851.0000	(10.035)	0	0	0
25/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	623.0000	571.0000	(8.347)	0	0	0
25/11/2008	€ / R 2009/03/16	11.10	Call	Currency Future	2,388.0000	2,114.0000	(11.474)	0	0	0
25/11/2008	€ / R 2009/03/16	11.10	Put	Currency Future	50.0000	108.0000	116.000	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
25/11/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,448.0000	1,733.0000	19.682	0	0	0
25/11/2008	€ / R 2009/03/16	15.90	Call	Currency Future	330.0000	304.0000	(7.879)	0	0	0
25/11/2008	€ / R 2009/03/16	15.10	Put	Currency Future	2,099.0000	2,396.0000	14.150	0	0	0
25/11/2008	€ / R 2009/03/16	15.10	Call	Currency Future	437.0000	402.0000	(8.009)	0	0	0
25/11/2008	€ / R 2009/03/16	14.30	Call	Currency Future	587.0000	539.0000	(8.177)	0	0	0
25/11/2008	€ / R 2009/03/16	13.00	Put	Currency Future	576.0000	812.0000	40.972	0	0	0
25/11/2008	€ / R 2009/03/16	13.85	Call	Currency Future	703.0000	642.0000	(8.677)	0	0	0
25/11/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,114.0000	1,387.0000	24.506	0	0	0
25/11/2008	€ / R 2009/03/16	14.10	Call	Currency Future	635.0000	582.0000	(8.346)	0	0	0
25/11/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,296.0000	1,576.0000	21.605	0	0	0
25/11/2008	€ / R 2009/03/16	13.00	Call	Currency Future	1,015.0000	918.0000	(9.557)	0	0	0
25/11/2008	€ / R 2009/03/16	13.60	Put	Currency Future	942.0000	1,206.0000	28.025	0	0	0
25/11/2008	€ / R 2009/03/16	13.60	Call	Currency Future	781.0000	712.0000	(8.835)	0	0	0
25/11/2008	€ / R 2009/03/16	11.70	Call	Currency Future	1,862.0000	1,643.0000	(11.762)	0	0	0
25/11/2008	€ / R 2009/03/16	11.50	Call	Currency Future	2,032.0000	1,793.0000	(11.762)	0	0	0
25/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	152.0000	281.0000	84.868	0	0	0
25/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,740.0000	1,537.0000	(11.667)	0	0	0
25/11/2008	€ / R 2009/03/16	11.75	Put	Currency Future	132.0000	252.0000	90.909	0	0	0
25/11/2008	€ / R 2009/03/16	11.75	Call	Currency Future	1,821.0000	1,607.0000	(11.752)	0	0	0
25/11/2008	€ / R 2009/03/16	11.95	Call	Currency Future	1,663.0000	1,468.0000	(11.726)	0	0	0
25/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,588.0000	1,402.0000	(11.713)	0	0	0
25/11/2008	€ / R 2009/03/16	11.95	Put	Currency Future	174.0000	312.0000	79.310	0	0	0
25/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	199.0000	346.0000	73.869	0	0	0
25/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	115.0000	224.0000	94.783	0	0	0
25/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,904.0000	1,680.0000	(11.765)	0	0	0
25/11/2008	€ / R 2009/03/16	11.55	Put	Currency Future	100.0000	199.0000	99.000	0	0	0
25/11/2008	€ / R 2009/03/16	11.60	Put	Currency Future	107.0000	211.0000	97.196	0	0	0
25/11/2008	€ / R 2009/03/16	11.60	Call	Currency Future	1,946.0000	1,717.0000	(11.768)	0	0	0
25/11/2008	€ / R 2009/03/16	11.50	Put	Currency Future	93.0000	187.0000	101.075	0	0	0
25/11/2008	€ / R 2009/03/16	11.70	Put	Currency Future	123.0000	238.0000	93.496	0	0	0
25/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,780.0000	1,572.0000	(11.685)	0	0	0
25/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	141.0000	266.0000	88.652	0	0	0
25/11/2008	€ / R 2009/03/16	11.55	Call	Currency Future	1,989.0000	1,755.0000	(11.765)	0	0	0
25/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	271.0000	440.0000	62.362	0	0	0
25/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,410.0000	1,245.0000	(11.702)	0	0	0
25/11/2008	€ / R 2009/03/16	13.55	Call	Currency Future	798.0000	726.0000	(9.023)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	€ / R 2009/03/16	13.55	Put	Currency Future	909.0000	1,171.0000	28.823	0	0	0
25/11/2008	€ / R 2009/03/16	13.60	Call	Currency Future	781.0000	712.0000	(8.835)	0	0	0
25/11/2008	€ / R 2009/03/16	13.65	Put	Currency Future	976.0000	1,241.0000	27.152	0	0	0
25/11/2008	€ / R 2009/03/16	13.65	Call	Currency Future	764.0000	697.0000	(8.770)	0	0	0
25/11/2008	€ / R 2009/03/16	13.60	Put	Currency Future	942.0000	1,206.0000	28.025	0	0	0
25/11/2008	€ / R 2009/06/12			Currency Future	13.6828	13.3422	(2.489)	0.0000	0.0000	1,000
25/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,162.0000	1,944.0000	(10.083)	0	0	0
25/11/2008	€ / R 2009/06/12	14.75	Call	Currency Future	726.0000	649.0000	(10.606)	0	0	0
25/11/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,128.0000	1,035.0000	(8.245)	0	0	0
25/11/2008	€ / R 2009/06/12	13.90	Call	Currency Future	1,023.0000	932.0000	(8.895)	0	0	0
25/11/2008	€ / R 2009/06/12	11.75	Put	Currency Future	303.0000	421.0000	38.944	0	0	0
25/11/2008	€ / R 2009/06/12	14.75	Put	Currency Future	1,793.0000	2,057.0000	14.724	0	0	0
25/11/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,240.0000	1,490.0000	20.161	0	0	0
25/11/2008	€ / R 2009/06/12	11.75	Call	Currency Future	2,236.0000	2,013.0000	(9.973)	0	0	0
25/11/2008	€ / R 2009/06/12	14.45	Put	Currency Future	1,595.0000	1,847.0000	15.799	0	0	0
25/11/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,810.0000	1,622.0000	(10.387)	0	0	0
25/11/2008	€ / R 2009/06/12	14.55	Call	Currency Future	793.0000	708.0000	(10.719)	0	0	0
25/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	329.0000	452.0000	37.386	0	0	0
25/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	846.0000	756.0000	(10.638)	0	0	0
25/11/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,045.0000	1,293.0000	23.732	0	0	0
25/11/2008	€ / R 2009/06/12	11.95	Put	Currency Future	355.0000	485.0000	36.620	0	0	0
25/11/2008	€ / R 2009/06/12	14.00	Put	Currency Future	1,308.0000	1,552.0000	18.654	0	0	0
25/11/2008	€ / R 2009/06/12	12.35	Put	Currency Future	477.0000	630.0000	32.075	0	0	0
25/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,563.0000	1,813.0000	15.995	0	0	0
25/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,693.0000	1,951.0000	15.239	0	0	0
25/11/2008	€ / R 2009/06/12	11.95	Call	Currency Future	2,088.0000	1,877.0000	(10.105)	0	0	0
25/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	776.0000	693.0000	(10.696)	0	0	0
25/11/2008	€ / R 2009/06/12	13.35	Call	Currency Future	1,226.0000	1,123.0000	(8.401)	0	0	0
25/11/2008	€ / R 2009/06/12	14.55	Put	Currency Future	1,660.0000	1,916.0000	15.422	0	0	0
25/11/2008	€ / R 2009/06/12	13.15	Put	Currency Future	793.0000	1,009.0000	27.238	0	0	0
25/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,496.0000	1,337.0000	(10.628)	0	0	0
25/11/2008	€ / R 2009/06/12	14.00	Call	Currency Future	991.0000	894.0000	(9.788)	0	0	0
25/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,246.0000	1,142.0000	(8.347)	0	0	0
25/11/2008	€ / R 2009/06/12	12.25	Call	Currency Future	1,877.0000	1,683.0000	(10.336)	0	0	0
25/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,679.0000	1,503.0000	(10.482)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	€ / R 2009/06/12	14.25	Put	Currency Future	1,469.0000	1,713.0000	16.610	0	0	0
25/11/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,146.0000	1,052.0000	(8.202)	0	0	0
25/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	663.0000	845.0000	27.451	0	0	0
25/11/2008	€ / R 2009/06/12	12.75	Put	Currency Future	622.0000	799.0000	28.457	0	0	0
25/11/2008	€ / R 2009/06/12	14.85	Call	Currency Future	695.0000	621.0000	(10.647)	0	0	0
25/11/2008	€ / R 2009/06/12	13.15	Call	Currency Future	1,326.0000	1,201.0000	(9.427)	0	0	0
25/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,648.0000	1,475.0000	(10.498)	0	0	0
25/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	961.0000	858.0000	(10.718)	0	0	0
25/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	547.0000	711.0000	29.982	0	0	0
25/11/2008	€ / R 2009/06/12	14.25	Call	Currency Future	902.0000	805.0000	(10.754)	0	0	0
25/11/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,525.0000	1,364.0000	(10.557)	0	0	0
25/11/2008	€ / R 2009/06/12	14.45	Call	Currency Future	828.0000	740.0000	(10.628)	0	0	0
25/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	863.0000	1,100.0000	27.462	0	0	0
25/11/2008	€ / R 2009/06/12	12.75	Call	Currency Future	1,555.0000	1,391.0000	(10.547)	0	0	0
25/11/2008	€ / R 2009/06/12	14.35	Call	Currency Future	864.0000	772.0000	(10.648)	0	0	0
25/11/2008	€ / R 2009/06/12	12.70	Put	Currency Future	603.0000	776.0000	28.690	0	0	0
25/11/2008	€ / R 2009/06/12	14.35	Put	Currency Future	1,532.0000	1,780.0000	16.188	0	0	0
25/11/2008	€ / R 2009/06/12	14.85	Put	Currency Future	1,862.0000	2,129.0000	14.339	0	0	0
25/11/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,353.0000	1,221.0000	(9.756)	0	0	0
25/11/2008	€ / R 2009/06/12	14.15	Put	Currency Future	1,408.0000	1,648.0000	17.045	0	0	0
25/11/2008	€ / R 2009/06/12	14.95	Put	Currency Future	1,931.0000	2,202.0000	14.034	0	0	0
25/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	565.0000	732.0000	29.558	0	0	0
25/11/2008	€ / R 2009/06/12	13.10	Put	Currency Future	770.0000	979.0000	27.143	0	0	0
25/11/2008	€ / R 2009/06/12	12.70	Call	Currency Future	1,586.0000	1,418.0000	(10.593)	0	0	0
25/11/2008	€ / R 2009/06/12	13.65	Call	Currency Future	1,109.0000	1,019.0000	(8.115)	0	0	0
25/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,648.0000	1,475.0000	(10.498)	0	0	0
25/11/2008	€ / R 2009/06/12	13.65	Put	Currency Future	1,076.0000	1,326.0000	23.234	0	0	0
25/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	565.0000	732.0000	29.558	0	0	0
25/11/2008	€ / R 2009/06/12	14.15	Call	Currency Future	941.0000	840.0000	(10.733)	0	0	0
25/11/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,014.0000	1,260.0000	24.260	0	0	0
25/11/2008	€ / R 2009/06/12	12.80	Put	Currency Future	642.0000	821.0000	27.882	0	0	0
25/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,946.0000	1,746.0000	(10.277)	0	0	0
25/11/2008	€ / R 2009/06/12	15.40	Call	Currency Future	541.0000	484.0000	(10.536)	0	0	0
25/11/2008	€ / R 2009/06/12	12.25	Put	Currency Future	444.0000	591.0000	33.108	0	0	0
25/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,981.0000	1,778.0000	(10.247)	0	0	0
25/11/2008	€ / R 2009/06/12	11.65	Call	Currency Future	2,312.0000	2,084.0000	(9.862)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	€ / R 2009/06/12	15.40	Put	Currency Future	2,258.0000	2,542.0000	12.578	0	0	0
25/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,183.0000	2,465.0000	12.918	0	0	0
25/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	398.0000	536.0000	34.673	0	0	0
25/11/2008	€ / R 2009/06/12	13.40	Put	Currency Future	923.0000	1,163.0000	26.002	0	0	0
25/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	384.0000	519.0000	35.156	0	0	0
25/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,183.0000	2,465.0000	12.918	0	0	0
25/11/2008	€ / R 2009/06/12	14.05	Call	Currency Future	976.0000	876.0000	(10.246)	0	0	0
25/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	566.0000	507.0000	(10.424)	0	0	0
25/11/2008	€ / R 2009/06/12	12.30	Put	Currency Future	460.0000	610.0000	32.609	0	0	0
25/11/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,206.0000	1,105.0000	(8.375)	0	0	0
25/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	2,016.0000	1,811.0000	(10.169)	0	0	0
25/11/2008	€ / R 2009/06/12	15.50	Call	Currency Future	516.0000	463.0000	(10.271)	0	0	0
25/11/2008	€ / R 2009/06/12	14.90	Put	Currency Future	1,896.0000	2,165.0000	14.188	0	0	0
25/11/2008	€ / R 2009/06/12	11.65	Put	Currency Future	280.0000	391.0000	39.643	0	0	0
25/11/2008	€ / R 2009/06/12	15.60	Call	Currency Future	492.0000	442.0000	(10.163)	0	0	0
25/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,056.0000	971.0000	(8.049)	0	0	0
25/11/2008	€ / R 2009/06/12	14.90	Call	Currency Future	679.0000	607.0000	(10.604)	0	0	0
25/11/2008	€ / R 2009/06/12	13.25	Put	Currency Future	839.0000	1,069.0000	27.414	0	0	0
25/11/2008	€ / R 2009/06/12	12.15	Put	Currency Future	413.0000	554.0000	34.140	0	0	0
25/11/2008	€ / R 2009/06/12	15.60	Put	Currency Future	2,409.0000	2,699.0000	12.038	0	0	0
25/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,174.0000	1,429.0000	21.721	0	0	0
25/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,827.0000	2,093.0000	14.559	0	0	0
25/11/2008	€ / R 2009/06/12	13.25	Call	Currency Future	1,272.0000	1,161.0000	(8.726)	0	0	0
25/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	663.0000	845.0000	27.451	0	0	0
25/11/2008	€ / R 2009/06/12	15.50	Put	Currency Future	2,333.0000	2,620.0000	12.302	0	0	0
25/11/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,378.0000	1,616.0000	17.271	0	0	0
25/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,496.0000	1,337.0000	(10.628)	0	0	0
25/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	566.0000	507.0000	(10.424)	0	0	0
25/11/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,843.0000	1,652.0000	(10.364)	0	0	0
25/11/2008	€ / R 2009/06/12	14.95	Call	Currency Future	664.0000	594.0000	(10.542)	0	0	0
25/11/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,128.0000	1,035.0000	(8.245)	0	0	0
25/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,162.0000	1,944.0000	(10.083)	0	0	0
25/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	710.0000	635.0000	(10.563)	0	0	0
25/11/2008	€ / R 2009/06/12	12.35	Put	Currency Future	477.0000	630.0000	32.075	0	0	0
25/11/2008	€ / R 2009/06/12	13.35	Put	Currency Future	893.0000	1,131.0000	26.652	0	0	0
25/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	748.0000	948.0000	26.738	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,045.0000	1,293.0000	23.732	0	0	0
25/11/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,381.0000	1,240.0000	(10.210)	0	0	0
25/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	863.0000	1,100.0000	27.462	0	0	0
25/11/2008	€ / R 2009/06/12	15.05	Put	Currency Future	2,002.0000	2,276.0000	13.686	0	0	0
25/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,246.0000	1,142.0000	(8.347)	0	0	0
25/11/2008	€ / R 2009/06/12	15.05	Call	Currency Future	635.0000	568.0000	(10.551)	0	0	0
25/11/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,810.0000	1,622.0000	(10.387)	0	0	0
25/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,679.0000	1,503.0000	(10.482)	0	0	0
25/11/2008	€ / R 2009/06/12	12.50	Put	Currency Future	529.0000	690.0000	30.435	0	0	0
25/11/2008	€ / R 2009/06/12	12.40	Put	Currency Future	494.0000	649.0000	31.377	0	0	0
25/11/2008	€ / R 2009/06/12	12.50	Call	Currency Future	1,711.0000	1,532.0000	(10.462)	0	0	0
25/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,981.0000	1,778.0000	(10.247)	0	0	0
25/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	398.0000	536.0000	34.673	0	0	0
25/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,946.0000	1,746.0000	(10.277)	0	0	0
25/11/2008	€ / R 2009/06/12	12.95	Put	Currency Future	705.0000	892.0000	26.525	0	0	0
25/11/2008	€ / R 2009/06/12	12.15	Put	Currency Future	413.0000	554.0000	34.140	0	0	0
25/11/2008	€ / R 2009/06/12	13.50	Put	Currency Future	983.0000	1,227.0000	24.822	0	0	0
25/11/2008	€ / R 2009/06/12	12.95	Call	Currency Future	1,437.0000	1,284.0000	(10.647)	0	0	0
25/11/2008	€ / R 2009/06/12	13.50	Call	Currency Future	1,166.0000	1,069.0000	(8.319)	0	0	0
25/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	584.0000	754.0000	29.110	0	0	0
25/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,617.0000	1,446.0000	(10.575)	0	0	0
25/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	329.0000	452.0000	37.386	0	0	0
25/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	2,016.0000	1,811.0000	(10.169)	0	0	0
25/11/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,206.0000	1,105.0000	(8.375)	0	0	0
25/11/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,343.0000	1,584.0000	17.945	0	0	0
25/11/2008	€ / R 2009/06/12	13.65	Put	Currency Future	1,076.0000	1,326.0000	23.234	0	0	0
25/11/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,343.0000	1,584.0000	17.945	0	0	0
25/11/2008	€ / R 2009/06/12	13.65	Call	Currency Future	1,109.0000	1,019.0000	(8.115)	0	0	0
25/11/2008	€ / R 2009/06/12	14.05	Call	Currency Future	976.0000	876.0000	(10.246)	0	0	0
25/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,174.0000	1,429.0000	21.721	0	0	0
25/11/2008	€ / R 2009/06/12	14.15	Call	Currency Future	941.0000	840.0000	(10.733)	0	0	0
25/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	384.0000	519.0000	35.156	0	0	0
25/11/2008	€ / R 2009/06/12	12.20	Put	Currency Future	429.0000	572.0000	33.333	0	0	0
25/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,056.0000	971.0000	(8.049)	0	0	0
25/11/2008	€ / R 2009/06/12	14.15	Put	Currency Future	1,408.0000	1,648.0000	17.045	0	0	0
25/11/2008	€ / R 2009/06/12	13.10	Put	Currency Future	770.0000	979.0000	27.143	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,353.0000	1,221.0000	(9.756)	0	0	0
25/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,617.0000	1,446.0000	(10.575)	0	0	0
25/11/2008	€ / R 2009/06/12	13.40	Put	Currency Future	923.0000	1,163.0000	26.002	0	0	0
25/11/2008	€ / R 2009/06/12	12.45	Put	Currency Future	511.0000	670.0000	31.115	0	0	0
25/11/2008	€ / R 2009/06/12	12.45	Call	Currency Future	1,744.0000	1,562.0000	(10.436)	0	0	0
25/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	883.0000	789.0000	(10.646)	0	0	0
25/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	584.0000	754.0000	29.110	0	0	0
25/11/2008	€ / R 2009/06/12	14.20	Put	Currency Future	1,438.0000	1,680.0000	16.829	0	0	0
25/11/2008	€ / R 2009/06/12	14.20	Call	Currency Future	921.0000	823.0000	(10.641)	0	0	0
25/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,500.0000	1,746.0000	16.400	0	0	0
25/11/2008	€ / R 2009/06/12	12.20	Call	Currency Future	1,911.0000	1,715.0000	(10.256)	0	0	0
25/11/2008	€ / R 2009/06/12	12.90	Put	Currency Future	683.0000	868.0000	27.086	0	0	0
25/11/2008	€ / R 2009/06/12	13.90	Call	Currency Future	1,023.0000	932.0000	(8.895)	0	0	0
25/11/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,466.0000	1,311.0000	(10.573)	0	0	0
25/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,500.0000	1,746.0000	16.400	0	0	0
25/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	547.0000	711.0000	29.982	0	0	0
25/11/2008	€ / R 2009/06/12	15.00	Put	Currency Future	1,967.0000	2,239.0000	13.828	0	0	0
25/11/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,240.0000	1,490.0000	20.161	0	0	0
25/11/2008	€ / R 2009/06/12	15.10	Put	Currency Future	2,038.0000	2,313.0000	13.494	0	0	0
25/11/2008	€ / R 2009/06/12	15.10	Call	Currency Future	621.0000	555.0000	(10.628)	0	0	0
25/11/2008	€ / R 2009/06/12	15.00	Call	Currency Future	649.0000	581.0000	(10.478)	0	0	0
25/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	883.0000	789.0000	(10.646)	0	0	0
25/11/2008	€ / R 2009/06/12	14.65	Call	Currency Future	759.0000	678.0000	(10.672)	0	0	0
25/11/2008	€ / R 2009/06/12	14.65	Put	Currency Future	1,726.0000	1,986.0000	15.064	0	0	0
25/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	710.0000	635.0000	(10.563)	0	0	0
25/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,693.0000	1,951.0000	15.239	0	0	0
25/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	846.0000	756.0000	(10.638)	0	0	0
25/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,563.0000	1,813.0000	15.995	0	0	0
25/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	776.0000	693.0000	(10.696)	0	0	0
25/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	961.0000	858.0000	(10.718)	0	0	0
25/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,827.0000	2,093.0000	14.559	0	0	0
25/11/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,378.0000	1,616.0000	17.271	0	0	0
25/11/2008	€ / R 2009/06/12	14.70	Call	Currency Future	742.0000	663.0000	(10.647)	0	0	0
25/11/2008	€ / R 2009/06/12	14.70	Put	Currency Future	1,760.0000	2,021.0000	14.830	0	0	0
25/11/2008	€ / R 2009/06/12	14.50	Put	Currency Future	1,627.0000	1,882.0000	15.673	0	0	0
25/11/2008	€ / R 2009/06/12	15.20	Put	Currency Future	2,110.0000	2,389.0000	13.223	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	€ / R 2009/06/12	14.90	Put	Currency Future	1,896.0000	2,165.0000	14.188	0	0	0
25/11/2008	€ / R 2009/06/12	14.90	Call	Currency Future	679.0000	607.0000	(10.604)	0	0	0
25/11/2008	€ / R 2009/06/12	14.50	Call	Currency Future	810.0000	724.0000	(10.617)	0	0	0
25/11/2008	€ / R 2009/06/12	15.20	Call	Currency Future	593.0000	531.0000	(10.455)	0	0	0
25/11/2008	€ / R 2009/06/12	12.30	Put	Currency Future	460.0000	610.0000	32.609	0	0	0
25/11/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,843.0000	1,652.0000	(10.364)	0	0	0
25/11/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,381.0000	1,240.0000	(10.210)	0	0	0
25/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	748.0000	948.0000	26.738	0	0	0
25/11/2008	€ / R 2009/06/12	13.45	Call	Currency Future	1,185.0000	1,087.0000	(8.270)	0	0	0
25/11/2008	€ / R 2009/06/12	13.20	Call	Currency Future	1,299.0000	1,181.0000	(9.084)	0	0	0
25/11/2008	€ / R 2009/06/12	13.75	Put	Currency Future	1,141.0000	1,394.0000	22.174	0	0	0
25/11/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,777.0000	1,592.0000	(10.411)	0	0	0
25/11/2008	€ / R 2009/06/12	13.75	Call	Currency Future	1,074.0000	987.0000	(8.101)	0	0	0
25/11/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,146.0000	1,052.0000	(8.202)	0	0	0
25/11/2008	€ / R 2009/06/12	13.45	Put	Currency Future	953.0000	1,195.0000	25.393	0	0	0
25/11/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,014.0000	1,260.0000	24.260	0	0	0
25/11/2008	€ / R 2009/06/12	12.40	Put	Currency Future	494.0000	649.0000	31.377	0	0	0
25/11/2008	€ / R 2009/06/12	12.80	Put	Currency Future	642.0000	821.0000	27.882	0	0	0
25/11/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,466.0000	1,311.0000	(10.573)	0	0	0
25/11/2008	€ / R 2009/06/12	12.90	Put	Currency Future	683.0000	868.0000	27.086	0	0	0
25/11/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,525.0000	1,364.0000	(10.557)	0	0	0
25/11/2008	€ / R 2009/06/12	13.00	Call	Currency Future	1,409.0000	1,259.0000	(10.646)	0	0	0
25/11/2008	€ / R 2009/06/12	13.00	Put	Currency Future	726.0000	917.0000	26.309	0	0	0
25/11/2008	€ / R 2009/06/12	13.20	Put	Currency Future	816.0000	1,039.0000	27.328	0	0	0
25/11/2008	€ / R 2009/06/12	11.70	Call	Currency Future	2,274.0000	2,048.0000	(9.938)	0	0	0
25/11/2008	€ / R 2009/06/12	11.90	Call	Currency Future	2,125.0000	1,910.0000	(10.118)	0	0	0
25/11/2008	€ / R 2009/06/12	11.90	Put	Currency Future	342.0000	468.0000	36.842	0	0	0
25/11/2008	€ / R 2009/06/12	12.00	Call	Currency Future	2,052.0000	1,844.0000	(10.136)	0	0	0
25/11/2008	€ / R 2009/06/12	11.80	Put	Currency Future	316.0000	436.0000	37.975	0	0	0
25/11/2008	€ / R 2009/06/12	11.80	Call	Currency Future	2,199.0000	1,979.0000	(10.005)	0	0	0
25/11/2008	€ / R 2009/06/12	11.70	Put	Currency Future	291.0000	406.0000	39.519	0	0	0
25/11/2008	€ / R 2009/06/12	12.00	Put	Currency Future	369.0000	501.0000	35.772	0	0	0
25/11/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,777.0000	1,592.0000	(10.411)	0	0	0
25/11/2008	€ / R 2009/06/12	13.70	Put	Currency Future	1,108.0000	1,360.0000	22.744	0	0	0
25/11/2008	€ / R 2009/06/12	13.95	Call	Currency Future	1,007.0000	913.0000	(9.335)	0	0	0
25/11/2008	€ / R 2009/06/12	13.85	Call	Currency Future	1,040.0000	951.0000	(8.558)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	€ / R	2009/06/12	13.85	Put	Currency Future	1,207.0000	1,459.0000	20.878	0	0	0
25/11/2008	€ / R	2009/06/12	13.95	Put	Currency Future	1,274.0000	1,521.0000	19.388	0	0	0
25/11/2008	€ / R	2009/06/12	13.70	Call	Currency Future	1,091.0000	1,002.0000	(8.158)	0	0	0
25/11/2008	ALBI	2009/02/05			Index Future	291.9100	294.7910	0.987	0.0000	0.0000	607
25/11/2008	ALBI	2009/05/07			Index Future	300.1650	303.1310	0.988	0.0000	0.0000	0
25/11/2008	ALBI	2009/08/06			Index Future	304.8120	307.4180	0.855	0.0000	0.0000	0
25/11/2008	CRD1	2009/02/05			Index Future	122.3130	123.0270	0.584	0.0000	0.0000	0
25/11/2008	CRD1	2009/05/07			Index Future	125.8220	126.5570	0.584	0.0000	0.0000	0
25/11/2008	CRD1	2009/08/06			Index Future	129.2230	129.9790	0.585	0.0000	0.0000	2
25/11/2008	GOVI	2009/02/05			jGovi	293.5185	296.2375	0.926	0.0000	0.0000	509
25/11/2008	GOVI	2009/05/07			jGovi	301.9400	304.7385	0.927	0.0000	0.0000	0
25/11/2008	GOVI	2009/08/06			jGovi	310.1010	312.9780	0.928	0.0000	0.0000	0
25/11/2008	ILBI	2009/02/05			Index Future	341.4050	339.6270	(0.521)	0.0000	0.0000	1
25/11/2008	ILBI	2009/05/07			Index Future	351.2090	349.3920	(0.517)	0.0000	0.0000	0
25/11/2008	J153	2010/08/31			jSwap	9.4660	9.2590	(2.187)	0.0000	0.0000	0
25/11/2008	J157	2015/09/15			jSwap	8.3720	8.2160	(1.863)	0.0000	0.0000	0
25/11/2008	J186	2026/12/21			jSwap	7.6950	7.5660	(1.676)	0.0000	0.0000	0
25/11/2008	J201	2014/12/22			jSwap	8.5820	8.4320	(1.748)	0.0000	0.0000	0
25/11/2008	J203	2017/09/15			jSwap	8.3030	8.1540	(1.795)	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
25/11/2008	J204	2018/12/21			jSwap	8.3840	8.2420	(1.694)	0.0000	0.0000	0
25/11/2008	J207	2020/01/15			jSwap	8.2700	8.1310	(1.681)	0.0000	0.0000	0
25/11/2008	JBAR	2005/12/21			jBar	12.1750	12.1750	-	0.0000	0.0000	0
25/11/2008	JFRA	2009/02/05			jFra	10.9280	10.7240	(1.867)	0.0000	0.0000	0
25/11/2008	JFRA	2009/05/07			jFra	9.2460	8.9690	(2.996)	0.0000	0.0000	0
25/11/2008	JFRA	2009/08/06			jFra	8.2430	7.9560	(3.482)	0.0000	0.0000	0
25/11/2008	JFRA	2009/11/05			jFra	7.5830	7.2510	(4.378)	0.0000	0.0000	0
25/11/2008	JN02	2009/02/05			jNote	8.3360	8.0890	(2.963)	0.0000	0.0000	0
25/11/2008	JN02	2009/05/07			jNote	7.8910	7.6570	(2.965)	0.0000	0.0000	0
25/11/2008	JN02	2009/08/06			jNote	7.6770	7.4680	(2.722)	0.0000	0.0000	0
25/11/2008	JN05	2009/02/05			jNote	8.0070	7.8430	(2.048)	0.0000	0.0000	0
25/11/2008	JN05	2009/05/07			jNote	7.8240	7.6640	(2.045)	0.0000	0.0000	0
25/11/2008	JN05	2009/08/06			jNote	7.7440	7.5920	(1.963)	0.0000	0.0000	0
25/11/2008	JN10	2009/02/05			jNote	7.9340	7.7850	(1.878)	0.0000	0.0000	0
25/11/2008	JN10	2009/05/07			jNote	7.8110	7.6640	(1.882)	0.0000	0.0000	0
25/11/2008	JN10	2009/08/06			jNote	7.7420	7.5990	(1.847)	0.0000	0.0000	0
25/11/2008	JROD	2008/11/28			jRod	11.8000	11.8000	-	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	JROD	2008/12/31			jRod	11.9170	11.9030	(0.117)	0.0000	0.0000	0
25/11/2008	JROD	2009/01/30			jRod	12.0930	12.0590	(0.281)	0.0000	0.0000	0
25/11/2008	JROD	2009/02/27			jRod	11.9860	11.9610	(0.209)	0.0000	0.0000	0
25/11/2008	JROD	2009/03/31			jRod	11.9370	11.9000	(0.310)	0.0000	0.0000	0
25/11/2008	JROD	2009/04/30			jRod	11.7900	11.7410	(0.416)	0.0000	0.0000	0
25/11/2008	JROD	2009/05/29			jRod	11.6580	11.6160	(0.360)	0.0000	0.0000	0
25/11/2008	JROD	2009/06/30			jRod	11.4820	11.4250	(0.496)	0.0000	0.0000	0
25/11/2008	OTH1	2009/02/05			Index Future	282.2620	258.8030	(8.311)	0.0000	0.0000	0
25/11/2008	OTH1	2009/05/07			Index Future	290.3610	294.0050	1.255	0.0000	0.0000	0
25/11/2008	OTH1	2009/08/06			Index Future	298.2090	301.9540	1.256	0.0000	0.0000	3
25/11/2008	R153	2009/02/05			Bond Future	7.7340	7.5680	(2.146)	0.0000	0.0000	4,514
25/11/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	3,354.0000	3,602.0000	7.394	0	0	0
25/11/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	0
25/11/2008	R153	2009/05/07			Bond Future	7.0350	6.8350	(2.843)	0.0000	0.0000	0
25/11/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	459.0000	403.0000	(12.200)	0	0	0
25/11/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	3,263.0000	3,466.0000	6.221	0	0	0
25/11/2008	R153	2009/08/06			Bond Future	6.0790	5.8290	(4.113)	0.0000	0.0000	0
25/11/2008	R153	2009/08/06	10.00	Call	Option on Bond Future	4,739.0000	4,945.0000	4.347	0	0	0
25/11/2008	R153	2009/08/06	10.00	Put	Option on Bond Future	710.0000	652.0000	(8.169)	0	0	0
25/11/2008	R153	2009/08/06	9.75	Call	Option on Bond Future	4,550.0000	4,752.0000	4.440	0	0	0
25/11/2008	R153	2009/08/06	9.75	Put	Option on Bond Future	771.0000	708.0000	(8.171)	0	0	0
25/11/2008	R157	2009/02/05			Bond Future	7.9740	7.7990	(2.195)	7.8600	7.8700	7,050

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	406.0000	296.0000	(27.094)	0	0	0
25/11/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	1,152.0000	894.0000	(22.396)	0	0	0
25/11/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	9,051.0000	9,984.0000	10.308	0	0	600
25/11/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	5,647.0000	6,432.0000	13.901	0	0	600
25/11/2008	R157	2009/02/05	8.25	Call	Option on Bond Future	3,729.0000	4,366.0000	17.082	0	0	850
25/11/2008	R157	2009/02/05	8.25	Put	Option on Bond Future	2,106.0000	1,700.0000	(19.278)	0	0	0
25/11/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	7,868.0000	8,761.0000	11.350	0	0	0
25/11/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	11,496.0000	12,483.0000	8.586	0	0	0
25/11/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	185.0000	129.0000	(30.270)	0	0	0
25/11/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	585.0000	436.0000	(25.470)	0	0	850
25/11/2008	R157	2009/05/07			Bond Future	7.8080	7.6240	(2.357)	0.0000	0.0000	1,624
25/11/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	1,658.0000	1,398.0000	(15.682)	0	0	0
25/11/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	8,320.0000	9,132.0000	9.760	0	0	0
25/11/2008	R157	2009/08/06			Bond Future	7.6440	7.4500	(2.538)	0.0000	0.0000	5,000
25/11/2008	R157	2009/08/06	9.25	Put	Option on Bond Future	125.0000	77.0000	(38.400)	0	0	0
25/11/2008	R157	2009/08/06	9.25	Call	Option on Bond Future	8,771.0000	9,821.0000	11.971	0	0	0
25/11/2008	R186	2009/02/05			Bond Future	7.9170	7.7450	(2.173)	0.0000	0.0000	2,830
25/11/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/11/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	13,650.0000	15,593.0000	14.234	0	0	0
25/11/2008	R186	2009/05/07			Bond Future	7.8150	7.6390	(2.252)	0.0000	0.0000	0
25/11/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	12,324.0000	14,322.0000	16.212	0	0	0
25/11/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
25/11/2008	R186	2009/08/06			Bond Future	7.7210	7.5410	(2.331)	0.0000	0.0000	2,500
25/11/2008	R186	2009/08/06	9.00	Put	Option on Bond Future	7.0000	2.0000	(71.429)	0	0	0
25/11/2008	R186	2009/08/06	9.00	Call	Option on Bond Future	13,289.0000	15,337.0000	15.411	0	0	0
25/11/2008	R196	2009/02/05			Bond Future	11.9770	12.0130	0.301	0.0000	0.0000	0
25/11/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	900.0000	893.0000	(0.778)	0	0	0
25/11/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	963.0000	958.0000	(0.519)	0	0	0
25/11/2008	R196	2009/05/07			Bond Future	10.9560	10.9710	0.137	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
25/11/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	150.0000	147.0000	(2.000)	0	0	0
25/11/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	137.0000	139.0000	1.460	0	0	0
25/11/2008	R201	2009/02/05			Bond Future	8.0150	7.8300	(2.308)	0.0000	0.0000	2
25/11/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	5.0000	1.0000	(80.000)	0	0	0
25/11/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	5,615.0000	6,486.0000	15.512	0	0	0
25/11/2008	R201	2009/05/07			Bond Future	7.8140	7.6190	(2.496)	0.0000	0.0000	0
25/11/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	48.0000	25.0000	(47.917)	0	0	0
25/11/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	6,388.0000	7,264.0000	13.713	0	0	0
25/11/2008	R201	2009/08/06			Bond Future	7.6160	7.4100	(2.705)	0.0000	0.0000	0
25/11/2008	R201	2009/08/06	9.25	Put	Option on Bond Future	93.0000	55.0000	(40.860)	0	0	0
25/11/2008	R201	2009/08/06	9.25	Call	Option on Bond Future	7,085.0000	7,973.0000	12.534	0	0	0
25/11/2008	R203	2009/02/05			Bond Future	8.0500	7.8560	(2.410)	0.0000	0.0000	0
25/11/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	7,065.0000	8,270.0000	17.056	0	0	0
25/11/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
25/11/2008	R203	2009/05/07			Bond Future	7.9030	7.7010	(2.556)	0.0000	0.0000	0
25/11/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	36.0000	13.0000	(63.889)	0	0	0
25/11/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	6,464.0000	7,685.0000	18.889	0	0	0
25/11/2008	R203	2009/08/06			Bond Future	7.7600	7.5500	(2.706)	0.0000	0.0000	0
25/11/2008	R203	2009/08/06	9.25	Put	Option on Bond Future	36.0000	16.0000	(55.556)	0	0	0
25/11/2008	R203	2009/08/06	9.25	Call	Option on Bond Future	8,553.0000	9,811.0000	14.708	0	0	0
25/11/2008	R204	2009/02/05			Bond Future	8.0620	7.8680	(2.406)	0.0000	0.0000	9
25/11/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/11/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	7,559.0000	8,869.0000	17.330	0	0	0
25/11/2008	R204	2009/05/07			Bond Future	7.9300	7.7290	(2.535)	0.0000	0.0000	0
25/11/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	26.0000	9.0000	(65.385)	0	0	0
25/11/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	6,836.0000	8,168.0000	19.485	0	0	0
25/11/2008	R204	2009/08/06			Bond Future	7.8050	7.5980	(2.652)	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
25/11/2008	R204	2009/08/06	9.25	Put	Option on Bond Future	20.0000	8.0000	(60.000)	0	0	0
25/11/2008	R204	2009/08/06	9.25	Call	Option on Bond Future	9,016.0000	10,384.0000	15.173	0	0	0
25/11/2008	R206	2009/02/05			Bond Future	8.0010	7.8050	(2.450)	0.0000	0.0000	1,730
25/11/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	10.0000	3.0000	(70.000)	0	0	0
25/11/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	4,806.0000	5,579.0000	16.084	0	0	0
25/11/2008	R206	2009/05/07			Bond Future	7.7770	7.5680	(2.687)	0.0000	0.0000	0
25/11/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	129.0000	75.0000	(41.860)	0	0	0
25/11/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	4,687.0000	5,439.0000	16.044	0	0	0
25/11/2008	R206	2009/08/06			Bond Future	7.5480	7.3260	(2.941)	0.0000	0.0000	0
25/11/2008	R206	2009/08/06	9.25	Put	Option on Bond Future	122.0000	76.0000	(37.705)	0	0	0
25/11/2008	R206	2009/08/06	9.25	Call	Option on Bond Future	6,184.0000	6,964.0000	12.613	0	0	0
25/11/2008	R207	2009/02/05			Bond Future	8.0390	7.8460	(2.401)	0.0000	0.0000	0
25/11/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	7,907.0000	9,254.0000	17.036	0	0	0
25/11/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/11/2008	R207	2009/05/07			Bond Future	7.9200	7.7210	(2.513)	0.0000	0.0000	0
25/11/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	7,096.0000	8,471.0000	19.377	0	0	0
25/11/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	13.0000	4.0000	(69.231)	0	0	0
25/11/2008	R207	2009/08/06			Bond Future	7.8060	7.6010	(2.626)	0.0000	0.0000	0
25/11/2008	R207	2009/08/06	9.25	Call	Option on Bond Future	9,292.0000	10,706.0000	15.217	0	0	0
25/11/2008	R207	2009/08/06	9.25	Put	Option on Bond Future	10.0000	3.0000	(70.000)	0	0	0
25/11/2008	R208	2009/02/05			Bond Future	8.0050	7.8310	(2.174)	0.0000	0.0000	0
25/11/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	5,147.0000	6,404.0000	24.422	0	0	0
25/11/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
25/11/2008	R208	2009/05/07			Bond Future	7.8930	7.7120	(2.293)	0.0000	0.0000	0
25/11/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	27.0000	8.0000	(70.370)	0	0	0
25/11/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	5,915.0000	7,208.0000	21.860	0	0	0
25/11/2008	R208	2009/08/06			Bond Future	7.8370	7.6510	(2.373)	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
25/11/2008	R208	2009/08/06	9.25	Call	Option on Bond Future	9,399.0000	10,733.0000	14.193	0	0	0
25/11/2008	R208	2009/08/06	9.25	Put	Option on Bond Future	7.0000	2.0000	(71.429)	0	0	0
25/11/2008	R209	2009/02/05			Bond Future	7.5740	7.3930	(2.390)	0.0000	0.0000	5,545
25/11/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	12,599.0000	14,450.0000	14.692	0	0	0
25/11/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/11/2008	R209	2009/05/07			Bond Future	7.4900	7.3060	(2.457)	0.0000	0.0000	0
25/11/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/11/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	13,430.0000	15,338.0000	14.207	0	0	0
25/11/2008	R209	2009/08/06			Bond Future	7.4120	7.2250	(2.523)	0.0000	0.0000	0
25/11/2008	R209	2009/08/06	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/11/2008	R209	2009/08/06	8.75	Call	Option on Bond Future	12,233.0000	14,197.0000	16.055	0	0	0
25/11/2008	TRT1	2009/02/05			Index Future	289.7570	292.4600	0.933	0.0000	0.0000	0
25/11/2008	TRT1	2009/05/07			Index Future	298.0700	300.8530	0.934	0.0000	0.0000	0
25/11/2008	TRT1	2009/08/06			Index Future	306.1260	308.9880	0.935	0.0000	0.0000	100
25/11/2008	ZAAD	2008/12/12			Currency Future	6.5844	6.4013	(2.781)	6.4500	6.3400	5,463
25/11/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	62.0000	90.0000	45.161	0	0	0
25/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	55.0000	16.0000	(70.909)	0	0	0
25/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,326.0000	1,500.0000	13.122	0	0	0
25/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	156.0000	216.0000	38.462	0	0	0
25/11/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	303.0000	397.0000	31.023	0	0	0
25/11/2008	ZAAD	2008/12/12	8.00	Call	Currency Future	7.0000	1.0000	(85.714)	0	0	0
25/11/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	447.0000	292.0000	(34.676)	0	0	0
25/11/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	771.0000	915.0000	18.677	0	0	0
25/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	10.0000	1.0000	(90.000)	0	0	0
25/11/2008	ZAAD	2008/12/12	5.80	Call	Currency Future	795.0000	614.0000	(22.767)	0	0	0
25/11/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	290.0000	168.0000	(42.069)	0	0	0
25/11/2008	ZAAD	2008/12/12	6.10	Call	Currency Future	527.0000	361.0000	(31.499)	0	0	0
25/11/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	187.0000	98.0000	(47.594)	0	0	0
25/11/2008	ZAAD	2008/12/12	7.80	Put	Currency Future	1,229.0000	1,401.0000	13.995	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	ZAAD	2008/12/12	5.80	Put	Currency Future	10.0000	13.0000	30.000	0	0	0
25/11/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	449.0000	558.0000	24.276	0	0	0
25/11/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	771.0000	915.0000	18.677	0	0	0
25/11/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	37.0000	9.0000	(75.676)	0	0	0
25/11/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,134.0000	1,302.0000	14.815	0	0	0
25/11/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	132.0000	186.0000	40.909	0	0	0
25/11/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	270.0000	357.0000	32.222	0	0	0
25/11/2008	ZAAD	2008/12/12	7.75	Put	Currency Future	1,181.0000	1,351.0000	14.395	0	0	0
25/11/2008	ZAAD	2008/12/12	7.25	Call	Currency Future	62.0000	19.0000	(69.355)	0	0	0
25/11/2008	ZAAD	2008/12/12	8.00	Put	Currency Future	1,423.0000	1,600.0000	12.439	0	0	0
25/11/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	316.0000	187.0000	(40.823)	0	0	0
25/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	204.0000	109.0000	(46.569)	0	0	0
25/11/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	645.0000	776.0000	20.310	0	0	0
25/11/2008	ZAAD	2008/12/12	7.80	Call	Currency Future	14.0000	2.0000	(85.714)	0	0	0
25/11/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	223.0000	121.0000	(45.740)	0	0	0
25/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	28.0000	6.0000	(78.571)	0	0	0
25/11/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	42.0000	11.0000	(73.810)	0	0	0
25/11/2008	ZAAD	2008/12/12	5.90	Put	Currency Future	17.0000	23.0000	35.294	0	0	0
25/11/2008	ZAAD	2008/12/12	7.60	Call	Currency Future	24.0000	5.0000	(79.167)	0	0	0
25/11/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	134.0000	60.0000	(55.224)	0	0	0
25/11/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	239.0000	320.0000	33.891	0	0	0
25/11/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	903.0000	1,058.0000	17.165	0	0	0
25/11/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	18.0000	3.0000	(83.333)	0	0	0
25/11/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	377.0000	233.0000	(38.196)	0	0	0
25/11/2008	ZAAD	2008/12/12	6.10	Put	Currency Future	42.0000	60.0000	42.857	0	0	0
25/11/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	814.0000	962.0000	18.182	0	0	0
25/11/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	374.0000	479.0000	28.075	0	0	0
25/11/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	338.0000	437.0000	29.290	0	0	0
25/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	994.0000	1,155.0000	16.197	0	0	0
25/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	80.0000	27.0000	(66.250)	0	0	0
25/11/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	569.0000	399.0000	(29.877)	0	0	0
25/11/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	111.0000	158.0000	42.342	0	0	0
25/11/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	858.0000	1,010.0000	17.716	0	0	0
25/11/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	92.0000	132.0000	43.478	0	0	0
25/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	156.0000	216.0000	38.462	0	0	0
25/11/2008	ZAAD	2008/12/12	7.10	Put	Currency Future	605.0000	730.0000	20.661	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	ZAAD 2008/12/12	7.65	Call	Currency Future	21.0000	4.0000	(80.952)	0	0	0
25/11/2008	ZAAD 2008/12/12	7.40	Call	Currency Future	42.0000	11.0000	(73.810)	0	0	0
25/11/2008	ZAAD 2008/12/12	7.65	Put	Currency Future	1,087.0000	1,253.0000	15.271	0	0	0
25/11/2008	ZAAD 2008/12/12	6.30	Call	Currency Future	377.0000	233.0000	(38.196)	0	0	0
25/11/2008	ZAAD 2008/12/12	6.95	Put	Currency Future	488.0000	600.0000	22.951	0	0	0
25/11/2008	ZAAD 2008/12/12	7.90	Call	Currency Future	10.0000	1.0000	(90.000)	0	0	0
25/11/2008	ZAAD 2008/12/12	6.20	Call	Currency Future	447.0000	292.0000	(34.676)	0	0	0
25/11/2008	ZAAD 2008/12/12	6.80	Call	Currency Future	158.0000	80.0000	(49.367)	0	0	0
25/11/2008	ZAAD 2008/12/12	6.55	Put	Currency Future	209.0000	283.0000	35.407	0	0	0
25/11/2008	ZAAD 2008/12/12	7.45	Put	Currency Future	903.0000	1,058.0000	17.165	0	0	0
25/11/2008	ZAAD 2008/12/12	7.25	Put	Currency Future	728.0000	868.0000	19.231	0	0	0
25/11/2008	ZAAD 2008/12/12	7.70	Call	Currency Future	18.0000	3.0000	(83.333)	0	0	0
25/11/2008	ZAAD 2008/12/12	7.60	Put	Currency Future	1,040.0000	1,204.0000	15.769	0	0	0
25/11/2008	ZAAD 2008/12/12	6.55	Call	Currency Future	244.0000	135.0000	(44.672)	0	0	0
25/11/2008	ZAAD 2008/12/12	6.80	Put	Currency Future	374.0000	479.0000	28.075	0	0	0
25/11/2008	ZAAD 2008/12/12	6.20	Put	Currency Future	62.0000	90.0000	45.161	0	0	0
25/11/2008	ZAAD 2008/12/12	7.35	Call	Currency Future	48.0000	13.0000	(72.917)	0	0	0
25/11/2008	ZAAD 2008/12/12	7.75	Call	Currency Future	16.0000	3.0000	(81.250)	0	0	0
25/11/2008	ZAAD 2008/12/12	5.85	Call	Currency Future	748.0000	569.0000	(23.930)	0	0	0
25/11/2008	ZAAD 2008/12/12	6.95	Call	Currency Future	123.0000	51.0000	(58.537)	0	0	0
25/11/2008	ZAAD 2008/12/12	6.30	Put	Currency Future	92.0000	132.0000	43.478	0	0	0
25/11/2008	ZAAD 2008/12/12	5.85	Put	Currency Future	13.0000	17.0000	30.769	0	0	0
25/11/2008	ZAAD 2008/12/12	6.45	Call	Currency Future	290.0000	168.0000	(42.069)	0	0	0
25/11/2008	ZAAD 2008/12/12	7.10	Call	Currency Future	90.0000	32.0000	(64.444)	0	0	0
25/11/2008	ZAAD 2008/12/12	7.50	Call	Currency Future	32.0000	7.0000	(78.125)	0	0	0
25/11/2008	ZAAD 2008/12/12	7.00	Put	Currency Future	529.0000	643.0000	21.550	0	0	0
25/11/2008	ZAAD 2008/12/12	6.75	Call	Currency Future	172.0000	88.0000	(48.837)	0	0	0
25/11/2008	ZAAD 2008/12/12	7.45	Call	Currency Future	37.0000	9.0000	(75.676)	0	0	0
25/11/2008	ZAAD 2008/12/12	6.80	Call	Currency Future	158.0000	80.0000	(49.367)	0	0	0
25/11/2008	ZAAD 2008/12/12	5.95	Call	Currency Future	656.0000	481.0000	(26.677)	0	0	0
25/11/2008	ZAAD 2008/12/12	6.00	Put	Currency Future	28.0000	37.0000	32.143	0	0	0
25/11/2008	ZAAD 2008/12/12	6.65	Put	Currency Future	270.0000	357.0000	32.222	0	0	0
25/11/2008	ZAAD 2008/12/12	7.50	Put	Currency Future	948.0000	1,106.0000	16.667	0	0	0
25/11/2008	ZAAD 2008/12/12	7.00	Call	Currency Future	113.0000	44.0000	(61.062)	0	0	0
25/11/2008	ZAAD 2008/12/12	6.55	Call	Currency Future	244.0000	135.0000	(44.672)	0	0	0
25/11/2008	ZAAD 2008/12/12	5.95	Put	Currency Future	22.0000	29.0000	31.818	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	204.0000	109.0000	(46.569)	0	0	0
25/11/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	209.0000	283.0000	35.407	0	0	0
25/11/2008	ZAAD	2008/12/12	5.75	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
25/11/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	346.0000	209.0000	(39.595)	0	0	0
25/11/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	449.0000	558.0000	24.276	0	0	0
25/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	22.0000	29.0000	31.818	0	0	0
25/11/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	134.0000	60.0000	(55.224)	0	0	0
25/11/2008	ZAAD	2008/12/12	5.75	Call	Currency Future	842.0000	661.0000	(21.496)	0	0	0
25/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	994.0000	1,155.0000	16.197	0	0	0
25/11/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	182.0000	249.0000	36.813	0	0	0
25/11/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	316.0000	187.0000	(40.823)	0	0	0
25/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	28.0000	6.0000	(78.571)	0	0	0
25/11/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	132.0000	186.0000	40.909	0	0	0
25/11/2008	ZAAD	2008/12/12	6.00	Call	Currency Future	612.0000	439.0000	(28.268)	0	0	0
25/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	80.0000	27.0000	(66.250)	0	0	0
25/11/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	266.0000	150.0000	(43.609)	0	0	0
25/11/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	569.0000	399.0000	(29.877)	0	0	0
25/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	486.0000	325.0000	(33.128)	0	0	0
25/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	486.0000	325.0000	(33.128)	0	0	0
25/11/2008	ZAAD	2008/12/12	5.90	Call	Currency Future	702.0000	524.0000	(25.356)	0	0	0
25/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,326.0000	1,500.0000	13.122	0	0	0
25/11/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	34.0000	48.0000	41.176	0	0	0
25/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	52.0000	74.0000	42.308	0	0	0
25/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	123.0000	51.0000	(58.537)	0	0	0
25/11/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	34.0000	48.0000	41.176	0	0	0
25/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	488.0000	600.0000	22.951	0	0	0
25/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	656.0000	481.0000	(26.677)	0	0	0
25/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	71.0000	23.0000	(67.606)	0	0	0
25/11/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	645.0000	776.0000	20.310	0	0	0
25/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	686.0000	821.0000	19.679	0	0	0
25/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	52.0000	74.0000	42.308	0	0	0
25/11/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	858.0000	1,010.0000	17.716	0	0	0
25/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	55.0000	16.0000	(70.909)	0	0	0
25/11/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,134.0000	1,302.0000	14.815	0	0	0
25/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	71.0000	23.0000	(67.606)	0	0	0
25/11/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	187.0000	98.0000	(47.594)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	303.0000	397.0000	31.023	0	0	0
25/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	686.0000	821.0000	19.679	0	0	0
25/11/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	411.0000	518.0000	26.034	0	0	0
25/11/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	145.0000	69.0000	(52.414)	0	0	0
25/11/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	76.0000	110.0000	44.737	0	0	0
25/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	101.0000	37.0000	(63.366)	0	0	0
25/11/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	411.0000	261.0000	(36.496)	0	0	0
25/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	567.0000	686.0000	20.988	0	0	0
25/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	567.0000	686.0000	20.988	0	0	0
25/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	101.0000	37.0000	(63.366)	0	0	0
25/11/2008	ZAAD	2009/03/16			Currency Future	6.7020	6.5123	(2.830)	0.0000	0.0000	2,036
25/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	756.0000	861.0000	13.889	0	0	0
25/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	538.0000	646.0000	20.074	0	0	0
25/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	340.0000	258.0000	(24.118)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	402.0000	497.0000	23.632	0	0	0
25/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	900.0000	1,019.0000	13.222	0	0	0
25/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	229.0000	151.0000	(34.061)	0	0	0
25/11/2008	ZAAD	2009/03/16	7.55	Call	Currency Future	168.0000	105.0000	(37.500)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	370.0000	462.0000	24.865	0	0	0
25/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	827.0000	939.0000	13.543	0	0	0
25/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	258.0000	173.0000	(32.946)	0	0	0
25/11/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	74.0000	100.0000	35.135	0	0	0
25/11/2008	ZAAD	2009/03/16	7.50	Put	Currency Future	977.0000	1,101.0000	12.692	0	0	0
25/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	538.0000	646.0000	20.074	0	0	0
25/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	404.0000	310.0000	(23.267)	0	0	0
25/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	202.0000	131.0000	(35.149)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	95.0000	127.0000	33.684	0	0	0
25/11/2008	ZAAD	2009/03/16	7.65	Call	Currency Future	147.0000	91.0000	(38.095)	0	0	0
25/11/2008	ZAAD	2009/03/16	7.45	Call	Currency Future	190.0000	122.0000	(35.789)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	797.0000	639.0000	(19.824)	0	0	0
25/11/2008	ZAAD	2009/03/16	7.65	Put	Currency Future	1,095.0000	1,228.0000	12.146	0	0	0
25/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	106.0000	61.0000	(42.453)	0	0	0
25/11/2008	ZAAD	2009/03/16	7.45	Put	Currency Future	938.0000	1,060.0000	13.006	0	0	0
25/11/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	876.0000	713.0000	(18.607)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	119.0000	157.0000	31.933	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	ZAAD	2009/03/16	7.50	Call	Currency Future	179.0000	113.0000	(36.872)	0	0	0
25/11/2008	ZAAD	2009/03/16	7.55	Put	Currency Future	1,016.0000	1,143.0000	12.500	0	0	0
25/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	202.0000	131.0000	(35.149)	0	0	0
25/11/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	84.0000	113.0000	34.524	0	0	0
25/11/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	581.0000	458.0000	(21.170)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	721.0000	569.0000	(21.082)	0	0	0
25/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,304.0000	1,449.0000	11.120	0	0	0
25/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	827.0000	939.0000	13.543	0	0	0
25/11/2008	ZAAD	2009/03/16	6.05	Call	Currency Future	758.0000	604.0000	(20.317)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	179.0000	246.0000	37.430	0	0	0
25/11/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	442.0000	341.0000	(22.851)	0	0	0
25/11/2008	ZAAD	2009/03/16	7.80	Put	Currency Future	1,219.0000	1,360.0000	11.567	0	0	0
25/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	340.0000	258.0000	(24.118)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	340.0000	428.0000	25.882	0	0	0
25/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	229.0000	151.0000	(34.061)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	422.0000	325.0000	(22.986)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	326.0000	242.0000	(25.767)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	434.0000	533.0000	22.811	0	0	0
25/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	258.0000	173.0000	(32.946)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	649.0000	510.0000	(21.418)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	201.0000	273.0000	35.821	0	0	0
25/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	756.0000	861.0000	13.889	0	0	0
25/11/2008	ZAAD	2009/03/16	5.95	Call	Currency Future	836.0000	675.0000	(19.258)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	309.0000	396.0000	28.155	0	0	0
25/11/2008	ZAAD	2009/03/16	7.85	Call	Currency Future	113.0000	67.0000	(40.708)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	309.0000	396.0000	28.155	0	0	0
25/11/2008	ZAAD	2009/03/16	7.80	Call	Currency Future	121.0000	72.0000	(40.496)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	574.0000	680.0000	18.467	0	0	0
25/11/2008	ZAAD	2009/03/16	6.05	Put	Currency Future	106.0000	141.0000	33.019	0	0	0
25/11/2008	ZAAD	2009/03/16	7.85	Put	Currency Future	1,261.0000	1,404.0000	11.340	0	0	0
25/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	402.0000	497.0000	23.632	0	0	0
25/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	370.0000	462.0000	24.865	0	0	0
25/11/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	243.0000	162.0000	(33.333)	0	0	0
25/11/2008	ZAAD	2009/03/16	7.75	Put	Currency Future	1,177.0000	1,315.0000	11.725	0	0	0
25/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	461.0000	358.0000	(22.343)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	147.0000	197.0000	34.014	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	404.0000	310.0000	(23.267)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	422.0000	325.0000	(22.986)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	553.0000	435.0000	(21.338)	0	0	0
25/11/2008	ZAAD	2009/03/16	7.95	Call	Currency Future	99.0000	57.0000	(42.424)	0	0	0
25/11/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	215.0000	141.0000	(34.419)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	504.0000	395.0000	(21.627)	0	0	0
25/11/2008	ZAAD	2009/03/16	8.05	Call	Currency Future	86.0000	48.0000	(44.186)	0	0	0
25/11/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	863.0000	978.0000	13.326	0	0	0
25/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	252.0000	332.0000	31.746	0	0	0
25/11/2008	ZAAD	2009/03/16	8.05	Put	Currency Future	1,434.0000	1,586.0000	10.600	0	0	0
25/11/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	386.0000	295.0000	(23.575)	0	0	0
25/11/2008	ZAAD	2009/03/16	7.70	Call	Currency Future	138.0000	84.0000	(39.130)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	527.0000	414.0000	(21.442)	0	0	0
25/11/2008	ZAAD	2009/03/16	7.60	Put	Currency Future	1,055.0000	1,185.0000	12.322	0	0	0
25/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	301.0000	212.0000	(29.568)	0	0	0
25/11/2008	ZAAD	2009/03/16	7.60	Call	Currency Future	157.0000	98.0000	(37.580)	0	0	0
25/11/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	791.0000	900.0000	13.780	0	0	0
25/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	132.0000	177.0000	34.091	0	0	0
25/11/2008	ZAAD	2009/03/16	7.70	Put	Currency Future	1,136.0000	1,272.0000	11.972	0	0	0
25/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	649.0000	750.0000	15.562	0	0	0
25/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	684.0000	539.0000	(21.199)	0	0	0
25/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	900.0000	1,019.0000	13.222	0	0	0
25/11/2008	ZAAD	2009/03/16	7.95	Put	Currency Future	1,347.0000	1,494.0000	10.913	0	0	0
25/11/2008	ZAAD	2009/03/16	7.75	Call	Currency Future	129.0000	78.0000	(39.535)	0	0	0
25/11/2008	ZAAD	2009/03/16	8.20	Put	Currency Future	1,568.0000	1,725.0000	10.013	0	0	0
25/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	225.0000	302.0000	34.222	0	0	0
25/11/2008	ZAAD	2009/03/16	8.20	Call	Currency Future	70.0000	38.0000	(45.714)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	280.0000	364.0000	30.000	0	0	0
25/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	684.0000	539.0000	(21.199)	0	0	0
25/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	721.0000	823.0000	14.147	0	0	0
25/11/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	482.0000	376.0000	(21.992)	0	0	0
25/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	106.0000	61.0000	(42.453)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	370.0000	282.0000	(23.784)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	461.0000	358.0000	(22.343)	0	0	0
25/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,304.0000	1,449.0000	11.120	0	0	0
25/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	504.0000	395.0000	(21.627)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	326.0000	242.0000	(25.767)	0	0	0
25/11/2008	ZAAD	2009/03/16	8.00	Call	Currency Future	92.0000	52.0000	(43.478)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	132.0000	177.0000	34.091	0	0	0
25/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	574.0000	680.0000	18.467	0	0	0
25/11/2008	ZAAD	2009/03/16	8.00	Put	Currency Future	1,390.0000	1,540.0000	10.791	0	0	0
25/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	468.0000	570.0000	21.795	0	0	0
25/11/2008	ZAAD	2009/03/16	8.10	Put	Currency Future	1,478.0000	1,632.0000	10.419	0	0	0
25/11/2008	ZAAD	2009/03/16	8.10	Call	Currency Future	80.0000	45.0000	(43.750)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	252.0000	332.0000	31.746	0	0	0
25/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	301.0000	212.0000	(29.568)	0	0	0
25/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	649.0000	750.0000	15.562	0	0	0
25/11/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	314.0000	227.0000	(27.707)	0	0	0
25/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	273.0000	186.0000	(31.868)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	162.0000	221.0000	36.420	0	0	0
25/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	468.0000	570.0000	21.795	0	0	0
25/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	370.0000	282.0000	(23.784)	0	0	0
25/11/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	688.0000	786.0000	14.244	0	0	0
25/11/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	612.0000	714.0000	16.667	0	0	0
25/11/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	290.0000	199.0000	(31.379)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	614.0000	483.0000	(21.336)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	503.0000	607.0000	20.676	0	0	0
25/11/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	355.0000	270.0000	(23.944)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	649.0000	510.0000	(21.418)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	225.0000	302.0000	34.222	0	0	0
25/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	527.0000	414.0000	(21.442)	0	0	0
25/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	721.0000	823.0000	14.147	0	0	0
25/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	273.0000	186.0000	(31.868)	0	0	0
25/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	147.0000	197.0000	34.014	0	0	0
25/11/2008	ZAAD	2009/06/12			Currency Future	6.8072	6.6141	(2.837)	0.0000	0.0000	600
25/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	309.0000	209.0000	(32.362)	0	0	0
25/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	309.0000	209.0000	(32.362)	0	0	0
25/11/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	316.0000	375.0000	18.671	0	0	0
25/11/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,239.0000	1,345.0000	8.555	0	0	0
25/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	520.0000	403.0000	(22.500)	0	0	0
25/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,052.0000	1,144.0000	8.745	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	201.0000	223.0000	10.945	0	0	0
25/11/2008	ZAAD	2009/06/12	8.10	Call	Currency Future	185.0000	114.0000	(38.378)	0	0	0
25/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,052.0000	1,144.0000	8.745	0	0	0
25/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	520.0000	403.0000	(22.500)	0	0	0
25/11/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	673.0000	539.0000	(19.911)	0	0	0
25/11/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	246.0000	159.0000	(35.366)	0	0	0
25/11/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	537.0000	418.0000	(22.160)	0	0	0
25/11/2008	ZAAD	2009/06/12	7.65	Call	Currency Future	283.0000	187.0000	(33.922)	0	0	0
25/11/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	473.0000	364.0000	(23.044)	0	0	0
25/11/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	530.0000	604.0000	13.962	0	0	0
25/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	858.0000	687.0000	(19.930)	0	0	0
25/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	168.0000	101.0000	(39.881)	0	0	0
25/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	563.0000	639.0000	13.499	0	0	0
25/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	563.0000	639.0000	13.499	0	0	0
25/11/2008	ZAAD	2009/06/12	7.65	Put	Currency Future	1,125.0000	1,223.0000	8.711	0	0	0
25/11/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	791.0000	629.0000	(20.480)	0	0	0
25/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,561.0000	1,687.0000	8.072	0	0	0
25/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	593.0000	466.0000	(21.417)	0	0	0
25/11/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	555.0000	433.0000	(21.982)	0	0	0
25/11/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	775.0000	850.0000	9.677	0	0	0
25/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	858.0000	687.0000	(19.930)	0	0	0
25/11/2008	ZAAD	2009/06/12	8.30	Call	Currency Future	153.0000	90.0000	(41.176)	0	0	0
25/11/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	696.0000	559.0000	(19.684)	0	0	0
25/11/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	702.0000	782.0000	11.396	0	0	0
25/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	201.0000	223.0000	10.945	0	0	0
25/11/2008	ZAAD	2009/06/12	8.30	Put	Currency Future	1,645.0000	1,776.0000	7.964	0	0	0
25/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	436.0000	502.0000	15.138	0	0	0
25/11/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	530.0000	604.0000	13.962	0	0	0
25/11/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	171.0000	189.0000	10.526	0	0	0
25/11/2008	ZAAD	2009/06/12	8.10	Put	Currency Future	1,478.0000	1,600.0000	8.254	0	0	0
25/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	436.0000	502.0000	15.138	0	0	0
25/11/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	432.0000	314.0000	(27.315)	0	0	0
25/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,561.0000	1,687.0000	8.072	0	0	0
25/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	168.0000	101.0000	(39.881)	0	0	0
25/11/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	666.0000	750.0000	12.613	0	0	0
25/11/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	928.0000	753.0000	(18.858)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	ZAAD	2009/06/12	6.55	Call	Currency Future	632.0000	502.0000	(20.570)	0	0	0
25/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	217.0000	241.0000	11.060	0	0	0
25/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	593.0000	466.0000	(21.417)	0	0	0
25/11/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	224.0000	143.0000	(36.161)	0	0	0
25/11/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	234.0000	265.0000	13.248	0	0	0
25/11/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	892.0000	720.0000	(19.283)	0	0	0
25/11/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,317.0000	1,428.0000	8.428	0	0	0
25/11/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	467.0000	535.0000	14.561	0	0	0
25/11/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	727.0000	581.0000	(20.083)	0	0	0
25/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	217.0000	241.0000	11.060	0	0	0
25/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	289.0000	345.0000	19.377	0	0	0
25/11/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	981.0000	1,068.0000	8.869	0	0	0
25/11/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	702.0000	782.0000	11.396	0	0	0
25/11/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	385.0000	270.0000	(29.870)	0	0	0
25/11/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	574.0000	449.0000	(21.777)	0	0	0
25/11/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	185.0000	206.0000	11.351	0	0	0
25/11/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	498.0000	569.0000	14.257	0	0	0
25/11/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	537.0000	418.0000	(22.160)	0	0	0
25/11/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	270.0000	178.0000	(34.074)	0	0	0
25/11/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	878.0000	956.0000	8.884	0	0	0
25/11/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	374.0000	438.0000	17.112	0	0	0
25/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	824.0000	655.0000	(20.510)	0	0	0
25/11/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	369.0000	257.0000	(30.352)	0	0	0
25/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	459.0000	347.0000	(24.401)	0	0	0
25/11/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	758.0000	604.0000	(20.317)	0	0	0
25/11/2008	ZAAD	2009/06/12	7.60	Call	Currency Future	296.0000	198.0000	(33.108)	0	0	0
25/11/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,163.0000	1,263.0000	8.598	0	0	0
25/11/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	946.0000	1,030.0000	8.879	0	0	0
25/11/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	157.0000	173.0000	10.191	0	0	0
25/11/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	338.0000	232.0000	(31.361)	0	0	0
25/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	459.0000	347.0000	(24.401)	0	0	0
25/11/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	878.0000	956.0000	8.884	0	0	0
25/11/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	251.0000	290.0000	15.538	0	0	0
25/11/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	912.0000	993.0000	8.882	0	0	0
25/11/2008	ZAAD	2009/06/12	7.60	Put	Currency Future	1,088.0000	1,184.0000	8.824	0	0	0
25/11/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	651.0000	520.0000	(20.123)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	420.0000	299.0000	(28.810)	0	0	0
25/11/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	353.0000	244.0000	(30.878)	0	0	0
25/11/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	467.0000	535.0000	14.561	0	0	0
25/11/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	946.0000	1,030.0000	8.879	0	0	0
25/11/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	574.0000	449.0000	(21.777)	0	0	0
25/11/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	775.0000	850.0000	9.677	0	0	0
25/11/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	316.0000	375.0000	18.671	0	0	0
25/11/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	432.0000	314.0000	(27.315)	0	0	0
25/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	289.0000	345.0000	19.377	0	0	0
25/11/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	353.0000	244.0000	(30.878)	0	0	0
25/11/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	402.0000	284.0000	(29.353)	0	0	0
25/11/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	270.0000	317.0000	17.407	0	0	0
25/11/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	845.0000	920.0000	8.876	0	0	0
25/11/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	964.0000	788.0000	(18.257)	0	0	0
25/11/2008	ZAAD	2009/06/12	7.50	Call	Currency Future	323.0000	220.0000	(31.889)	0	0	0
25/11/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	673.0000	539.0000	(19.911)	0	0	0
25/11/2008	ZAAD	2009/06/12	7.50	Put	Currency Future	1,016.0000	1,106.0000	8.858	0	0	0
25/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	824.0000	655.0000	(20.510)	0	0	0
25/11/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	812.0000	885.0000	8.990	0	0	0
25/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	631.0000	712.0000	12.837	0	0	0
25/11/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	504.0000	389.0000	(22.817)	0	0	0
25/11/2008	ZAAD	2009/06/12	6.60	Put	Currency Future	405.0000	470.0000	16.049	0	0	0
25/11/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	385.0000	270.0000	(29.870)	0	0	0
25/11/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	613.0000	484.0000	(21.044)	0	0	0
25/11/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	597.0000	675.0000	13.065	0	0	0
25/11/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	758.0000	604.0000	(20.317)	0	0	0
25/11/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	738.0000	816.0000	10.569	0	0	0
25/11/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	251.0000	290.0000	15.538	0	0	0
25/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	631.0000	712.0000	12.837	0	0	0
25/11/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	445.0000	330.0000	(25.843)	0	0	0
25/11/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	597.0000	675.0000	13.065	0	0	0
25/11/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	270.0000	178.0000	(34.074)	0	0	0
25/11/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	344.0000	406.0000	18.023	0	0	0
25/11/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,163.0000	1,263.0000	8.598	0	0	0
25/11/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	246.0000	159.0000	(35.366)	0	0	0
25/11/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	696.0000	559.0000	(19.684)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/11/2008	ZAAD 2009/06/12	7.90	Call	Currency Future	224.0000	143.0000	(36.161)	0	0	0
25/11/2008	ZAAD 2009/06/12	7.90	Put	Currency Future	1,317.0000	1,428.0000	8.428	0	0	0
25/11/2008	ZAAD 2009/06/12	7.80	Put	Currency Future	1,239.0000	1,345.0000	8.555	0	0	0
25/11/2008	ZAAD 2009/06/12	8.00	Call	Currency Future	204.0000	127.0000	(37.745)	0	0	0
25/11/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	504.0000	389.0000	(22.817)	0	0	0
25/11/2008	ZAAD 2009/06/12	8.00	Put	Currency Future	1,397.0000	1,513.0000	8.304	0	0	0
25/11/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	420.0000	299.0000	(28.810)	0	0	0
25/11/2008	ZAAD 2009/06/12	7.20	Put	Currency Future	812.0000	885.0000	8.990	0	0	0
25/11/2008	ZAAD 2009/06/12	6.95	Call	Currency Future	488.0000	376.0000	(22.951)	0	0	0
25/11/2008	ZAAD 2009/06/12	6.95	Call	Currency Future	488.0000	376.0000	(22.951)	0	0	0

Grand Total:

354,160