



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 27/11/2008

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
27/11/2008	\$ / R 2008/12/12			Currency Future	10.0072	9.9134	(0.937)	9.9900	9.8700	170,580
27/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	671.0000	588.0000	(12.370)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	64.0000	75.0000	17.188	0	0	0
27/11/2008	\$ / R 2008/12/12	9.85	Put	Currency Future	218.0000	237.0000	8.716	0	0	1,000
27/11/2008	\$ / R 2008/12/12	10.40	Put	Currency Future	570.0000	617.0000	8.246	0	0	0
27/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	671.0000	588.0000	(12.370)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	8.0000	8.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
27/11/2008	\$ / R 2008/12/12	10.50	Call	Currency Future	155.0000	113.0000	(27.097)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	29.0000	29.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,323.0000	1,229.0000	(7.105)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,226.0000	1,131.0000	(7.749)	0	0	0
27/11/2008	\$ / R 2008/12/12	10.50	Put	Currency Future	648.0000	699.0000	7.870	0	0	2,000
27/11/2008	\$ / R 2008/12/12	10.25	Put	Currency Future	459.0000	499.0000	8.715	0	0	0
27/11/2008	\$ / R 2008/12/12	10.85	Call	Currency Future	99.0000	66.0000	(33.333)	0	0	0
27/11/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	2,310.0000	2,216.0000	(4.069)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	18.0000	18.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	9.85	Call	Currency Future	375.0000	300.0000	(20.000)	0	0	0
27/11/2008	\$ / R 2008/12/12	10.40	Call	Currency Future	177.0000	130.0000	(26.554)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	9.0000	9.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	10.85	Put	Currency Future	942.0000	1,002.0000	6.369	0	0	0
27/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	532.0000	577.0000	8.459	0	0	0
27/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,815.0000	1,721.0000	(5.179)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	633.0000	550.0000	(13.112)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	7.0000	7.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	76.0000	87.0000	14.474	0	0	0
27/11/2008	\$ / R 2008/12/12	10.25	Call	Currency Future	216.0000	163.0000	(24.537)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	10.0000	10.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,421.0000	1,327.0000	(6.615)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,716.0000	1,622.0000	(5.478)	0	0	0
27/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	189.0000	140.0000	(25.926)	0	0	0
27/11/2008	\$ / R 2008/12/12	11.10	Call	Currency Future	71.0000	44.0000	(38.028)	0	0	0
27/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	189.0000	140.0000	(25.926)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	2,013.0000	1,918.0000	(4.719)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	9.0000	9.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	532.0000	577.0000	8.459	0	0	0
27/11/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	54.0000	64.0000	18.519	0	0	0
27/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	264.0000	204.0000	(22.727)	0	0	0
27/11/2008	\$ / R 2008/12/12	10.80	Call	Currency Future	106.0000	71.0000	(33.019)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,716.0000	1,622.0000	(5.478)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	37.0000	45.0000	21.622	0	0	0
27/11/2008	\$ / R 2008/12/12	10.80	Put	Currency Future	899.0000	958.0000	6.563	0	0	0
27/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	34.0000	38.0000	11.765	0	0	0
27/11/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	1,765.0000	1,671.0000	(5.326)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	12.0000	12.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	711.0000	627.0000	(11.814)	0	0	0
27/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	357.0000	390.0000	9.244	0	0	0
27/11/2008	\$ / R 2008/12/12	11.20	Call	Currency Future	62.0000	37.0000	(40.323)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	841.0000	751.0000	(10.702)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	31.0000	31.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	1,032.0000	938.0000	(9.109)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	525.0000	445.0000	(15.238)	0	0	0
27/11/2008	\$ / R 2008/12/12	11.20	Put	Currency Future	1,255.0000	1,324.0000	5.498	0	0	0
27/11/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	936.0000	842.0000	(10.043)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	984.0000	890.0000	(9.553)	0	0	0
27/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	264.0000	204.0000	(22.727)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	402.0000	326.0000	(18.905)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	\$ / R 2008/12/12	11.10	Put	Currency Future	1,164.0000	1,230.0000	5.670	0	0	0
27/11/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	1,519.0000	1,425.0000	(6.188)	0	0	0
27/11/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	295.0000	324.0000	9.831	0	0	0
27/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	357.0000	390.0000	9.244	0	0	0
27/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	195.0000	213.0000	9.231	0	0	0
27/11/2008	\$ / R 2008/12/12	11.50	Put	Currency Future	1,535.0000	1,610.0000	4.886	0	0	0
27/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,815.0000	1,721.0000	(5.179)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	195.0000	213.0000	9.231	0	0	0
27/11/2008	\$ / R 2008/12/12	11.30	Call	Currency Future	55.0000	32.0000	(41.818)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	1,667.0000	1,573.0000	(5.639)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	402.0000	326.0000	(18.905)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.55	Call	Currency Future	560.0000	479.0000	(14.464)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	9.0000	9.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	10.30	Call	Currency Future	202.0000	151.0000	(25.248)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	325.0000	256.0000	(21.231)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,617.0000	1,524.0000	(5.751)	0	0	0
27/11/2008	\$ / R 2008/12/12	10.30	Put	Currency Future	495.0000	538.0000	8.687	0	0	1,000
27/11/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	424.0000	462.0000	8.962	0	0	0
27/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,177.0000	1,083.0000	(7.986)	0	0	20,000
27/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,112.0000	2,018.0000	(4.451)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	10.0000	10.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	118.0000	132.0000	11.864	0	0	0
27/11/2008	\$ / R 2008/12/12	11.30	Put	Currency Future	1,348.0000	1,418.0000	5.193	0	0	0
27/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,112.0000	2,018.0000	(4.451)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	268.0000	292.0000	8.955	0	0	0
27/11/2008	\$ / R 2008/12/12	9.55	Put	Currency Future	103.0000	116.0000	12.621	0	0	0
27/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,421.0000	1,327.0000	(6.615)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,617.0000	1,524.0000	(5.751)	0	0	20
27/11/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	2,211.0000	2,117.0000	(4.251)	0	0	0
27/11/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	302.0000	237.0000	(21.523)	0	0	0
27/11/2008	\$ / R 2008/12/12	10.75	Put	Currency Future	856.0000	914.0000	6.776	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
27/11/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
27/11/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	231.0000	175.0000	(24.242)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	13.0000	13.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,226.0000	1,131.0000	(7.749)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	889.0000	795.0000	(10.574)	0	0	0
27/11/2008	\$ / R 2008/12/12	10.75	Call	Currency Future	113.0000	78.0000	(30.973)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	1,913.0000	1,819.0000	(4.914)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	23.0000	23.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	325.0000	256.0000	(21.231)	0	0	0
27/11/2008	\$ / R 2008/12/12	10.15	Put	Currency Future	390.0000	426.0000	9.231	0	0	0
27/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	1,913.0000	1,819.0000	(4.914)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	461.0000	383.0000	(16.920)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,323.0000	1,229.0000	(7.105)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	794.0000	709.0000	(10.705)	0	0	0
27/11/2008	\$ / R 2008/12/12	10.65	Put	Currency Future	771.0000	828.0000	7.393	0	0	0
27/11/2008	\$ / R 2008/12/12	10.15	Call	Currency Future	247.0000	189.0000	(23.482)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	18.0000	18.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
27/11/2008	\$ / R 2008/12/12	10.45	Call	Currency Future	166.0000	121.0000	(27.108)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	841.0000	751.0000	(10.702)	0	0	0
27/11/2008	\$ / R 2008/12/12	10.45	Put	Currency Future	609.0000	658.0000	8.046	0	0	0
27/11/2008	\$ / R 2008/12/12	9.75	Put	Currency Future	174.0000	190.0000	9.195	0	0	0
27/11/2008	\$ / R 2008/12/12	11.50	Call	Currency Future	43.0000	24.0000	(44.186)	0	0	3,000
27/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	64.0000	75.0000	17.188	0	0	0
27/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	34.0000	38.0000	11.765	0	0	0
27/11/2008	\$ / R 2008/12/12	12.50	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
27/11/2008	\$ / R 2008/12/12	10.60	Call	Currency Future	137.0000	98.0000	(28.467)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	268.0000	292.0000	8.955	0	0	0
27/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	45.0000	54.0000	20.000	0	0	0
27/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,080.0000	986.0000	(8.704)	0	0	0
27/11/2008	\$ / R 2008/12/12	12.50	Put	Currency Future	2,503.0000	2,594.0000	3.636	0	0	0
27/11/2008	\$ / R 2008/12/12	12.80	Call	Currency Future	8.0000	6.0000	(25.000)	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
27/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	752.0000	667.0000	(11.303)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	88.0000	101.0000	14.773	0	0	0
27/11/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	1,568.0000	1,474.0000	(5.995)	0	0	0
27/11/2008	\$ / R 2008/12/12	10.60	Put	Currency Future	729.0000	785.0000	7.682	0	0	0
27/11/2008	\$ / R 2008/12/12	12.05	Call	Currency Future	18.0000	12.0000	(33.333)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.75	Call	Currency Future	431.0000	354.0000	(17.865)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	11.0000	11.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	154.0000	169.0000	9.740	0	0	0
27/11/2008	\$ / R 2008/12/12	10.55	Put	Currency Future	688.0000	742.0000	7.849	0	0	0
27/11/2008	\$ / R 2008/12/12	9.90	Call	Currency Future	349.0000	276.0000	(20.917)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	21.0000	21.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	10.55	Call	Currency Future	146.0000	105.0000	(28.082)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	1,372.0000	1,278.0000	(6.851)	0	0	0
27/11/2008	\$ / R 2008/12/12	10.65	Call	Currency Future	128.0000	91.0000	(28.906)	0	0	0
27/11/2008	\$ / R 2008/12/12	13.35	Put	Currency Future	3,346.0000	3,439.0000	2.779	0	0	0
27/11/2008	\$ / R 2008/12/12	9.90	Put	Currency Future	242.0000	262.0000	8.264	0	0	0
27/11/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	1,128.0000	1,034.0000	(8.333)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	596.0000	514.0000	(13.758)	0	0	0
27/11/2008	\$ / R 2008/12/12	13.35	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	54.0000	64.0000	18.519	0	0	0
27/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	936.0000	842.0000	(10.043)	0	0	0
27/11/2008	\$ / R 2008/12/12	12.05	Put	Currency Future	2,061.0000	2,149.0000	4.270	0	0	0
27/11/2008	\$ / R 2008/12/12	12.60	Put	Currency Future	2,603.0000	2,694.0000	3.496	0	0	0
27/11/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	1,864.0000	1,770.0000	(5.043)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	29.0000	29.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	752.0000	667.0000	(11.303)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	13.10	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
27/11/2008	\$ / R 2008/12/12	14.10	Put	Currency Future	4,094.0000	4,187.0000	2.272	0	0	0
27/11/2008	\$ / R 2008/12/12	12.35	Put	Currency Future	2,355.0000	2,446.0000	3.864	0	0	0
27/11/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	1,470.0000	1,376.0000	(6.395)	0	0	0
27/11/2008	\$ / R 2008/12/12	12.00	Put	Currency Future	2,013.0000	2,100.0000	4.322	0	0	0
27/11/2008	\$ / R 2008/12/12	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	45.0000	54.0000	20.000	0	0	0
27/11/2008	\$ / R 2008/12/12	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	14.10	Call	Currency Future	1.0000	0.0000	(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
27/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	711.0000	627.0000	(11.814)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	17.0000	17.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	12.00	Call	Currency Future	20.0000	13.0000	(35.000)	0	0	0
27/11/2008	\$ / R 2008/12/12	7.10	Call	Currency Future	2,907.0000	2,813.0000	(3.234)	0	0	0
27/11/2008	\$ / R 2008/12/12	12.75	Put	Currency Future	2,751.0000	2,843.0000	3.344	0	0	0
27/11/2008	\$ / R 2008/12/12	7.75	Call	Currency Future	2,261.0000	2,167.0000	(4.157)	0	0	0
27/11/2008	\$ / R 2008/12/12	12.60	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
27/11/2008	\$ / R 2008/12/12	11.35	Put	Currency Future	1,394.0000	1,466.0000	5.165	0	0	0
27/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,177.0000	1,083.0000	(7.986)	0	0	0
27/11/2008	\$ / R 2008/12/12	11.60	Put	Currency Future	1,629.0000	1,708.0000	4.850	0	0	0
27/11/2008	\$ / R 2008/12/12	13.55	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
27/11/2008	\$ / R 2008/12/12	12.75	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
27/11/2008	\$ / R 2008/12/12	13.30	Put	Currency Future	3,297.0000	3,389.0000	2.790	0	0	0
27/11/2008	\$ / R 2008/12/12	7.75	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/11/2008	\$ / R 2008/12/12	14.20	Put	Currency Future	4,194.0000	4,287.0000	2.217	0	0	0
27/11/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	1,963.0000	1,869.0000	(4.789)	0	0	0
27/11/2008	\$ / R 2008/12/12	11.00	Call	Currency Future	81.0000	52.0000	(35.802)	0	0	0
27/11/2008	\$ / R 2008/12/12	11.60	Call	Currency Future	37.0000	21.0000	(43.243)	0	0	0
27/11/2008	\$ / R 2008/12/12	12.85	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
27/11/2008	\$ / R 2008/12/12	13.00	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
27/11/2008	\$ / R 2008/12/12	14.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/11/2008	\$ / R 2008/12/12	11.85	Call	Currency Future	25.0000	16.0000	(36.000)	0	0	0
27/11/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	2,161.0000	2,067.0000	(4.350)	0	0	0
27/11/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	1,274.0000	1,180.0000	(7.378)	0	0	0
27/11/2008	\$ / R 2008/12/12	13.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	12.85	Put	Currency Future	2,851.0000	2,942.0000	3.192	0	0	0
27/11/2008	\$ / R 2008/12/12	13.00	Put	Currency Future	3,000.0000	3,091.0000	3.033	0	0	0
27/11/2008	\$ / R 2008/12/12	11.95	Put	Currency Future	1,964.0000	2,050.0000	4.379	0	0	0
27/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	154.0000	169.0000	9.740	0	0	0
27/11/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	13.85	Put	Currency Future	3,844.0000	3,937.0000	2.419	0	0	0
27/11/2008	\$ / R 2008/12/12	13.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/11/2008	\$ / R 2008/12/12	7.00	Call	Currency Future	3,007.0000	2,913.0000	(3.126)	0	0	0
27/11/2008	\$ / R 2008/12/12	12.70	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
27/11/2008	\$ / R 2008/12/12	12.35	Call	Currency Future	12.0000	9.0000	(25.000)	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
27/11/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	12.10	Put	Currency Future	2,110.0000	2,198.0000	4.171	0	0	0
27/11/2008	\$ / R 2008/12/12	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	12.70	Put	Currency Future	2,702.0000	2,793.0000	3.368	0	0	0
27/11/2008	\$ / R 2008/12/12	11.85	Put	Currency Future	1,868.0000	1,952.0000	4.497	0	0	0
27/11/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,062.0000	1,968.0000	(4.559)	0	0	0
27/11/2008	\$ / R 2008/12/12	12.10	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
27/11/2008	\$ / R 2008/12/12	7.20	Call	Currency Future	2,807.0000	2,714.0000	(3.313)	0	0	0
27/11/2008	\$ / R 2008/12/12	13.45	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/11/2008	\$ / R 2008/12/12	7.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	13.45	Put	Currency Future	3,446.0000	3,538.0000	2.670	0	0	0
27/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	461.0000	383.0000	(16.920)	0	0	0
27/11/2008	\$ / R 2008/12/12	11.35	Call	Currency Future	51.0000	29.0000	(43.137)	0	0	0
27/11/2008	\$ / R 2008/12/12	7.55	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
27/11/2008	\$ / R 2008/12/12	11.00	Put	Currency Future	1,074.0000	1,138.0000	5.959	0	0	0
27/11/2008	\$ / R 2008/12/12	7.60	Call	Currency Future	2,409.0000	2,315.0000	(3.902)	0	0	0
27/11/2008	\$ / R 2008/12/12	13.10	Put	Currency Future	3,099.0000	3,190.0000	2.936	0	0	0
27/11/2008	\$ / R 2008/12/12	12.95	Put	Currency Future	2,950.0000	3,041.0000	3.085	0	0	0
27/11/2008	\$ / R 2008/12/12	12.95	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
27/11/2008	\$ / R 2008/12/12	7.40	Call	Currency Future	2,608.0000	2,514.0000	(3.604)	0	0	0
27/11/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,062.0000	1,968.0000	(4.559)	0	0	0
27/11/2008	\$ / R 2008/12/12	12.25	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
27/11/2008	\$ / R 2008/12/12	7.40	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
27/11/2008	\$ / R 2008/12/12	11.25	Call	Currency Future	58.0000	34.0000	(41.379)	0	0	0
27/11/2008	\$ / R 2008/12/12	12.65	Put	Currency Future	2,652.0000	2,743.0000	3.431	0	0	0
27/11/2008	\$ / R 2008/12/12	6.80	Call	Currency Future	3,207.0000	3,113.0000	(2.931)	0	0	0
27/11/2008	\$ / R 2008/12/12	11.25	Put	Currency Future	1,301.0000	1,371.0000	5.380	0	0	0
27/11/2008	\$ / R 2008/12/12	13.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/11/2008	\$ / R 2008/12/12	12.55	Put	Currency Future	2,553.0000	2,644.0000	3.564	0	0	0
27/11/2008	\$ / R 2008/12/12	12.25	Put	Currency Future	2,256.0000	2,347.0000	4.034	0	0	0
27/11/2008	\$ / R 2008/12/12	13.40	Put	Currency Future	3,396.0000	3,489.0000	2.739	0	0	0
27/11/2008	\$ / R 2008/12/12	7.55	Call	Currency Future	2,458.0000	2,365.0000	(3.784)	0	0	0
27/11/2008	\$ / R 2008/12/12	11.75	Put	Currency Future	1,772.0000	1,854.0000	4.628	0	0	0
27/11/2008	\$ / R 2008/12/12	12.65	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
27/11/2008	\$ / R 2008/12/12	6.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	11.95	Call	Currency Future	21.0000	14.0000	(33.333)	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
27/11/2008	\$ / R 2008/12/12	14.30	Put	Currency Future	4,293.0000	4,387.0000	2.190	0	0	0
27/11/2008	\$ / R 2008/12/12	11.75	Call	Currency Future	29.0000	17.0000	(41.379)	0	0	0
27/11/2008	\$ / R 2008/12/12	12.20	Put	Currency Future	2,208.0000	2,297.0000	4.031	0	0	0
27/11/2008	\$ / R 2008/12/12	12.80	Put	Currency Future	2,801.0000	2,892.0000	3.249	0	0	0
27/11/2008	\$ / R 2008/12/12	11.90	Put	Currency Future	1,916.0000	2,001.0000	4.436	0	0	0
27/11/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	13.55	Put	Currency Future	3,545.0000	3,638.0000	2.623	0	0	0
27/11/2008	\$ / R 2008/12/12	11.15	Put	Currency Future	1,209.0000	1,277.0000	5.624	0	0	0
27/11/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	76.0000	87.0000	14.474	0	0	0
27/11/2008	\$ / R 2008/12/12	14.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.65	Call	Currency Future	492.0000	413.0000	(16.057)	0	0	0
27/11/2008	\$ / R 2008/12/12	7.30	Call	Currency Future	2,707.0000	2,614.0000	(3.436)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.65	Put	Currency Future	135.0000	150.0000	11.111	0	0	0
27/11/2008	\$ / R 2008/12/12	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	11.15	Call	Currency Future	66.0000	40.0000	(39.394)	0	0	0
27/11/2008	\$ / R 2008/12/12	11.05	Call	Currency Future	76.0000	47.0000	(38.158)	0	0	0
27/11/2008	\$ / R 2008/12/12	11.90	Call	Currency Future	23.0000	15.0000	(34.783)	0	0	0
27/11/2008	\$ / R 2008/12/12	11.05	Put	Currency Future	1,119.0000	1,184.0000	5.809	0	0	0
27/11/2008	\$ / R 2008/12/12	11.80	Call	Currency Future	27.0000	16.0000	(40.741)	0	0	0
27/11/2008	\$ / R 2008/12/12	13.60	Put	Currency Future	3,595.0000	3,688.0000	2.587	0	0	0
27/11/2008	\$ / R 2008/12/12	12.55	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
27/11/2008	\$ / R 2008/12/12	7.50	Call	Currency Future	2,508.0000	2,415.0000	(3.708)	0	0	0
27/11/2008	\$ / R 2008/12/12	11.80	Put	Currency Future	1,820.0000	1,903.0000	4.560	0	0	0
27/11/2008	\$ / R 2008/12/12	13.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/11/2008	\$ / R 2008/12/12	7.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	13.20	Put	Currency Future	3,198.0000	3,290.0000	2.877	0	0	0
27/11/2008	\$ / R 2008/12/12	13.20	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
27/11/2008	\$ / R 2008/12/12	13.50	Put	Currency Future	3,496.0000	3,588.0000	2.632	0	0	0
27/11/2008	\$ / R 2008/12/12	10.95	Call	Currency Future	86.0000	56.0000	(34.884)	0	0	0
27/11/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	424.0000	462.0000	8.962	0	0	0
27/11/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	231.0000	175.0000	(24.242)	0	0	0
27/11/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	633.0000	550.0000	(13.112)	0	0	0
27/11/2008	\$ / R 2008/12/12	10.95	Put	Currency Future	1,029.0000	1,092.0000	6.122	0	0	0
27/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	23.0000	23.0000	-	0	0	0
27/11/2008	\$ / R 2008/12/12	11.70	Put	Currency Future	1,724.0000	1,805.0000	4.698	0	0	0
27/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,080.0000	986.0000	(8.704)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	\$ / R	2008/12/12	11.70	Call	Currency Future	31.0000	19.0000	(38.710)	0	0	0
27/11/2008	\$ / R	2008/12/12	12.45	Put	Currency Future	2,454.0000	2,545.0000	3.708	0	0	0
27/11/2008	\$ / R	2008/12/12	12.45	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
27/11/2008	\$ / R	2008/12/12	12.20	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
27/11/2008	\$ / R	2008/12/12	13.30	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
27/11/2008	\$ / R	2008/12/12	11.45	Call	Currency Future	45.0000	25.0000	(44.444)	0	0	0
27/11/2008	\$ / R	2008/12/12	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/11/2008	\$ / R	2008/12/12	6.95	Call	Currency Future	3,057.0000	2,963.0000	(3.075)	0	0	0
27/11/2008	\$ / R	2008/12/12	10.70	Put	Currency Future	813.0000	871.0000	7.134	0	0	0
27/11/2008	\$ / R	2008/12/12	10.70	Call	Currency Future	121.0000	84.0000	(30.579)	0	0	0
27/11/2008	\$ / R	2008/12/12	11.45	Put	Currency Future	1,488.0000	1,562.0000	4.973	0	0	0
27/11/2008	\$ / R	2008/12/12	13.65	Put	Currency Future	3,645.0000	3,738.0000	2.551	0	0	0
27/11/2008	\$ / R	2008/12/12	12.90	Put	Currency Future	2,900.0000	2,992.0000	3.172	0	0	0
27/11/2008	\$ / R	2008/12/12	13.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/11/2008	\$ / R	2008/12/12	12.15	Put	Currency Future	2,159.0000	2,248.0000	4.122	0	0	0
27/11/2008	\$ / R	2008/12/12	12.90	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
27/11/2008	\$ / R	2008/12/12	7.65	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
27/11/2008	\$ / R	2008/12/12	7.65	Call	Currency Future	2,359.0000	2,266.0000	(3.942)	0	0	0
27/11/2008	\$ / R	2008/12/12	11.40	Call	Currency Future	48.0000	27.0000	(43.750)	0	0	0
27/11/2008	\$ / R	2008/12/12	12.15	Call	Currency Future	16.0000	11.0000	(31.250)	0	0	0
27/11/2008	\$ / R	2008/12/12	11.40	Put	Currency Future	1,441.0000	1,514.0000	5.066	0	0	0
27/11/2008	\$ / R	2009/03/16			Currency Future	10.2321	10.1374	(0.926)	10.2000	10.0800	20,213
27/11/2008	\$ / R	2009/03/16	10.05	Call	Currency Future	751.0000	664.0000	(11.585)	0	0	0
27/11/2008	\$ / R	2009/03/16	8.25	Put	Currency Future	54.0000	46.0000	(14.815)	0	0	0
27/11/2008	\$ / R	2009/03/16	10.20	Put	Currency Future	660.0000	670.0000	1.515	0	0	0
27/11/2008	\$ / R	2009/03/16	8.10	Put	Currency Future	41.0000	34.0000	(17.073)	0	0	0
27/11/2008	\$ / R	2009/03/16	10.25	Call	Currency Future	673.0000	590.0000	(12.333)	0	0	0
27/11/2008	\$ / R	2009/03/16	10.20	Call	Currency Future	692.0000	607.0000	(12.283)	0	0	0
27/11/2008	\$ / R	2009/03/16	8.20	Call	Currency Future	2,082.0000	1,979.0000	(4.947)	0	0	0
27/11/2008	\$ / R	2009/03/16	10.25	Put	Currency Future	691.0000	702.0000	1.592	0	0	0
27/11/2008	\$ / R	2009/03/16	9.20	Call	Currency Future	1,254.0000	1,147.0000	(8.533)	0	0	0
27/11/2008	\$ / R	2009/03/16	8.20	Put	Currency Future	50.0000	42.0000	(16.000)	0	0	0
27/11/2008	\$ / R	2009/03/16	10.20	Put	Currency Future	660.0000	670.0000	1.515	0	0	0
27/11/2008	\$ / R	2009/03/16	7.90	Put	Currency Future	28.0000	22.0000	(21.429)	0	0	0
27/11/2008	\$ / R	2009/03/16	8.65	Put	Currency Future	104.0000	94.0000	(9.615)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,645.0000	1,539.0000	(6.444)	0	0	0
27/11/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	2,360.0000	2,260.0000	(4.237)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	222.0000	210.0000	(5.405)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	89.0000	79.0000	(11.236)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,522.0000	1,416.0000	(6.965)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,173.0000	2,072.0000	(4.648)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	104.0000	94.0000	(9.615)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	557.0000	473.0000	(15.081)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	1,991.0000	1,888.0000	(5.173)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	2,266.0000	2,165.0000	(4.457)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,687.0000	1,581.0000	(6.283)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	956.0000	968.0000	1.255	0	0	0
27/11/2008	\$ / R 2009/03/16	11.60	Put	Currency Future	1,632.0000	1,669.0000	2.267	0	0	0
27/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	1,772.0000	1,667.0000	(5.926)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	38.0000	31.0000	(18.421)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	982.0000	878.0000	(10.591)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,127.0000	2,025.0000	(4.795)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,113.0000	1,007.0000	(9.524)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	751.0000	664.0000	(11.585)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	557.0000	473.0000	(15.081)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	45.0000	38.0000	(15.556)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	281.0000	270.0000	(3.915)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.50	Call	Currency Future	587.0000	510.0000	(13.118)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	350.0000	341.0000	(2.571)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	89.0000	79.0000	(11.236)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,687.0000	1,581.0000	(6.283)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.50	Put	Currency Future	855.0000	873.0000	2.105	0	0	0
27/11/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	538.0000	455.0000	(15.428)	0	0	0
27/11/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,256.0000	1,280.0000	1.911	0	0	0
27/11/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	2,036.0000	1,933.0000	(5.059)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	113.0000	101.0000	(10.619)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,220.0000	2,118.0000	(4.595)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	692.0000	607.0000	(12.283)	0	0	0
27/11/2008	\$ / R 2009/03/16	11.60	Call	Currency Future	264.0000	207.0000	(21.591)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	113.0000	101.0000	(10.619)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.75	Call	Currency Future	890.0000	793.0000	(10.899)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	45.0000	38.0000	(15.556)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	172.0000	160.0000	(6.977)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	723.0000	735.0000	1.660	0	0	0
27/11/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	388.0000	318.0000	(18.041)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	38.0000	31.0000	(18.421)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	466.0000	389.0000	(16.524)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	655.0000	573.0000	(12.519)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	83.0000	73.0000	(12.048)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,220.0000	2,118.0000	(4.595)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	982.0000	878.0000	(10.591)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	1,084.0000	1,102.0000	1.661	0	0	0
27/11/2008	\$ / R 2009/03/16	11.40	Put	Currency Future	1,477.0000	1,509.0000	2.167	0	0	0
27/11/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	70.0000	61.0000	(12.857)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,127.0000	2,025.0000	(4.795)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,562.0000	1,456.0000	(6.786)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	350.0000	341.0000	(2.571)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	250.0000	238.0000	(4.800)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,562.0000	1,456.0000	(6.786)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	1,902.0000	1,798.0000	(5.468)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,173.0000	2,072.0000	(4.648)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	920.0000	817.0000	(11.196)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	1,815.0000	1,710.0000	(5.785)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,082.0000	1,979.0000	(4.947)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,182.0000	1,076.0000	(8.968)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	130.0000	119.0000	(8.462)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	41.0000	34.0000	(17.073)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	755.0000	769.0000	1.854	0	0	0
27/11/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	925.0000	936.0000	1.189	0	0	0
27/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	76.0000	67.0000	(11.842)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,645.0000	1,539.0000	(6.444)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	1,404.0000	1,297.0000	(7.621)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	637.0000	556.0000	(12.716)	0	0	0
27/11/2008	\$ / R 2009/03/16	11.40	Call	Currency Future	309.0000	246.0000	(20.388)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.75	Put	Currency Future	408.0000	405.0000	(0.735)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	1,772.0000	1,667.0000	(5.926)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,522.0000	1,416.0000	(6.965)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	50.0000	42.0000	(16.000)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	59.0000	51.0000	(13.559)	0	0	0
27/11/2008	\$ / R 2009/03/16	11.45	Call	Currency Future	297.0000	236.0000	(20.539)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	1,991.0000	1,888.0000	(5.173)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	34.0000	28.0000	(17.647)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	861.0000	769.0000	(10.685)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	140.0000	128.0000	(8.571)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	482.0000	487.0000	1.037	0	0	0
27/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	195.0000	183.0000	(6.154)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	388.0000	380.0000	(2.062)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.45	Call	Currency Future	603.0000	525.0000	(12.935)	0	0	0
27/11/2008	\$ / R 2009/03/16	11.45	Put	Currency Future	1,515.0000	1,549.0000	2.244	0	0	0
27/11/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	1,443.0000	1,336.0000	(7.415)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	814.0000	724.0000	(11.057)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	569.0000	577.0000	1.406	0	0	0
27/11/2008	\$ / R 2009/03/16	10.75	Call	Currency Future	501.0000	421.0000	(15.968)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	655.0000	573.0000	(12.519)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	1,603.0000	1,497.0000	(6.613)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	160.0000	149.0000	(6.875)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	429.0000	431.0000	0.466	0	0	0
27/11/2008	\$ / R 2009/03/16	10.45	Put	Currency Future	821.0000	838.0000	2.071	0	0	0
27/11/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	569.0000	577.0000	1.406	0	0	0
27/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	723.0000	735.0000	1.660	0	0	0
27/11/2008	\$ / R 2009/03/16	11.00	Put	Currency Future	1,186.0000	1,208.0000	1.855	0	0	0
27/11/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	121.0000	110.0000	(9.091)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	64.0000	56.0000	(12.500)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.75	Put	Currency Future	1,019.0000	1,034.0000	1.472	0	0	0
27/11/2008	\$ / R 2009/03/16	9.65	Put	Currency Future	369.0000	360.0000	(2.439)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	76.0000	67.0000	(11.842)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	925.0000	936.0000	1.189	0	0	0
27/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,482.0000	1,375.0000	(7.220)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	890.0000	904.0000	1.573	0	0	0
27/11/2008	\$ / R 2009/03/16	11.00	Call	Currency Future	418.0000	345.0000	(17.464)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	281.0000	270.0000	(3.915)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	140.0000	128.0000	(8.571)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	150.0000	138.0000	(8.000)	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
27/11/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	538.0000	455.0000	(15.428)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	1,147.0000	1,041.0000	(9.241)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,113.0000	1,007.0000	(9.524)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	1,947.0000	1,843.0000	(5.342)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	130.0000	119.0000	(8.462)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,328.0000	1,221.0000	(8.057)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	572.0000	492.0000	(13.986)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.95	Call	Currency Future	434.0000	359.0000	(17.281)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,729.0000	1,624.0000	(6.073)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.70	Put	Currency Future	987.0000	1,001.0000	1.418	0	0	0
27/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	195.0000	183.0000	(6.154)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	97.0000	86.0000	(11.340)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	484.0000	405.0000	(16.322)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,328.0000	1,221.0000	(8.057)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.95	Put	Currency Future	1,152.0000	1,172.0000	1.736	0	0	0
27/11/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	64.0000	56.0000	(12.500)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	1,051.0000	1,068.0000	1.618	0	0	0
27/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	222.0000	210.0000	(5.405)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,482.0000	1,375.0000	(7.220)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	956.0000	968.0000	1.255	0	0	0
27/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	1,858.0000	1,754.0000	(5.597)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.70	Call	Currency Future	519.0000	438.0000	(15.607)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,254.0000	1,147.0000	(8.533)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	150.0000	138.0000	(8.000)	0	0	0
27/11/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	403.0000	331.0000	(17.866)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	265.0000	254.0000	(4.151)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	1,046.0000	941.0000	(10.038)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	59.0000	51.0000	(13.559)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	450.0000	374.0000	(16.889)	0	0	0
27/11/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,221.0000	1,244.0000	1.884	0	0	0
27/11/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	1,079.0000	974.0000	(9.731)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	314.0000	304.0000	(3.185)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,729.0000	1,624.0000	(6.073)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	1,947.0000	1,843.0000	(5.342)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	250.0000	238.0000	(4.800)	0	0	0
27/11/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,792.0000	1,835.0000	2.400	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	297.0000	286.0000	(3.704)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,182.0000	1,076.0000	(8.968)	0	0	0
27/11/2008	\$ / R 2009/03/16	11.90	Call	Currency Future	207.0000	158.0000	(23.671)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.95	Call	Currency Future	792.0000	704.0000	(11.111)	0	0	0
27/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,402.0000	1,431.0000	2.068	0	0	0
27/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	97.0000	86.0000	(11.340)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	732.0000	645.0000	(11.885)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.85	Put	Currency Future	455.0000	459.0000	0.879	0	0	0
27/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	334.0000	269.0000	(19.461)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	920.0000	817.0000	(11.196)	0	0	0
27/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	1,858.0000	1,754.0000	(5.597)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	600.0000	608.0000	1.333	0	0	0
27/11/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	732.0000	645.0000	(11.885)	0	0	0
27/11/2008	\$ / R 2009/03/16	12.00	Call	Currency Future	190.0000	144.0000	(24.211)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.85	Call	Currency Future	837.0000	746.0000	(10.872)	0	0	0
27/11/2008	\$ / R 2009/03/16	11.20	Put	Currency Future	1,328.0000	1,355.0000	2.033	0	0	0
27/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	814.0000	724.0000	(11.057)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	788.0000	803.0000	1.904	0	0	0
27/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	429.0000	431.0000	0.466	0	0	0
27/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	374.0000	305.0000	(18.449)	0	0	0
27/11/2008	\$ / R 2009/03/16	11.90	Put	Currency Future	1,875.0000	1,920.0000	2.400	0	0	0
27/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	630.0000	639.0000	1.429	0	0	0
27/11/2008	\$ / R 2009/03/16	11.20	Call	Currency Future	360.0000	292.0000	(18.889)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	388.0000	380.0000	(2.062)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	600.0000	608.0000	1.333	0	0	0
27/11/2008	\$ / R 2009/03/16	12.00	Put	Currency Future	1,958.0000	2,006.0000	2.451	0	0	0
27/11/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	951.0000	847.0000	(10.936)	0	0	0
27/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	224.0000	173.0000	(22.768)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	510.0000	517.0000	1.373	0	0	0
27/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,292.0000	1,317.0000	1.935	0	0	0
27/11/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	1,014.0000	909.0000	(10.355)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	620.0000	540.0000	(12.903)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	482.0000	487.0000	1.037	0	0	0
27/11/2008	\$ / R 2009/03/16	11.50	Put	Currency Future	1,553.0000	1,589.0000	2.318	0	0	0
27/11/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	332.0000	322.0000	(3.012)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	1,051.0000	1,068.0000	1.618	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	572.0000	492.0000	(13.986)	0	0	0
27/11/2008	\$ / R 2009/03/16	11.50	Call	Currency Future	286.0000	226.0000	(20.979)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	484.0000	405.0000	(16.322)	0	0	0
27/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	861.0000	769.0000	(10.685)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	890.0000	904.0000	1.573	0	0	0
27/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,402.0000	1,431.0000	2.068	0	0	0
27/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	712.0000	626.0000	(12.079)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	771.0000	684.0000	(11.284)	0	0	0
27/11/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	403.0000	331.0000	(17.866)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	539.0000	547.0000	1.484	0	0	0
27/11/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,221.0000	1,244.0000	1.884	0	0	0
27/11/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	620.0000	540.0000	(12.903)	0	0	0
27/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	374.0000	305.0000	(18.449)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	1,118.0000	1,137.0000	1.699	0	0	0
27/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	630.0000	639.0000	1.429	0	0	0
27/11/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	388.0000	318.0000	(18.041)	0	0	0
27/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,292.0000	1,317.0000	1.935	0	0	0
27/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	712.0000	626.0000	(12.079)	0	0	0
27/11/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,256.0000	1,280.0000	1.911	0	0	0
27/11/2008	\$ / R 2009/03/16	11.75	Put	Currency Future	1,752.0000	1,793.0000	2.340	0	0	0
27/11/2008	\$ / R 2009/03/16	11.85	Call	Currency Future	215.0000	165.0000	(23.256)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	788.0000	803.0000	1.904	0	0	0
27/11/2008	\$ / R 2009/03/16	11.85	Put	Currency Future	1,833.0000	1,878.0000	2.455	0	0	0
27/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	224.0000	173.0000	(22.768)	0	0	0
27/11/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,792.0000	1,835.0000	2.400	0	0	0
27/11/2008	\$ / R 2009/03/16	11.75	Call	Currency Future	234.0000	181.0000	(22.650)	0	0	0
27/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	334.0000	269.0000	(19.461)	0	0	0
27/11/2008	\$ / R 2009/03/16	11.65	Put	Currency Future	1,671.0000	1,710.0000	2.334	0	0	0
27/11/2008	\$ / R 2009/03/16	11.55	Put	Currency Future	1,592.0000	1,629.0000	2.324	0	0	0
27/11/2008	\$ / R 2009/03/16	11.25	Call	Currency Future	347.0000	280.0000	(19.308)	0	0	0
27/11/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	1,118.0000	1,137.0000	1.699	0	0	0
27/11/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	450.0000	374.0000	(16.889)	0	0	0
27/11/2008	\$ / R 2009/03/16	11.25	Put	Currency Future	1,365.0000	1,393.0000	2.051	0	0	0
27/11/2008	\$ / R 2009/03/16	11.35	Call	Currency Future	321.0000	257.0000	(19.938)	0	0	0
27/11/2008	\$ / R 2009/03/16	11.70	Call	Currency Future	243.0000	189.0000	(22.222)	0	0	0
27/11/2008	\$ / R 2009/03/16	11.35	Put	Currency Future	1,439.0000	1,470.0000	2.154	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	\$ / R 2009/03/16	11.70	Put	Currency Future	1,711.0000	1,752.0000	2.396	0	0	0
27/11/2008	\$ / R 2009/03/16	11.55	Call	Currency Future	275.0000	216.0000	(21.455)	0	0	0
27/11/2008	\$ / R 2009/03/16	11.65	Call	Currency Future	253.0000	198.0000	(21.739)	0	0	0
27/11/2008	\$ / R 2009/06/12			Currency Future	10.4260	10.3250	(0.969)	10.3700	10.3700	2,548
27/11/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	672.0000	583.0000	(13.244)	0	0	0
27/11/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	1,296.0000	1,308.0000	0.926	0	0	0
27/11/2008	\$ / R 2009/06/12	11.65	Put	Currency Future	1,709.0000	1,733.0000	1.404	0	0	0
27/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,002.0000	1,886.0000	(5.794)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	132.0000	118.0000	(10.606)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	167.0000	152.0000	(8.982)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,484.0000	1,367.0000	(7.884)	0	0	0
27/11/2008	\$ / R 2009/06/12	11.70	Call	Currency Future	472.0000	396.0000	(16.102)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	813.0000	725.0000	(10.824)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	297.0000	280.0000	(5.724)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	219.0000	204.0000	(6.849)	0	0	0
27/11/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,496.0000	1,514.0000	1.203	0	0	0
27/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	543.0000	530.0000	(2.394)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	1,923.0000	1,807.0000	(6.032)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	1,845.0000	1,729.0000	(6.287)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	197.0000	182.0000	(7.614)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	197.0000	182.0000	(7.614)	0	0	0
27/11/2008	\$ / R 2009/06/12	11.85	Put	Currency Future	1,858.0000	1,886.0000	1.507	0	0	0
27/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,417.0000	1,300.0000	(8.257)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	311.0000	295.0000	(5.145)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,623.0000	1,505.0000	(7.270)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.25	Put	Currency Future	783.0000	787.0000	0.511	0	0	0
27/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,170.0000	1,178.0000	0.684	0	0	0
27/11/2008	\$ / R 2009/06/12	10.50	Call	Currency Future	864.0000	772.0000	(10.648)	0	0	0
27/11/2008	\$ / R 2009/06/12	11.85	Call	Currency Future	434.0000	361.0000	(16.820)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	116.0000	103.0000	(11.207)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	358.0000	342.0000	(4.469)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.25	Call	Currency Future	959.0000	862.0000	(10.115)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	746.0000	653.0000	(12.466)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	391.0000	375.0000	(4.092)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	1,587.0000	1,470.0000	(7.372)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	901.0000	807.0000	(10.433)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	746.0000	653.0000	(12.466)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,169.0000	1,055.0000	(9.752)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	1,659.0000	1,541.0000	(7.113)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	89.0000	78.0000	(12.360)	0	0	0
27/11/2008	\$ / R 2009/06/12	11.70	Put	Currency Future	1,746.0000	1,771.0000	1.432	0	0	0
27/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,170.0000	1,178.0000	0.684	0	0	0
27/11/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	2,208.0000	2,093.0000	(5.208)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,289.0000	1,173.0000	(8.999)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,043.0000	1,927.0000	(5.678)	0	0	0
27/11/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	572.0000	489.0000	(14.510)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	167.0000	152.0000	(8.982)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	1,923.0000	1,807.0000	(6.032)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	463.0000	448.0000	(3.240)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	283.0000	266.0000	(6.007)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.70	Call	Currency Future	797.0000	710.0000	(10.916)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	124.0000	110.0000	(11.290)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	176.0000	161.0000	(8.523)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.70	Put	Currency Future	1,071.0000	1,085.0000	1.307	0	0	0
27/11/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	187.0000	171.0000	(8.556)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	2,250.0000	2,135.0000	(5.111)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,043.0000	1,927.0000	(5.678)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	766.0000	671.0000	(12.402)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	1,352.0000	1,236.0000	(8.580)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	1,963.0000	1,846.0000	(5.960)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	140.0000	126.0000	(10.000)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	102.0000	90.0000	(11.765)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	140.0000	126.0000	(10.000)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	326.0000	310.0000	(4.908)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	426.0000	411.0000	(3.521)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	1,695.0000	1,578.0000	(6.903)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	2,378.0000	2,265.0000	(4.752)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	1,769.0000	1,652.0000	(6.614)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	971.0000	981.0000	1.030	0	0	0
27/11/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	901.0000	807.0000	(10.433)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	269.0000	253.0000	(5.948)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	243.0000	227.0000	(6.584)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,623.0000	1,505.0000	(7.270)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,166.0000	2,051.0000	(5.309)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	847.0000	756.0000	(10.744)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,166.0000	2,051.0000	(5.309)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	109.0000	96.0000	(11.927)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	847.0000	756.0000	(10.744)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	875.0000	882.0000	0.800	0	0	0
27/11/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	2,292.0000	2,178.0000	(4.974)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	2,335.0000	2,221.0000	(4.882)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	971.0000	981.0000	1.030	0	0	0
27/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	256.0000	240.0000	(6.250)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	2,083.0000	1,968.0000	(5.521)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,552.0000	1,435.0000	(7.539)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,732.0000	1,615.0000	(6.755)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	157.0000	143.0000	(8.917)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.95	Put	Currency Future	1,233.0000	1,242.0000	0.730	0	0	0
27/11/2008	\$ / R 2009/06/12	9.95	Call	Currency Future	1,084.0000	978.0000	(9.779)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	176.0000	161.0000	(8.523)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	1,769.0000	1,652.0000	(6.614)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.95	Call	Currency Future	709.0000	617.0000	(12.976)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.95	Put	Currency Future	608.0000	603.0000	(0.822)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	243.0000	227.0000	(6.584)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,002.0000	1,886.0000	(5.794)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,140.0000	1,146.0000	0.526	0	0	0
27/11/2008	\$ / R 2009/06/12	11.65	Call	Currency Future	485.0000	408.0000	(15.876)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	875.0000	882.0000	0.800	0	0	0
27/11/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	208.0000	192.0000	(7.692)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	543.0000	530.0000	(2.394)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	1,037.0000	1,050.0000	1.254	0	0	0
27/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	219.0000	204.0000	(6.849)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,169.0000	1,055.0000	(9.752)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	148.0000	134.0000	(9.459)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.45	Call	Currency Future	883.0000	789.0000	(10.646)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	1,845.0000	1,729.0000	(6.287)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	814.0000	818.0000	0.491	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,124.0000	2,009.0000	(5.414)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.45	Put	Currency Future	907.0000	914.0000	0.772	0	0	0
27/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,732.0000	1,615.0000	(6.755)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	358.0000	342.0000	(4.469)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	2,465.0000	2,353.0000	(4.544)	0	0	0
27/11/2008	\$ / R 2009/06/12	11.25	Put	Currency Future	1,428.0000	1,444.0000	1.120	0	0	0
27/11/2008	\$ / R 2009/06/12	11.20	Put	Currency Future	1,395.0000	1,409.0000	1.004	0	0	0
27/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	256.0000	240.0000	(6.250)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	187.0000	171.0000	(8.556)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.50	Put	Currency Future	938.0000	947.0000	0.959	0	0	0
27/11/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	979.0000	882.0000	(9.908)	0	0	0
27/11/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	638.0000	550.0000	(13.793)	0	0	0
27/11/2008	\$ / R 2009/06/12	11.20	Call	Currency Future	621.0000	534.0000	(14.010)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	148.0000	134.0000	(9.459)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,484.0000	1,367.0000	(7.884)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	1,963.0000	1,846.0000	(5.960)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	690.0000	695.0000	0.725	0	0	0
27/11/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	588.0000	504.0000	(14.286)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	586.0000	574.0000	(2.048)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	231.0000	215.0000	(6.926)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	940.0000	843.0000	(10.319)	0	0	0
27/11/2008	\$ / R 2009/06/12	11.60	Put	Currency Future	1,673.0000	1,696.0000	1.375	0	0	0
27/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,016.0000	920.0000	(9.449)	0	0	0
27/11/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,462.0000	1,479.0000	1.163	0	0	0
27/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	502.0000	488.0000	(2.789)	0	0	0
27/11/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	557.0000	475.0000	(14.722)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	1,807.0000	1,690.0000	(6.475)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	502.0000	488.0000	(2.789)	0	0	0
27/11/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,531.0000	1,550.0000	1.241	0	0	0
27/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	690.0000	695.0000	0.725	0	0	0
27/11/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,329.0000	1,341.0000	0.903	0	0	0
27/11/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	638.0000	550.0000	(13.793)	0	0	0
27/11/2008	\$ / R 2009/06/12	11.50	Call	Currency Future	527.0000	447.0000	(15.180)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,228.0000	1,113.0000	(9.365)	0	0	0
27/11/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	1,884.0000	1,767.0000	(6.210)	0	0	0
27/11/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	655.0000	566.0000	(13.588)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,362.0000	1,375.0000	0.954	0	0	0
27/11/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,552.0000	1,435.0000	(7.539)	0	0	0
27/11/2008	\$ / R 2009/06/12	11.25	Call	Currency Future	604.0000	519.0000	(14.073)	0	0	0
27/11/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,362.0000	1,375.0000	0.954	0	0	0
27/11/2008	\$ / R 2009/06/12	11.00	Put	Currency Future	1,264.0000	1,275.0000	0.870	0	0	0
27/11/2008	\$ / R 2009/06/12	10.75	Put	Currency Future	1,105.0000	1,115.0000	0.905	0	0	0
27/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,124.0000	2,009.0000	(5.414)	0	0	0
27/11/2008	\$ / R 2009/06/12	11.80	Call	Currency Future	446.0000	372.0000	(16.592)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,016.0000	920.0000	(9.449)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,228.0000	1,113.0000	(9.365)	0	0	0
27/11/2008	\$ / R 2009/06/12	11.50	Put	Currency Future	1,601.0000	1,622.0000	1.312	0	0	0
27/11/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	753.0000	757.0000	0.531	0	0	0
27/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,112.0000	999.0000	(10.162)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	1,057.0000	958.0000	(9.366)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	326.0000	310.0000	(4.908)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	391.0000	375.0000	(4.092)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,417.0000	1,300.0000	(8.257)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.55	Call	Currency Future	1,320.0000	1,204.0000	(8.788)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	830.0000	740.0000	(10.843)	0	0	0
27/11/2008	\$ / R 2009/06/12	11.60	Call	Currency Future	499.0000	421.0000	(15.631)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,112.0000	999.0000	(10.162)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	631.0000	633.0000	0.317	0	0	0
27/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	586.0000	574.0000	(2.048)	0	0	0
27/11/2008	\$ / R 2009/06/12	11.00	Call	Currency Future	690.0000	600.0000	(13.043)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	297.0000	280.0000	(5.724)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	660.0000	663.0000	0.455	0	0	0
27/11/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	557.0000	475.0000	(14.722)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	1,036.0000	938.0000	(9.459)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	463.0000	448.0000	(3.240)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	727.0000	635.0000	(12.655)	0	0	0
27/11/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,531.0000	1,550.0000	1.241	0	0	0
27/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,289.0000	1,173.0000	(8.999)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	940.0000	843.0000	(10.319)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	1,037.0000	1,050.0000	1.254	0	0	0
27/11/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,201.0000	1,210.0000	0.749	0	0	0
27/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	844.0000	850.0000	0.711	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,329.0000	1,341.0000	0.903	0	0	0
27/11/2008	\$ / R 2009/06/12	10.75	Call	Currency Future	781.0000	690.0000	(11.652)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	997.0000	900.0000	(9.729)	0	0	0
27/11/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	655.0000	566.0000	(13.588)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	920.0000	825.0000	(10.326)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,201.0000	1,210.0000	0.749	0	0	0
27/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	721.0000	725.0000	0.555	0	0	0
27/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	830.0000	740.0000	(10.843)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	813.0000	725.0000	(10.824)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	814.0000	818.0000	0.491	0	0	0
27/11/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	727.0000	635.0000	(12.655)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	766.0000	671.0000	(12.402)	0	0	0
27/11/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,462.0000	1,479.0000	1.163	0	0	0
27/11/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,140.0000	1,146.0000	0.526	0	0	0
27/11/2008	\$ / R 2009/06/12	9.65	Put	Currency Future	482.0000	468.0000	(2.905)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	1,004.0000	1,015.0000	1.096	0	0	0
27/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	997.0000	900.0000	(9.729)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	1,004.0000	1,015.0000	1.096	0	0	0
27/11/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	660.0000	663.0000	0.455	0	0	0
27/11/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	1,198.0000	1,084.0000	(9.516)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	1,036.0000	938.0000	(9.459)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.85	Call	Currency Future	1,140.0000	1,027.0000	(9.912)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.55	Put	Currency Future	444.0000	429.0000	(3.378)	0	0	0
27/11/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	588.0000	504.0000	(14.286)	0	0	0
27/11/2008	\$ / R 2009/06/12	9.85	Put	Currency Future	564.0000	552.0000	(2.128)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	753.0000	757.0000	0.531	0	0	0
27/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	920.0000	825.0000	(10.326)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	721.0000	725.0000	0.555	0	0	0
27/11/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	1,258.0000	1,143.0000	(9.141)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	979.0000	882.0000	(9.908)	0	0	0
27/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	844.0000	850.0000	0.711	0	0	0
27/11/2008	\$ / R 2009/06/12	9.75	Put	Currency Future	522.0000	509.0000	(2.490)	0	0	0
27/11/2008	\$ / R 2009/06/12	11.95	Put	Currency Future	1,934.0000	1,964.0000	1.551	0	0	0
27/11/2008	\$ / R 2009/06/12	12.25	Put	Currency Future	2,168.0000	2,205.0000	1.707	0	0	0
27/11/2008	\$ / R 2009/06/12	11.95	Call	Currency Future	410.0000	339.0000	(17.317)	0	0	0
27/11/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	387.0000	319.0000	(17.571)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	\$ / R	2009/06/12	12.00	Put	Currency Future	1,972.0000	2,004.0000	1.623	0	0	0
27/11/2008	\$ / R	2009/06/12	12.15	Call	Currency Future	365.0000	299.0000	(18.082)	0	0	0
27/11/2008	\$ / R	2009/06/12	12.05	Put	Currency Future	2,011.0000	2,044.0000	1.641	0	0	0
27/11/2008	\$ / R	2009/06/12	12.05	Put	Currency Future	2,011.0000	2,044.0000	1.641	0	0	0
27/11/2008	\$ / R	2009/06/12	12.10	Call	Currency Future	376.0000	309.0000	(17.819)	0	0	0
27/11/2008	\$ / R	2009/06/12	11.75	Put	Currency Future	1,783.0000	1,809.0000	1.458	0	0	0
27/11/2008	\$ / R	2009/06/12	12.10	Put	Currency Future	2,050.0000	2,084.0000	1.659	0	0	0
27/11/2008	\$ / R	2009/06/12	11.75	Call	Currency Future	459.0000	384.0000	(16.340)	0	0	0
27/11/2008	\$ / R	2009/06/12	11.55	Call	Currency Future	513.0000	434.0000	(15.400)	0	0	0
27/11/2008	\$ / R	2009/06/12	11.55	Put	Currency Future	1,637.0000	1,659.0000	1.344	0	0	0
27/11/2008	\$ / R	2009/06/12	12.00	Call	Currency Future	398.0000	329.0000	(17.337)	0	0	0
27/11/2008	\$ / R	2009/06/12	12.15	Put	Currency Future	2,089.0000	2,124.0000	1.675	0	0	0
27/11/2008	\$ / R	2009/06/12	11.90	Call	Currency Future	421.0000	350.0000	(16.865)	0	0	0
27/11/2008	\$ / R	2009/06/12	11.45	Call	Currency Future	542.0000	461.0000	(14.945)	0	0	0
27/11/2008	\$ / R	2009/06/12	11.90	Put	Currency Future	1,895.0000	1,925.0000	1.583	0	0	0
27/11/2008	\$ / R	2009/06/12	11.55	Call	Currency Future	513.0000	434.0000	(15.400)	0	0	0
27/11/2008	\$ / R	2009/06/12	12.05	Call	Currency Future	387.0000	319.0000	(17.571)	0	0	0
27/11/2008	\$ / R	2009/06/12	11.45	Put	Currency Future	1,566.0000	1,586.0000	1.277	0	0	0
27/11/2008	\$ / R	2009/06/12	11.80	Put	Currency Future	1,820.0000	1,847.0000	1.484	0	0	0
27/11/2008	\$ / R	2009/06/12	12.25	Call	Currency Future	344.0000	280.0000	(18.605)	0	0	0
27/11/2008	\$ / R	2009/06/12	11.55	Put	Currency Future	1,637.0000	1,659.0000	1.344	0	0	0
27/11/2008	\$ / R	2009/06/12	11.05	Call	Currency Future	672.0000	583.0000	(13.244)	0	0	0
27/11/2008	\$ / R	2009/06/12	11.05	Put	Currency Future	1,296.0000	1,308.0000	0.926	0	0	0
27/11/2008	\$ / R	2009/06/12	11.35	Put	Currency Future	1,496.0000	1,514.0000	1.203	0	0	0
27/11/2008	\$ / R	2009/06/12	11.35	Call	Currency Future	572.0000	489.0000	(14.510)	0	0	0
27/11/2008	\$ / R	2009/12/14			Currency Future	10.9107	10.7894	(1.112)	0.0000	0.0000	0
27/11/2008	\$ / R	2009/12/14	10.80	Call	Currency Future	1,304.0000	1,190.0000	(8.742)	0	0	0
27/11/2008	\$ / R	2009/12/14	10.80	Put	Currency Future	1,194.0000	1,201.0000	0.586	0	0	0
27/11/2008	\$ / R	2009/12/14	10.90	Call	Currency Future	0.0000	1,156.0000	100.000	0	0	0
27/11/2008	\$ / R	2009/12/14	10.90	Put	Currency Future	0.0000	1,267.0000	100.000	0	0	0
27/11/2008	\$ / R	2009/12/14	11.50	Put	Currency Future	1,667.0000	1,689.0000	1.320	0	0	0
27/11/2008	\$ / R	2009/12/14	13.00	Call	Currency Future	752.0000	678.0000	(9.840)	0	0	9,452
27/11/2008	\$ / R	2009/12/14	13.00	Put	Currency Future	2,841.0000	2,889.0000	1.690	0	0	0
27/11/2008	\$ / R	2009/12/14	11.50	Call	Currency Future	1,078.0000	978.0000	(9.276)	0	0	0
27/11/2008	\$ / R	2009/12/14	9.90	Put	Currency Future	665.0000	659.0000	(0.902)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	\$ / R 2009/12/14	9.90	Call	Currency Future	1,676.0000	1,548.0000	(7.637)	0	0	10,100
27/11/2008	\$ / R 2009/12/14	12.30	Put	Currency Future	2,272.0000	2,308.0000	1.585	0	0	0
27/11/2008	\$ / R 2009/12/14	11.20	Put	Currency Future	1,457.0000	1,472.0000	1.030	0	0	0
27/11/2008	\$ / R 2009/12/14	11.20	Call	Currency Future	1,168.0000	1,062.0000	(9.075)	0	0	0
27/11/2008	\$ / R 2009/12/14	12.30	Call	Currency Future	882.0000	798.0000	(9.524)	0	0	10,100
27/11/2008	\$ / R 2009/12/14	10.55	Put	Currency Future	1,038.0000	1,040.0000	0.193	0	0	0
27/11/2008	\$ / R 2009/12/14	11.60	Put	Currency Future	1,740.0000	1,763.0000	1.322	0	0	0
27/11/2008	\$ / R 2009/12/14	11.60	Call	Currency Future	1,050.0000	952.0000	(9.333)	0	0	0
27/11/2008	\$ / R 2009/12/14	10.55	Call	Currency Future	1,399.0000	1,279.0000	(8.578)	0	0	9,452
27/11/2008	\$ / R 2009/12/14	13.30	Put	Currency Future	0.0000	3,139.0000	100.000	0	0	0
27/11/2008	\$ / R 2009/12/14	13.20	Put	Currency Future	3,009.0000	3,060.0000	1.695	0	0	0
27/11/2008	\$ / R 2009/12/14	13.20	Call	Currency Future	720.0000	650.0000	(9.722)	0	0	0
27/11/2008	\$ / R 2009/12/14	10.30	Call	Currency Future	1,503.0000	1,378.0000	(8.317)	0	0	0
27/11/2008	\$ / R 2009/12/14	10.70	Call	Currency Future	1,341.0000	1,225.0000	(8.650)	0	0	0
27/11/2008	\$ / R 2009/12/14	10.30	Put	Currency Future	893.0000	889.0000	(0.448)	0	0	0
27/11/2008	\$ / R 2009/12/14	10.70	Put	Currency Future	1,130.0000	1,136.0000	0.531	0	0	0
27/11/2008	\$ / R 2009/12/14	12.00	Put	Currency Future	2,038.0000	2,070.0000	1.570	0	0	0
27/11/2008	\$ / R 2009/12/14	12.80	Put	Currency Future	2,675.0000	2,720.0000	1.682	0	0	0
27/11/2008	\$ / R 2009/12/14	12.40	Put	Currency Future	2,351.0000	2,389.0000	1.616	0	0	0
27/11/2008	\$ / R 2009/12/14	10.40	Call	Currency Future	1,460.0000	1,337.0000	(8.425)	0	0	0
27/11/2008	\$ / R 2009/12/14	10.40	Put	Currency Future	950.0000	948.0000	(0.211)	0	0	0
27/11/2008	\$ / R 2009/12/14	12.00	Call	Currency Future	949.0000	859.0000	(9.484)	0	0	0
27/11/2008	\$ / R 2009/12/14	12.80	Call	Currency Future	786.0000	709.0000	(9.796)	0	0	0
27/11/2008	\$ / R 2009/12/14	10.00	Put	Currency Future	719.0000	714.0000	(0.695)	0	0	0
27/11/2008	\$ / R 2009/12/14	10.00	Call	Currency Future	1,630.0000	1,504.0000	(7.730)	0	0	0
27/11/2008	\$ / R 2009/12/14	13.30	Call	Currency Future	0.0000	628.0000	100.000	0	0	0
27/11/2008	\$ / R 2009/12/14	8.50	Put	Currency Future	0.0000	183.0000	100.000	0	0	0
27/11/2008	\$ / R 2009/12/14	8.50	Call	Currency Future	0.0000	2,472.0000	100.000	0	0	0
27/11/2008	\$ / R 2009/12/14	13.10	Put	Currency Future	2,925.0000	2,974.0000	1.675	0	0	0
27/11/2008	\$ / R 2009/12/14	9.10	Call	Currency Future	0.0000	2,011.0000	100.000	0	0	0
27/11/2008	\$ / R 2009/12/14	9.10	Put	Currency Future	0.0000	321.0000	100.000	0	0	0
27/11/2008	\$ / R 2009/12/14	9.70	Call	Currency Future	0.0000	1,644.0000	100.000	0	0	0
27/11/2008	\$ / R 2009/12/14	12.10	Put	Currency Future	0.0000	2,148.0000	100.000	0	0	0
27/11/2008	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	838.0000	100.000	0	0	0
27/11/2008	\$ / R 2009/12/14	9.70	Put	Currency Future	0.0000	554.0000	100.000	0	0	0
27/11/2008	\$ / R 2009/12/14	13.10	Call	Currency Future	735.0000	664.0000	(9.660)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	\$ / R	2009/12/14	12.70	Put	Currency Future	2,593.0000	2,637.0000	1.697	0	0	0
27/11/2008	\$ / R	2009/12/14	11.90	Put	Currency Future	1,962.0000	1,992.0000	1.529	0	0	0
27/11/2008	\$ / R	2009/12/14	12.70	Call	Currency Future	804.0000	726.0000	(9.701)	0	0	0
27/11/2008	\$ / R	2009/12/14	11.10	Call	Currency Future	1,200.0000	1,092.0000	(9.000)	0	0	0
27/11/2008	\$ / R	2009/12/14	11.90	Call	Currency Future	973.0000	881.0000	(9.455)	0	0	0
27/11/2008	\$ / R	2009/12/14	11.10	Put	Currency Future	1,390.0000	1,403.0000	0.935	0	0	0
27/11/2008	\$ / R	2009/12/14	12.40	Call	Currency Future	862.0000	779.0000	(9.629)	0	0	0
27/11/2008	£ / R	2008/12/12			Currency Future	15.3479	15.2501	(0.637)	0.0000	0.0000	3,112
27/11/2008	£ / R	2008/12/12	14.85	Call	Currency Future	686.0000	581.0000	(15.306)	0	0	0
27/11/2008	£ / R	2008/12/12	15.35	Call	Currency Future	412.0000	330.0000	(19.903)	0	0	0
27/11/2008	£ / R	2008/12/12	17.85	Put	Currency Future	2,510.0000	2,603.0000	3.705	0	0	0
27/11/2008	£ / R	2008/12/12	16.30	Call	Currency Future	132.0000	87.0000	(34.091)	0	0	0
27/11/2008	£ / R	2008/12/12	16.40	Call	Currency Future	114.0000	73.0000	(35.965)	0	0	0
27/11/2008	£ / R	2008/12/12	15.95	Call	Currency Future	215.0000	155.0000	(27.907)	0	0	0
27/11/2008	£ / R	2008/12/12	18.70	Put	Currency Future	3,353.0000	3,450.0000	2.893	0	0	0
27/11/2008	£ / R	2008/12/12	17.75	Put	Currency Future	2,412.0000	2,504.0000	3.814	0	0	0
27/11/2008	£ / R	2008/12/12	16.30	Put	Currency Future	1,084.0000	1,137.0000	4.889	0	0	0
27/11/2008	£ / R	2008/12/12	14.50	Put	Currency Future	99.0000	89.0000	(10.101)	0	0	0
27/11/2008	£ / R	2008/12/12	18.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/11/2008	£ / R	2008/12/12	15.90	Put	Currency Future	782.0000	817.0000	4.476	0	0	0
27/11/2008	£ / R	2008/12/12	16.20	Call	Currency Future	152.0000	104.0000	(31.579)	0	0	0
27/11/2008	£ / R	2008/12/12	15.95	Put	Currency Future	817.0000	855.0000	4.651	0	0	0
27/11/2008	£ / R	2008/12/12	18.20	Put	Currency Future	2,856.0000	2,951.0000	3.326	0	0	0
27/11/2008	£ / R	2008/12/12	14.85	Put	Currency Future	189.0000	181.0000	(4.233)	0	0	0
27/11/2008	£ / R	2008/12/12	15.45	Put	Currency Future	474.0000	495.0000	4.430	0	0	0
27/11/2008	£ / R	2008/12/12	18.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/11/2008	£ / R	2008/12/12	15.90	Call	Currency Future	230.0000	167.0000	(27.391)	0	0	0
27/11/2008	£ / R	2008/12/12	15.20	Call	Currency Future	479.0000	391.0000	(18.372)	0	0	0
27/11/2008	£ / R	2008/12/12	15.30	Put	Currency Future	385.0000	399.0000	3.636	0	0	0
27/11/2008	£ / R	2008/12/12	14.65	Put	Currency Future	133.0000	123.0000	(7.519)	0	0	0
27/11/2008	£ / R	2008/12/12	15.45	Call	Currency Future	372.0000	295.0000	(20.699)	0	0	0
27/11/2008	£ / R	2008/12/12	16.40	Put	Currency Future	1,166.0000	1,223.0000	4.889	0	0	0
27/11/2008	£ / R	2008/12/12	15.65	Call	Currency Future	304.0000	237.0000	(22.039)	0	0	0
27/11/2008	£ / R	2008/12/12	18.10	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
27/11/2008	£ / R	2008/12/12	18.30	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	283.0000	287.0000	1.413	0	0	0
27/11/2008	£ / R 2008/12/12	14.70	Put	Currency Future	145.0000	136.0000	(6.207)	0	0	0
27/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	110.0000	100.0000	(9.091)	0	0	0
27/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,335.0000	1,401.0000	4.944	0	0	0
27/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,955.0000	3,051.0000	3.249	0	0	0
27/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	531.0000	438.0000	(17.514)	0	0	0
27/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	908.0000	800.0000	(11.894)	0	0	0
27/11/2008	£ / R 2008/12/12	15.60	Put	Currency Future	571.0000	600.0000	5.079	0	0	0
27/11/2008	£ / R 2008/12/12	14.95	Put	Currency Future	222.0000	218.0000	(1.802)	0	0	0
27/11/2008	£ / R 2008/12/12	15.60	Put	Currency Future	571.0000	600.0000	5.079	0	0	0
27/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
27/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	261.0000	194.0000	(25.670)	0	0	0
27/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	531.0000	438.0000	(17.514)	0	0	0
27/11/2008	£ / R 2008/12/12	15.35	Put	Currency Future	414.0000	430.0000	3.865	0	0	0
27/11/2008	£ / R 2008/12/12	16.65	Put	Currency Future	1,379.0000	1,446.0000	4.859	0	0	0
27/11/2008	£ / R 2008/12/12	18.60	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
27/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	433.0000	350.0000	(19.169)	0	0	0
27/11/2008	£ / R 2008/12/12	14.35	Put	Currency Future	73.0000	63.0000	(13.699)	0	0	0
27/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	869.0000	761.0000	(12.428)	0	0	0
27/11/2008	£ / R 2008/12/12	16.65	Call	Currency Future	77.0000	46.0000	(40.260)	0	0	0
27/11/2008	£ / R 2008/12/12	18.60	Put	Currency Future	3,254.0000	3,350.0000	2.950	0	0	0
27/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,004.0000	1,053.0000	4.880	0	0	0
27/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	283.0000	287.0000	1.413	0	0	0
27/11/2008	£ / R 2008/12/12	14.35	Call	Currency Future	1,071.0000	963.0000	(10.084)	0	0	0
27/11/2008	£ / R 2008/12/12	15.05	Put	Currency Future	261.0000	263.0000	0.766	0	0	0
27/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	121.0000	111.0000	(8.264)	0	0	0
27/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,757.0000	2,852.0000	3.446	0	0	0
27/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
27/11/2008	£ / R 2008/12/12	15.20	Put	Currency Future	332.0000	341.0000	2.711	0	0	0
27/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	830.0000	723.0000	(12.892)	0	0	0
27/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	3,055.0000	3,151.0000	3.142	0	0	0
27/11/2008	£ / R 2008/12/12	17.75	Call	Currency Future	10.0000	4.0000	(60.000)	0	0	0
27/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	261.0000	194.0000	(25.670)	0	0	0
27/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	559.0000	463.0000	(17.174)	0	0	0
27/11/2008	£ / R 2008/12/12	18.55	Put	Currency Future	3,204.0000	3,300.0000	2.996	0	0	0
27/11/2008	£ / R 2008/12/12	16.00	Call	Currency Future	201.0000	143.0000	(28.856)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	713.0000	744.0000	4.348	0	0	0
27/11/2008	£ / R 2008/12/12	18.45	Put	Currency Future	3,104.0000	3,201.0000	3.125	0	0	0
27/11/2008	£ / R 2008/12/12	16.00	Put	Currency Future	853.0000	893.0000	4.689	0	0	0
27/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	245.0000	180.0000	(26.531)	0	0	0
27/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	713.0000	744.0000	4.348	0	0	0
27/11/2008	£ / R 2008/12/12	17.95	Put	Currency Future	2,609.0000	2,702.0000	3.565	0	0	0
27/11/2008	£ / R 2008/12/12	15.85	Put	Currency Future	747.0000	780.0000	4.418	0	0	0
27/11/2008	£ / R 2008/12/12	18.15	Put	Currency Future	2,806.0000	2,901.0000	3.386	0	0	0
27/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	869.0000	761.0000	(12.428)	0	0	0
27/11/2008	£ / R 2008/12/12	17.95	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
27/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	83.0000	51.0000	(38.554)	0	0	0
27/11/2008	£ / R 2008/12/12	14.95	Call	Currency Future	620.0000	518.0000	(16.452)	0	0	0
27/11/2008	£ / R 2008/12/12	18.80	Put	Currency Future	3,453.0000	3,550.0000	2.809	0	0	0
27/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	928.0000	972.0000	4.741	0	0	0
27/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	121.0000	111.0000	(8.264)	0	0	0
27/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	8.0000	3.0000	(62.500)	0	0	0
27/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	606.0000	637.0000	5.116	0	0	0
27/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	319.0000	250.0000	(21.630)	0	0	0
27/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	3,055.0000	3,151.0000	3.142	0	0	0
27/11/2008	£ / R 2008/12/12	18.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	319.0000	250.0000	(21.630)	0	0	0
27/11/2008	£ / R 2008/12/12	15.50	Call	Currency Future	353.0000	279.0000	(20.963)	0	0	0
27/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,363.0000	2,455.0000	3.893	0	0	0
27/11/2008	£ / R 2008/12/12	14.75	Call	Currency Future	757.0000	650.0000	(14.135)	0	0	0
27/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
27/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	606.0000	637.0000	5.116	0	0	0
27/11/2008	£ / R 2008/12/12	14.75	Put	Currency Future	159.0000	150.0000	(5.660)	0	0	0
27/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
27/11/2008	£ / R 2008/12/12	16.10	Call	Currency Future	175.0000	122.0000	(30.286)	0	0	0
27/11/2008	£ / R 2008/12/12	14.70	Call	Currency Future	793.0000	686.0000	(13.493)	0	0	0
27/11/2008	£ / R 2008/12/12	14.45	Call	Currency Future	988.0000	880.0000	(10.931)	0	0	0
27/11/2008	£ / R 2008/12/12	17.80	Call	Currency Future	9.0000	4.0000	(55.556)	0	0	0
27/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,708.0000	2,802.0000	3.471	0	0	0
27/11/2008	£ / R 2008/12/12	16.40	Call	Currency Future	114.0000	73.0000	(35.965)	0	0	0
27/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	8.0000	3.0000	(62.500)	0	0	0
27/11/2008	£ / R 2008/12/12	17.80	Put	Currency Future	2,461.0000	2,554.0000	3.779	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	£ / R 2008/12/12	18.45	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	230.0000	167.0000	(27.391)	0	0	0
27/11/2008	£ / R 2008/12/12	18.35	Put	Currency Future	3,005.0000	3,101.0000	3.195	0	0	0
27/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	782.0000	817.0000	4.476	0	0	0
27/11/2008	£ / R 2008/12/12	15.50	Put	Currency Future	506.0000	529.0000	4.545	0	0	0
27/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,955.0000	3,051.0000	3.249	0	0	0
27/11/2008	£ / R 2008/12/12	15.70	Call	Currency Future	289.0000	224.0000	(22.491)	0	0	0
27/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	205.0000	198.0000	(3.415)	0	0	0
27/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	11.0000	5.0000	(54.545)	0	0	0
27/11/2008	£ / R 2008/12/12	15.70	Put	Currency Future	641.0000	674.0000	5.148	0	0	0
27/11/2008	£ / R 2008/12/12	14.45	Put	Currency Future	90.0000	80.0000	(11.111)	0	0	0
27/11/2008	£ / R 2008/12/12	17.20	Put	Currency Future	1,882.0000	1,965.0000	4.410	0	0	0
27/11/2008	£ / R 2008/12/12	17.40	Put	Currency Future	2,073.0000	2,160.0000	4.197	0	0	0
27/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	392.0000	312.0000	(20.408)	0	0	0
27/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	152.0000	104.0000	(31.579)	0	0	0
27/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	11.0000	5.0000	(54.545)	0	0	0
27/11/2008	£ / R 2008/12/12	17.20	Call	Currency Future	30.0000	15.0000	(50.000)	0	0	0
27/11/2008	£ / R 2008/12/12	17.40	Call	Currency Future	20.0000	10.0000	(50.000)	0	0	0
27/11/2008	£ / R 2008/12/12	18.15	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
27/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	25.0000	12.0000	(52.000)	0	0	0
27/11/2008	£ / R 2008/12/12	17.60	Call	Currency Future	14.0000	6.0000	(57.143)	0	0	0
27/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	444.0000	462.0000	4.054	0	0	0
27/11/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,166.0000	1,223.0000	4.889	0	0	0
27/11/2008	£ / R 2008/12/12	15.65	Call	Currency Future	304.0000	237.0000	(22.039)	0	0	0
27/11/2008	£ / R 2008/12/12	17.50	Call	Currency Future	17.0000	8.0000	(52.941)	0	0	0
27/11/2008	£ / R 2008/12/12	17.90	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
27/11/2008	£ / R 2008/12/12	17.90	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
27/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	653.0000	548.0000	(16.080)	0	0	0
27/11/2008	£ / R 2008/12/12	14.40	Call	Currency Future	1,029.0000	921.0000	(10.496)	0	0	0
27/11/2008	£ / R 2008/12/12	16.05	Call	Currency Future	188.0000	132.0000	(29.787)	0	0	0
27/11/2008	£ / R 2008/12/12	17.40	Call	Currency Future	20.0000	10.0000	(50.000)	0	0	0
27/11/2008	£ / R 2008/12/12	17.60	Put	Currency Future	2,266.0000	2,356.0000	3.972	0	0	0
27/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,363.0000	2,455.0000	3.893	0	0	0
27/11/2008	£ / R 2008/12/12	16.05	Put	Currency Future	890.0000	932.0000	4.719	0	0	0
27/11/2008	£ / R 2008/12/12	15.05	Put	Currency Future	261.0000	263.0000	0.766	0	0	0
27/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	782.0000	817.0000	4.476	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	908.0000	800.0000	(11.894)	0	0	0
27/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	928.0000	972.0000	4.741	0	0	0
27/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	307.0000	314.0000	2.280	0	0	0
27/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	230.0000	167.0000	(27.391)	0	0	0
27/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	653.0000	548.0000	(16.080)	0	0	0
27/11/2008	£ / R 2008/12/12	14.50	Call	Currency Future	947.0000	839.0000	(11.404)	0	0	0
27/11/2008	£ / R 2008/12/12	16.10	Call	Currency Future	175.0000	122.0000	(30.286)	0	0	0
27/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	559.0000	463.0000	(17.174)	0	0	0
27/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	205.0000	198.0000	(3.415)	0	0	0
27/11/2008	£ / R 2008/12/12	14.40	Put	Currency Future	81.0000	71.0000	(12.346)	0	0	0
27/11/2008	£ / R 2008/12/12	18.25	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
27/11/2008	£ / R 2008/12/12	14.65	Put	Currency Future	133.0000	123.0000	(7.519)	0	0	0
27/11/2008	£ / R 2008/12/12	18.25	Put	Currency Future	2,906.0000	3,001.0000	3.269	0	0	0
27/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	830.0000	723.0000	(12.892)	0	0	0
27/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,004.0000	1,053.0000	4.880	0	0	0
27/11/2008	£ / R 2008/12/12	17.65	Put	Currency Future	2,315.0000	2,405.0000	3.888	0	0	0
27/11/2008	£ / R 2008/12/12	17.40	Put	Currency Future	2,073.0000	2,160.0000	4.197	0	0	0
27/11/2008	£ / R 2008/12/12	18.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	505.0000	414.0000	(18.020)	0	0	0
27/11/2008	£ / R 2008/12/12	15.75	Put	Currency Future	677.0000	709.0000	4.727	0	0	0
27/11/2008	£ / R 2008/12/12	17.65	Call	Currency Future	13.0000	5.0000	(61.538)	0	0	0
27/11/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,977.0000	2,062.0000	4.299	0	0	0
27/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	110.0000	100.0000	(9.091)	0	0	0
27/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	392.0000	312.0000	(20.408)	0	0	0
27/11/2008	£ / R 2008/12/12	17.50	Put	Currency Future	2,169.0000	2,258.0000	4.103	0	0	0
27/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	245.0000	180.0000	(26.531)	0	0	0
27/11/2008	£ / R 2008/12/12	18.10	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
27/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	444.0000	462.0000	4.054	0	0	0
27/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	538.0000	564.0000	4.833	0	0	0
27/11/2008	£ / R 2008/12/12	15.85	Put	Currency Future	747.0000	780.0000	4.418	0	0	0
27/11/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,560.0000	2,653.0000	3.633	0	0	0
27/11/2008	£ / R 2008/12/12	15.25	Put	Currency Future	358.0000	370.0000	3.352	0	0	0
27/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,510.0000	2,603.0000	3.705	0	0	0
27/11/2008	£ / R 2008/12/12	17.60	Call	Currency Future	14.0000	6.0000	(57.143)	0	0	0
27/11/2008	£ / R 2008/12/12	15.75	Put	Currency Future	677.0000	709.0000	4.727	0	0	0
27/11/2008	£ / R 2008/12/12	17.60	Put	Currency Future	2,266.0000	2,356.0000	3.972	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	£ / R 2008/12/12	16.05	Call	Currency Future	188.0000	132.0000	(29.787)	0	0	0
27/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	336.0000	264.0000	(21.429)	0	0	0
27/11/2008	£ / R 2008/12/12	18.50	Put	Currency Future	3,154.0000	3,250.0000	3.044	0	0	0
27/11/2008	£ / R 2008/12/12	16.25	Put	Currency Future	1,044.0000	1,095.0000	4.885	0	0	0
27/11/2008	£ / R 2008/12/12	15.00	Call	Currency Future	588.0000	490.0000	(16.667)	0	0	0
27/11/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,788.0000	1,869.0000	4.530	0	0	0
27/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
27/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,708.0000	2,802.0000	3.471	0	0	0
27/11/2008	£ / R 2008/12/12	16.35	Call	Currency Future	122.0000	80.0000	(34.426)	0	0	0
27/11/2008	£ / R 2008/12/12	16.05	Put	Currency Future	890.0000	932.0000	4.719	0	0	0
27/11/2008	£ / R 2008/12/12	16.35	Put	Currency Future	1,124.0000	1,180.0000	4.982	0	0	0
27/11/2008	£ / R 2008/12/12	17.25	Put	Currency Future	1,929.0000	2,013.0000	4.355	0	0	0
27/11/2008	£ / R 2008/12/12	15.75	Call	Currency Future	275.0000	209.0000	(24.000)	0	0	0
27/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	336.0000	264.0000	(21.429)	0	0	0
27/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	90.0000	56.0000	(37.778)	0	0	0
27/11/2008	£ / R 2008/12/12	18.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/11/2008	£ / R 2008/12/12	18.30	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
27/11/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,292.0000	1,356.0000	4.954	0	0	0
27/11/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,856.0000	2,951.0000	3.326	0	0	0
27/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	36.0000	19.0000	(47.222)	0	0	0
27/11/2008	£ / R 2008/12/12	17.35	Call	Currency Future	22.0000	11.0000	(50.000)	0	0	0
27/11/2008	£ / R 2008/12/12	18.55	Put	Currency Future	3,204.0000	3,300.0000	2.996	0	0	0
27/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	538.0000	564.0000	4.833	0	0	0
27/11/2008	£ / R 2008/12/12	16.45	Put	Currency Future	1,207.0000	1,267.0000	4.971	0	0	0
27/11/2008	£ / R 2008/12/12	17.25	Call	Currency Future	27.0000	14.0000	(48.148)	0	0	0
27/11/2008	£ / R 2008/12/12	18.65	Put	Currency Future	3,303.0000	3,400.0000	2.937	0	0	0
27/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
27/11/2008	£ / R 2008/12/12	16.50	Call	Currency Future	97.0000	61.0000	(37.113)	0	0	0
27/11/2008	£ / R 2008/12/12	17.45	Call	Currency Future	19.0000	9.0000	(52.632)	0	0	0
27/11/2008	£ / R 2008/12/12	18.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/11/2008	£ / R 2008/12/12	18.00	Call	Currency Future	6.0000	2.0000	(66.667)	0	0	0
27/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	83.0000	51.0000	(38.554)	0	0	0
27/11/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,560.0000	2,653.0000	3.633	0	0	0
27/11/2008	£ / R 2008/12/12	18.00	Put	Currency Future	2,658.0000	2,752.0000	3.536	0	0	0
27/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	90.0000	56.0000	(37.778)	0	0	0
27/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	25.0000	12.0000	(52.000)	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
27/11/2008	£ / R 2008/12/12	16.45	Call	Currency Future	105.0000	67.0000	(36.190)	0	0	0
27/11/2008	£ / R 2008/12/12	18.35	Put	Currency Future	3,005.0000	3,101.0000	3.195	0	0	0
27/11/2008	£ / R 2008/12/12	16.25	Call	Currency Future	142.0000	95.0000	(33.099)	0	0	0
27/11/2008	£ / R 2008/12/12	16.50	Put	Currency Future	1,249.0000	1,311.0000	4.964	0	0	0
27/11/2008	£ / R 2008/12/12	16.75	Call	Currency Future	65.0000	38.0000	(41.538)	0	0	0
27/11/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,977.0000	2,062.0000	4.299	0	0	0
27/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
27/11/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,292.0000	1,356.0000	4.954	0	0	0
27/11/2008	£ / R 2008/12/12	16.90	Call	Currency Future	51.0000	28.0000	(45.098)	0	0	0
27/11/2008	£ / R 2008/12/12	17.20	Call	Currency Future	30.0000	15.0000	(50.000)	0	0	0
27/11/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,788.0000	1,869.0000	4.530	0	0	0
27/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
27/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	36.0000	19.0000	(47.222)	0	0	0
27/11/2008	£ / R 2008/12/12	15.75	Call	Currency Future	275.0000	209.0000	(24.000)	0	0	0
27/11/2008	£ / R 2008/12/12	16.70	Call	Currency Future	71.0000	42.0000	(40.845)	0	0	0
27/11/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,423.0000	1,492.0000	4.849	0	0	0
27/11/2008	£ / R 2008/12/12	16.80	Call	Currency Future	60.0000	35.0000	(41.667)	0	0	0
27/11/2008	£ / R 2008/12/12	16.15	Put	Currency Future	966.0000	1,012.0000	4.762	0	0	0
27/11/2008	£ / R 2008/12/12	17.35	Put	Currency Future	2,025.0000	2,111.0000	4.247	0	0	0
27/11/2008	£ / R 2008/12/12	17.05	Put	Currency Future	1,741.0000	1,821.0000	4.595	0	0	0
27/11/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,512.0000	1,585.0000	4.828	0	0	0
27/11/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,512.0000	1,585.0000	4.828	0	0	0
27/11/2008	£ / R 2008/12/12	16.85	Put	Currency Future	1,557.0000	1,631.0000	4.753	0	0	0
27/11/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,603.0000	1,678.0000	4.679	0	0	0
27/11/2008	£ / R 2008/12/12	16.90	Call	Currency Future	51.0000	28.0000	(45.098)	0	0	0
27/11/2008	£ / R 2008/12/12	16.95	Call	Currency Future	46.0000	26.0000	(43.478)	0	0	0
27/11/2008	£ / R 2008/12/12	17.20	Put	Currency Future	1,882.0000	1,965.0000	4.410	0	0	0
27/11/2008	£ / R 2008/12/12	16.15	Call	Currency Future	164.0000	112.0000	(31.707)	0	0	0
27/11/2008	£ / R 2008/12/12	17.55	Put	Currency Future	2,217.0000	2,307.0000	4.060	0	0	0
27/11/2008	£ / R 2008/12/12	16.95	Put	Currency Future	1,649.0000	1,725.0000	4.609	0	0	0
27/11/2008	£ / R 2008/12/12	16.80	Call	Currency Future	60.0000	35.0000	(41.667)	0	0	0
27/11/2008	£ / R 2008/12/12	17.05	Call	Currency Future	39.0000	21.0000	(46.154)	0	0	0
27/11/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,603.0000	1,678.0000	4.679	0	0	0
27/11/2008	£ / R 2008/12/12	16.85	Call	Currency Future	55.0000	31.0000	(43.636)	0	0	0
27/11/2008	£ / R 2008/12/12	17.00	Call	Currency Future	43.0000	23.0000	(46.512)	0	0	0
27/11/2008	£ / R 2008/12/12	16.75	Put	Currency Future	1,467.0000	1,538.0000	4.840	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	£ / R 2008/12/12	15.00	Put	Currency Future	240.0000	240.0000	-	0	0	0
27/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,335.0000	1,401.0000	4.944	0	0	0
27/11/2008	£ / R 2008/12/12	17.00	Put	Currency Future	1,695.0000	1,773.0000	4.602	0	0	0
27/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	385.0000	399.0000	3.636	0	0	0
27/11/2008	£ / R 2008/12/12	17.45	Put	Currency Future	2,121.0000	2,209.0000	4.149	0	0	0
27/11/2008	£ / R 2008/12/12	15.25	Call	Currency Future	456.0000	370.0000	(18.860)	0	0	0
27/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	173.0000	165.0000	(4.624)	0	0	0
27/11/2008	£ / R 2008/12/12	17.55	Call	Currency Future	15.0000	7.0000	(53.333)	0	0	0
27/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	307.0000	314.0000	2.280	0	0	0
27/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	433.0000	350.0000	(19.169)	0	0	0
27/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	505.0000	414.0000	(18.020)	0	0	0
27/11/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,423.0000	1,492.0000	4.849	0	0	0
27/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	721.0000	615.0000	(14.702)	0	0	0
27/11/2008	£ / R 2008/12/12	16.70	Call	Currency Future	71.0000	42.0000	(40.845)	0	0	0
27/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,757.0000	2,852.0000	3.446	0	0	0
27/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	721.0000	615.0000	(14.702)	0	0	0
27/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	173.0000	165.0000	(4.624)	0	0	0
27/11/2008	£ / R 2009/03/16			Currency Future	15.7071	15.6088	(0.626)	15.7400	15.7300	7,488
27/11/2008	£ / R 2009/03/16	14.80	Put	Currency Future	465.0000	456.0000	(1.935)	0	0	0
27/11/2008	£ / R 2009/03/16	14.60	Put	Currency Future	397.0000	387.0000	(2.519)	0	0	0
27/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,075.0000	985.0000	(8.372)	0	0	0
27/11/2008	£ / R 2009/03/16	14.60	Call	Currency Future	1,504.0000	1,395.0000	(7.247)	0	0	0
27/11/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,233.0000	1,249.0000	1.298	0	0	0
27/11/2008	£ / R 2009/03/16	18.20	Put	Currency Future	2,719.0000	2,775.0000	2.060	0	0	0
27/11/2008	£ / R 2009/03/16	16.70	Put	Currency Future	1,557.0000	1,582.0000	1.606	0	0	0
27/11/2008	£ / R 2009/03/16	16.15	Call	Currency Future	760.0000	676.0000	(11.053)	0	0	0
27/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,037.0000	1,057.0000	1.929	0	0	0
27/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	665.0000	586.0000	(11.880)	0	0	0
27/11/2008	£ / R 2009/03/16	16.10	Call	Currency Future	780.0000	695.0000	(10.897)	0	0	0
27/11/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,373.0000	1,265.0000	(7.866)	0	0	0
27/11/2008	£ / R 2009/03/16	18.20	Call	Currency Future	227.0000	184.0000	(18.943)	0	0	0
27/11/2008	£ / R 2009/03/16	18.10	Put	Currency Future	2,635.0000	2,688.0000	2.011	0	0	0
27/11/2008	£ / R 2009/03/16	16.70	Call	Currency Future	564.0000	491.0000	(12.943)	0	0	0
27/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	845.0000	766.0000	(9.349)	0	0	0
27/11/2008	£ / R 2009/03/16	18.10	Call	Currency Future	242.0000	197.0000	(18.595)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	668.0000	676.0000	1.198	0	0	0
27/11/2008	£ / R 2009/03/16	15.80	Call	Currency Future	880.0000	798.0000	(9.318)	0	0	0
27/11/2008	£ / R 2009/03/16	18.50	Put	Currency Future	2,979.0000	3,039.0000	2.014	0	0	0
27/11/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,358.0000	1,378.0000	1.473	0	0	0
27/11/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,309.0000	1,203.0000	(8.098)	0	0	0
27/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	740.0000	657.0000	(11.216)	0	0	0
27/11/2008	£ / R 2009/03/16	18.30	Call	Currency Future	212.0000	171.0000	(19.340)	0	0	0
27/11/2008	£ / R 2009/03/16	16.25	Call	Currency Future	721.0000	639.0000	(11.373)	0	0	0
27/11/2008	£ / R 2009/03/16	16.95	Call	Currency Future	489.0000	421.0000	(13.906)	0	0	0
27/11/2008	£ / R 2009/03/16	14.70	Call	Currency Future	1,437.0000	1,329.0000	(7.516)	0	0	0
27/11/2008	£ / R 2009/03/16	18.40	Call	Currency Future	199.0000	159.0000	(20.101)	0	0	0
27/11/2008	£ / R 2009/03/16	16.65	Put	Currency Future	1,523.0000	1,547.0000	1.576	0	0	0
27/11/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,138.0000	1,156.0000	1.582	0	0	0
27/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	973.0000	989.0000	1.644	0	0	0
27/11/2008	£ / R 2009/03/16	15.95	Call	Currency Future	828.0000	750.0000	(9.420)	0	0	0
27/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	725.0000	736.0000	1.517	0	0	0
27/11/2008	£ / R 2009/03/16	18.30	Put	Currency Future	2,805.0000	2,862.0000	2.032	0	0	0
27/11/2008	£ / R 2009/03/16	16.05	Call	Currency Future	795.0000	715.0000	(10.063)	0	0	0
27/11/2008	£ / R 2009/03/16	18.60	Call	Currency Future	174.0000	138.0000	(20.690)	0	0	0
27/11/2008	£ / R 2009/03/16	14.90	Put	Currency Future	502.0000	494.0000	(1.594)	0	0	0
27/11/2008	£ / R 2009/03/16	18.40	Put	Currency Future	2,892.0000	2,951.0000	2.040	0	0	0
27/11/2008	£ / R 2009/03/16	16.65	Call	Currency Future	580.0000	506.0000	(12.759)	0	0	0
27/11/2008	£ / R 2009/03/16	14.65	Call	Currency Future	1,471.0000	1,362.0000	(7.410)	0	0	0
27/11/2008	£ / R 2009/03/16	18.50	Call	Currency Future	186.0000	148.0000	(20.430)	0	0	0
27/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,295.0000	1,312.0000	1.313	0	0	0
27/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,032.0000	945.0000	(8.430)	0	0	0
27/11/2008	£ / R 2009/03/16	14.70	Put	Currency Future	430.0000	420.0000	(2.326)	0	0	0
27/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,295.0000	1,312.0000	1.313	0	0	0
27/11/2008	£ / R 2009/03/16	16.55	Put	Currency Future	1,456.0000	1,478.0000	1.511	0	0	0
27/11/2008	£ / R 2009/03/16	14.75	Put	Currency Future	448.0000	438.0000	(2.232)	0	0	0
27/11/2008	£ / R 2009/03/16	18.70	Put	Currency Future	3,155.0000	3,219.0000	2.029	0	0	0
27/11/2008	£ / R 2009/03/16	15.50	Put	Currency Future	785.0000	799.0000	1.783	0	0	0
27/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	668.0000	676.0000	1.198	0	0	0
27/11/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,189.0000	1,084.0000	(8.831)	0	0	0
27/11/2008	£ / R 2009/03/16	16.55	Call	Currency Future	613.0000	537.0000	(12.398)	0	0	0
27/11/2008	£ / R 2009/03/16	14.85	Call	Currency Future	1,341.0000	1,234.0000	(7.979)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	£ / R 2009/03/16	16.95	Put	Currency Future	1,732.0000	1,763.0000	1.790	0	0	0
27/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	702.0000	621.0000	(11.538)	0	0	0
27/11/2008	£ / R 2009/03/16	16.00	Call	Currency Future	811.0000	735.0000	(9.371)	0	0	0
27/11/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,373.0000	1,265.0000	(7.866)	0	0	0
27/11/2008	£ / R 2009/03/16	16.45	Put	Currency Future	1,390.0000	1,411.0000	1.511	0	0	0
27/11/2008	£ / R 2009/03/16	14.85	Put	Currency Future	484.0000	475.0000	(1.860)	0	0	0
27/11/2008	£ / R 2009/03/16	15.20	Call	Currency Future	1,131.0000	1,028.0000	(9.107)	0	0	0
27/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	702.0000	621.0000	(11.538)	0	0	0
27/11/2008	£ / R 2009/03/16	16.25	Put	Currency Future	1,263.0000	1,280.0000	1.346	0	0	0
27/11/2008	£ / R 2009/03/16	14.95	Call	Currency Future	1,279.0000	1,172.0000	(8.366)	0	0	0
27/11/2008	£ / R 2009/03/16	16.60	Call	Currency Future	596.0000	521.0000	(12.584)	0	0	0
27/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	725.0000	736.0000	1.517	0	0	0
27/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	740.0000	657.0000	(11.216)	0	0	0
27/11/2008	£ / R 2009/03/16	14.95	Put	Currency Future	521.0000	514.0000	(1.344)	0	0	0
27/11/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,935.0000	2,995.0000	2.044	0	0	0
27/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,075.0000	985.0000	(8.372)	0	0	0
27/11/2008	£ / R 2009/03/16	15.80	Call	Currency Future	880.0000	798.0000	(9.318)	0	0	0
27/11/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,233.0000	1,249.0000	1.298	0	0	0
27/11/2008	£ / R 2009/03/16	16.35	Call	Currency Future	683.0000	604.0000	(11.567)	0	0	0
27/11/2008	£ / R 2009/03/16	18.90	Put	Currency Future	3,334.0000	3,402.0000	2.040	0	0	0
27/11/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,173.0000	1,187.0000	1.194	0	0	0
27/11/2008	£ / R 2009/03/16	16.45	Call	Currency Future	647.0000	570.0000	(11.901)	0	0	0
27/11/2008	£ / R 2009/03/16	15.25	Put	Currency Future	646.0000	647.0000	0.155	0	0	0
27/11/2008	£ / R 2009/03/16	18.90	Call	Currency Future	141.0000	110.0000	(21.986)	0	0	0
27/11/2008	£ / R 2009/03/16	16.05	Call	Currency Future	795.0000	715.0000	(10.063)	0	0	0
27/11/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,489.0000	1,513.0000	1.612	0	0	0
27/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	973.0000	989.0000	1.644	0	0	0
27/11/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,326.0000	1,345.0000	1.433	0	0	0
27/11/2008	£ / R 2009/03/16	15.25	Call	Currency Future	1,103.0000	1,006.0000	(8.794)	0	0	0
27/11/2008	£ / R 2009/03/16	15.50	Call	Currency Future	992.0000	908.0000	(8.468)	0	0	0
27/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,032.0000	945.0000	(8.430)	0	0	0
27/11/2008	£ / R 2009/03/16	14.75	Call	Currency Future	1,405.0000	1,297.0000	(7.687)	0	0	0
27/11/2008	£ / R 2009/03/16	14.65	Put	Currency Future	414.0000	403.0000	(2.657)	0	0	0
27/11/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,358.0000	1,378.0000	1.473	0	0	0
27/11/2008	£ / R 2009/03/16	14.80	Put	Currency Future	465.0000	456.0000	(1.935)	0	0	0
27/11/2008	£ / R 2009/03/16	17.95	Call	Currency Future	266.0000	219.0000	(17.669)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	665.0000	586.0000	(11.880)	0	0	0
27/11/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,104.0000	1,126.0000	1.993	0	0	0
27/11/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,309.0000	1,203.0000	(8.098)	0	0	0
27/11/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,489.0000	1,513.0000	1.612	0	0	0
27/11/2008	£ / R 2009/03/16	18.45	Call	Currency Future	192.0000	154.0000	(19.792)	0	0	0
27/11/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,138.0000	1,156.0000	1.582	0	0	0
27/11/2008	£ / R 2009/03/16	14.90	Put	Currency Future	502.0000	494.0000	(1.594)	0	0	0
27/11/2008	£ / R 2009/03/16	16.80	Call	Currency Future	533.0000	462.0000	(13.321)	0	0	0
27/11/2008	£ / R 2009/03/16	16.15	Put	Currency Future	1,202.0000	1,217.0000	1.248	0	0	0
27/11/2008	£ / R 2009/03/16	17.95	Put	Currency Future	2,509.0000	2,560.0000	2.033	0	0	0
27/11/2008	£ / R 2009/03/16	15.10	Put	Currency Future	582.0000	575.0000	(1.203)	0	0	0
27/11/2008	£ / R 2009/03/16	18.70	Call	Currency Future	162.0000	128.0000	(20.988)	0	0	0
27/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,626.0000	1,653.0000	1.661	0	0	0
27/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,037.0000	1,057.0000	1.929	0	0	0
27/11/2008	£ / R 2009/03/16	15.85	Call	Currency Future	862.0000	782.0000	(9.281)	0	0	0
27/11/2008	£ / R 2009/03/16	16.60	Call	Currency Future	596.0000	521.0000	(12.584)	0	0	0
27/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	845.0000	766.0000	(9.349)	0	0	0
27/11/2008	£ / R 2009/03/16	15.60	Put	Currency Future	847.0000	860.0000	1.535	0	0	0
27/11/2008	£ / R 2009/03/16	15.75	Put	Currency Future	941.0000	956.0000	1.594	0	0	0
27/11/2008	£ / R 2009/03/16	16.10	Call	Currency Future	780.0000	695.0000	(10.897)	0	0	0
27/11/2008	£ / R 2009/03/16	15.60	Call	Currency Future	954.0000	869.0000	(8.910)	0	0	0
27/11/2008	£ / R 2009/03/16	15.95	Put	Currency Future	1,071.0000	1,091.0000	1.867	0	0	0
27/11/2008	£ / R 2009/03/16	18.80	Call	Currency Future	152.0000	119.0000	(21.711)	0	0	0
27/11/2008	£ / R 2009/03/16	16.00	Call	Currency Future	811.0000	735.0000	(9.371)	0	0	0
27/11/2008	£ / R 2009/03/16	15.20	Put	Currency Future	624.0000	619.0000	(0.801)	0	0	0
27/11/2008	£ / R 2009/03/16	15.85	Put	Currency Future	1,005.0000	1,023.0000	1.791	0	0	0
27/11/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,104.0000	1,126.0000	1.993	0	0	0
27/11/2008	£ / R 2009/03/16	15.15	Put	Currency Future	603.0000	597.0000	(0.995)	0	0	0
27/11/2008	£ / R 2009/03/16	18.80	Put	Currency Future	3,244.0000	3,310.0000	2.035	0	0	0
27/11/2008	£ / R 2009/03/16	17.75	Put	Currency Future	2,345.0000	2,392.0000	2.004	0	0	0
27/11/2008	£ / R 2009/03/16	18.05	Call	Currency Future	250.0000	204.0000	(18.400)	0	0	0
27/11/2008	£ / R 2009/03/16	17.85	Call	Currency Future	284.0000	234.0000	(17.606)	0	0	0
27/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,427.0000	2,476.0000	2.019	0	0	0
27/11/2008	£ / R 2009/03/16	18.65	Call	Currency Future	168.0000	133.0000	(20.833)	0	0	0
27/11/2008	£ / R 2009/03/16	17.75	Call	Currency Future	302.0000	251.0000	(16.887)	0	0	0
27/11/2008	£ / R 2009/03/16	15.10	Put	Currency Future	582.0000	575.0000	(1.203)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,265.0000	2,310.0000	1.987	0	0	0
27/11/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,189.0000	1,084.0000	(8.831)	0	0	0
27/11/2008	£ / R 2009/03/16	17.65	Call	Currency Future	322.0000	268.0000	(16.770)	0	0	0
27/11/2008	£ / R 2009/03/16	18.65	Put	Currency Future	3,111.0000	3,174.0000	2.025	0	0	0
27/11/2008	£ / R 2009/03/16	15.60	Put	Currency Future	847.0000	860.0000	1.535	0	0	0
27/11/2008	£ / R 2009/03/16	17.55	Put	Currency Future	2,185.0000	2,228.0000	1.968	0	0	0
27/11/2008	£ / R 2009/03/16	15.75	Call	Currency Future	898.0000	815.0000	(9.243)	0	0	0
27/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,160.0000	1,056.0000	(8.966)	0	0	0
27/11/2008	£ / R 2009/03/16	15.60	Call	Currency Future	954.0000	869.0000	(8.910)	0	0	0
27/11/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,225.0000	2,269.0000	1.978	0	0	0
27/11/2008	£ / R 2009/03/16	17.35	Put	Currency Future	2,029.0000	2,068.0000	1.922	0	0	0
27/11/2008	£ / R 2009/03/16	15.70	Call	Currency Future	917.0000	833.0000	(9.160)	0	0	0
27/11/2008	£ / R 2009/03/16	17.70	Call	Currency Future	312.0000	259.0000	(16.987)	0	0	0
27/11/2008	£ / R 2009/03/16	15.70	Put	Currency Future	910.0000	924.0000	1.538	0	0	0
27/11/2008	£ / R 2009/03/16	16.35	Call	Currency Future	683.0000	604.0000	(11.567)	0	0	0
27/11/2008	£ / R 2009/03/16	17.55	Call	Currency Future	342.0000	287.0000	(16.082)	0	0	0
27/11/2008	£ / R 2009/03/16	18.05	Put	Currency Future	2,593.0000	2,645.0000	2.005	0	0	0
27/11/2008	£ / R 2009/03/16	18.35	Call	Currency Future	205.0000	165.0000	(19.512)	0	0	0
27/11/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,218.0000	1,113.0000	(8.621)	0	0	0
27/11/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,380.0000	3,448.0000	2.012	0	0	0
27/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,677.0000	2,732.0000	2.055	0	0	0
27/11/2008	£ / R 2009/03/16	15.00	Put	Currency Future	541.0000	534.0000	(1.294)	0	0	0
27/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	503.0000	435.0000	(13.519)	0	0	0
27/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	137.0000	106.0000	(22.628)	0	0	0
27/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,289.0000	3,356.0000	2.037	0	0	0
27/11/2008	£ / R 2009/03/16	18.65	Put	Currency Future	3,111.0000	3,174.0000	2.025	0	0	0
27/11/2008	£ / R 2009/03/16	16.75	Call	Currency Future	548.0000	476.0000	(13.139)	0	0	0
27/11/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,470.0000	3,540.0000	2.017	0	0	0
27/11/2008	£ / R 2009/03/16	18.75	Call	Currency Future	157.0000	123.0000	(21.656)	0	0	0
27/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,696.0000	1,726.0000	1.769	0	0	0
27/11/2008	£ / R 2009/03/16	17.20	Call	Currency Future	423.0000	360.0000	(14.894)	0	0	0
27/11/2008	£ / R 2009/03/16	19.05	Call	Currency Future	127.0000	99.0000	(22.047)	0	0	0
27/11/2008	£ / R 2009/03/16	18.75	Put	Currency Future	3,200.0000	3,265.0000	2.031	0	0	0
27/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,661.0000	1,689.0000	1.686	0	0	0
27/11/2008	£ / R 2009/03/16	19.15	Call	Currency Future	119.0000	91.0000	(23.529)	0	0	0
27/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	146.0000	115.0000	(21.233)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	518.0000	448.0000	(13.514)	0	0	0
27/11/2008	£ / R 2009/03/16	17.20	Put	Currency Future	1,915.0000	1,951.0000	1.880	0	0	0
27/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	146.0000	115.0000	(21.233)	0	0	0
27/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,289.0000	3,356.0000	2.037	0	0	0
27/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,661.0000	1,689.0000	1.686	0	0	0
27/11/2008	£ / R 2009/03/16	18.45	Call	Currency Future	192.0000	154.0000	(19.792)	0	0	0
27/11/2008	£ / R 2009/03/16	18.65	Call	Currency Future	168.0000	133.0000	(20.833)	0	0	0
27/11/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,935.0000	2,995.0000	2.044	0	0	0
27/11/2008	£ / R 2009/03/16	18.55	Put	Currency Future	3,023.0000	3,084.0000	2.018	0	0	0
27/11/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,848.0000	2,906.0000	2.037	0	0	0
27/11/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,326.0000	1,345.0000	1.433	0	0	0
27/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	234.0000	190.0000	(18.803)	0	0	0
27/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,677.0000	2,732.0000	2.055	0	0	0
27/11/2008	£ / R 2009/03/16	16.75	Put	Currency Future	1,591.0000	1,618.0000	1.697	0	0	0
27/11/2008	£ / R 2009/03/16	17.30	Call	Currency Future	398.0000	338.0000	(15.075)	0	0	0
27/11/2008	£ / R 2009/03/16	19.15	Put	Currency Future	3,562.0000	3,633.0000	1.993	0	0	0
27/11/2008	£ / R 2009/03/16	18.25	Call	Currency Future	219.0000	177.0000	(19.178)	0	0	0
27/11/2008	£ / R 2009/03/16	17.10	Put	Currency Future	1,841.0000	1,875.0000	1.847	0	0	0
27/11/2008	£ / R 2009/03/16	19.25	Call	Currency Future	111.0000	85.0000	(23.423)	0	0	0
27/11/2008	£ / R 2009/03/16	18.25	Put	Currency Future	2,762.0000	2,819.0000	2.064	0	0	0
27/11/2008	£ / R 2009/03/16	17.30	Put	Currency Future	1,991.0000	2,029.0000	1.909	0	0	0
27/11/2008	£ / R 2009/03/16	19.25	Put	Currency Future	3,654.0000	3,726.0000	1.970	0	0	0
27/11/2008	£ / R 2009/03/16	18.35	Call	Currency Future	205.0000	165.0000	(19.512)	0	0	0
27/11/2008	£ / R 2009/03/16	17.40	Put	Currency Future	2,068.0000	2,108.0000	1.934	0	0	0
27/11/2008	£ / R 2009/03/16	18.55	Call	Currency Future	180.0000	143.0000	(20.556)	0	0	0
27/11/2008	£ / R 2009/03/16	17.40	Call	Currency Future	375.0000	317.0000	(15.467)	0	0	0
27/11/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,470.0000	3,540.0000	2.017	0	0	0
27/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	518.0000	448.0000	(13.514)	0	0	0
27/11/2008	£ / R 2009/03/16	17.10	Call	Currency Future	448.0000	384.0000	(14.286)	0	0	0
27/11/2008	£ / R 2009/03/16	19.05	Call	Currency Future	127.0000	99.0000	(22.047)	0	0	0
27/11/2008	£ / R 2009/03/16	17.05	Put	Currency Future	1,804.0000	1,837.0000	1.829	0	0	0
27/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,626.0000	1,653.0000	1.661	0	0	0
27/11/2008	£ / R 2009/03/16	18.00	Put	Currency Future	2,551.0000	2,603.0000	2.038	0	0	0
27/11/2008	£ / R 2009/03/16	16.80	Call	Currency Future	533.0000	462.0000	(13.321)	0	0	0
27/11/2008	£ / R 2009/03/16	18.00	Call	Currency Future	258.0000	211.0000	(18.217)	0	0	0
27/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	137.0000	106.0000	(22.628)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	£ / R 2009/03/16	17.05	Call	Currency Future	462.0000	396.0000	(14.286)	0	0	0
27/11/2008	£ / R 2009/03/16	17.70	Put	Currency Future	2,305.0000	2,351.0000	1.996	0	0	0
27/11/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,380.0000	3,448.0000	2.012	0	0	0
27/11/2008	£ / R 2009/03/16	17.15	Put	Currency Future	1,878.0000	1,913.0000	1.864	0	0	0
27/11/2008	£ / R 2009/03/16	16.50	Put	Currency Future	1,423.0000	1,444.0000	1.476	0	0	0
27/11/2008	£ / R 2009/03/16	17.80	Call	Currency Future	293.0000	242.0000	(17.406)	0	0	0
27/11/2008	£ / R 2009/03/16	17.25	Put	Currency Future	1,953.0000	1,990.0000	1.895	0	0	0
27/11/2008	£ / R 2009/03/16	16.50	Call	Currency Future	630.0000	553.0000	(12.222)	0	0	0
27/11/2008	£ / R 2009/03/16	17.80	Put	Currency Future	2,386.0000	2,434.0000	2.012	0	0	0
27/11/2008	£ / R 2009/03/16	18.55	Put	Currency Future	3,023.0000	3,084.0000	2.018	0	0	0
27/11/2008	£ / R 2009/03/16	17.35	Call	Currency Future	386.0000	327.0000	(15.285)	0	0	0
27/11/2008	£ / R 2009/03/16	17.90	Call	Currency Future	275.0000	226.0000	(17.818)	0	0	0
27/11/2008	£ / R 2009/03/16	18.55	Call	Currency Future	180.0000	143.0000	(20.556)	0	0	0
27/11/2008	£ / R 2009/03/16	17.25	Call	Currency Future	410.0000	349.0000	(14.878)	0	0	0
27/11/2008	£ / R 2009/03/16	17.90	Put	Currency Future	2,468.0000	2,518.0000	2.026	0	0	0
27/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,037.0000	1,057.0000	1.929	0	0	0
27/11/2008	£ / R 2009/03/16	17.50	Put	Currency Future	2,146.0000	2,188.0000	1.957	0	0	0
27/11/2008	£ / R 2009/03/16	17.15	Call	Currency Future	435.0000	372.0000	(14.483)	0	0	0
27/11/2008	£ / R 2009/03/16	18.60	Put	Currency Future	3,067.0000	3,129.0000	2.022	0	0	0
27/11/2008	£ / R 2009/03/16	17.50	Call	Currency Future	353.0000	296.0000	(16.147)	0	0	0
27/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	234.0000	190.0000	(18.803)	0	0	0
27/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	845.0000	766.0000	(9.349)	0	0	0
27/11/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,053.0000	964.0000	(8.452)	0	0	0
27/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	503.0000	435.0000	(13.519)	0	0	0
27/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,427.0000	2,476.0000	2.019	0	0	0
27/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,160.0000	1,056.0000	(8.966)	0	0	0
27/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,696.0000	1,726.0000	1.769	0	0	0
27/11/2008	£ / R 2009/03/16	17.85	Call	Currency Future	284.0000	234.0000	(17.606)	0	0	0
27/11/2008	£ / R 2009/03/16	15.15	Put	Currency Future	603.0000	597.0000	(0.995)	0	0	0
27/11/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,265.0000	2,310.0000	1.987	0	0	0
27/11/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,218.0000	1,113.0000	(8.621)	0	0	0
27/11/2008	£ / R 2009/03/16	17.00	Put	Currency Future	1,768.0000	1,800.0000	1.810	0	0	0
27/11/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,173.0000	1,187.0000	1.194	0	0	0
27/11/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,848.0000	2,906.0000	2.037	0	0	0
27/11/2008	£ / R 2009/03/16	15.05	Put	Currency Future	561.0000	554.0000	(1.248)	0	0	0
27/11/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,225.0000	2,269.0000	1.978	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	£ / R	2009/03/16	15.65	Put	Currency Future	878.0000	892.0000	1.595	0	0	0
27/11/2008	£ / R	2009/03/16	17.00	Call	Currency Future	475.0000	409.0000	(13.895)	0	0	0
27/11/2008	£ / R	2009/03/16	15.35	Put	Currency Future	696.0000	706.0000	1.437	0	0	0
27/11/2008	£ / R	2009/03/16	15.35	Put	Currency Future	696.0000	706.0000	1.437	0	0	0
27/11/2008	£ / R	2009/03/16	15.55	Put	Currency Future	816.0000	829.0000	1.593	0	0	0
27/11/2008	£ / R	2009/03/16	17.60	Call	Currency Future	332.0000	277.0000	(16.566)	0	0	0
27/11/2008	£ / R	2009/03/16	15.35	Call	Currency Future	1,053.0000	964.0000	(8.452)	0	0	0
27/11/2008	£ / R	2009/03/16	15.65	Call	Currency Future	935.0000	851.0000	(8.984)	0	0	0
27/11/2008	£ / R	2009/03/16	17.10	Put	Currency Future	1,841.0000	1,875.0000	1.847	0	0	0
27/11/2008	£ / R	2009/03/16	15.65	Put	Currency Future	878.0000	892.0000	1.595	0	0	0
27/11/2008	£ / R	2009/03/16	15.00	Call	Currency Future	1,248.0000	1,142.0000	(8.494)	0	0	0
27/11/2008	£ / R	2009/03/16	17.10	Call	Currency Future	448.0000	384.0000	(14.286)	0	0	0
27/11/2008	£ / R	2009/03/16	15.55	Call	Currency Future	973.0000	888.0000	(8.736)	0	0	0
27/11/2008	£ / R	2009/03/16	17.60	Call	Currency Future	332.0000	277.0000	(16.566)	0	0	0
27/11/2008	£ / R	2009/03/16	15.65	Call	Currency Future	935.0000	851.0000	(8.984)	0	0	0
27/11/2008	£ / R	2009/03/16	15.05	Put	Currency Future	561.0000	554.0000	(1.248)	0	0	0
27/11/2008	£ / R	2009/03/16	15.45	Put	Currency Future	755.0000	767.0000	1.589	0	0	0
27/11/2008	£ / R	2009/03/16	17.65	Call	Currency Future	322.0000	268.0000	(16.770)	0	0	0
27/11/2008	£ / R	2009/03/16	15.45	Call	Currency Future	1,012.0000	926.0000	(8.498)	0	0	0
27/11/2008	£ / R	2009/03/16	15.85	Call	Currency Future	862.0000	782.0000	(9.281)	0	0	0
27/11/2008	£ / R	2009/03/16	15.85	Put	Currency Future	1,005.0000	1,023.0000	1.791	0	0	0
27/11/2008	£ / R	2009/03/16	16.55	Put	Currency Future	1,456.0000	1,478.0000	1.511	0	0	0
27/11/2008	£ / R	2009/03/16	15.75	Call	Currency Future	898.0000	815.0000	(9.243)	0	0	0
27/11/2008	£ / R	2009/03/16	15.75	Put	Currency Future	941.0000	956.0000	1.594	0	0	0
27/11/2008	£ / R	2009/03/16	16.55	Call	Currency Future	613.0000	537.0000	(12.398)	0	0	0
27/11/2008	£ / R	2009/06/12			Currency Future	16.0095	15.9084	(0.632)	0.0000	0.0000	7
27/11/2008	£ / R	2009/06/12	16.40	Call	Currency Future	1,085.0000	999.0000	(7.926)	0	0	0
27/11/2008	£ / R	2009/06/12	15.65	Call	Currency Future	1,352.0000	1,267.0000	(6.287)	0	0	0
27/11/2008	£ / R	2009/06/12	16.45	Put	Currency Future	1,505.0000	1,521.0000	1.063	0	0	0
27/11/2008	£ / R	2009/06/12	15.75	Call	Currency Future	1,315.0000	1,230.0000	(6.464)	0	0	0
27/11/2008	£ / R	2009/06/12	16.50	Call	Currency Future	1,044.0000	959.0000	(8.142)	0	0	0
27/11/2008	£ / R	2009/06/12	16.90	Put	Currency Future	1,784.0000	1,806.0000	1.233	0	0	0
27/11/2008	£ / R	2009/06/12	18.75	Put	Currency Future	3,147.0000	3,197.0000	1.589	0	0	0
27/11/2008	£ / R	2009/06/12	15.50	Call	Currency Future	1,423.0000	1,322.0000	(7.098)	0	0	0
27/11/2008	£ / R	2009/06/12	16.90	Call	Currency Future	893.0000	814.0000	(8.847)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,720.0000	1,740.0000	1.163	0	0	0
27/11/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,657.0000	1,676.0000	1.147	0	0	0
27/11/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,475.0000	1,490.0000	1.017	0	0	0
27/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	992.0000	1,009.0000	1.714	0	0	0
27/11/2008	£ / R 2009/06/12	18.75	Call	Currency Future	407.0000	355.0000	(12.776)	0	0	0
27/11/2008	£ / R 2009/06/12	16.45	Call	Currency Future	1,064.0000	979.0000	(7.989)	0	0	0
27/11/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,213.0000	1,229.0000	1.319	0	0	0
27/11/2008	£ / R 2009/06/12	16.80	Call	Currency Future	929.0000	849.0000	(8.611)	0	0	0
27/11/2008	£ / R 2009/06/12	15.75	Put	Currency Future	1,055.0000	1,072.0000	1.611	0	0	0
27/11/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,005.0000	921.0000	(8.358)	0	0	0
27/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,276.0000	1,295.0000	1.489	0	0	0
27/11/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,595.0000	1,613.0000	1.129	0	0	0
27/11/2008	£ / R 2009/06/12	16.70	Call	Currency Future	966.0000	884.0000	(8.489)	0	0	0
27/11/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,005.0000	921.0000	(8.358)	0	0	0
27/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,085.0000	999.0000	(7.926)	0	0	0
27/11/2008	£ / R 2009/06/12	16.95	Put	Currency Future	1,816.0000	1,839.0000	1.267	0	0	0
27/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	961.0000	976.0000	1.561	0	0	0
27/11/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,595.0000	1,613.0000	1.129	0	0	0
27/11/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,222.0000	1,138.0000	(6.874)	0	0	0
27/11/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,475.0000	1,490.0000	1.017	0	0	0
27/11/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,371.0000	1,285.0000	(6.273)	0	0	0
27/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,260.0000	1,173.0000	(6.905)	0	0	0
27/11/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,185.0000	1,103.0000	(6.920)	0	0	0
27/11/2008	£ / R 2009/06/12	17.25	Call	Currency Future	776.0000	702.0000	(9.536)	0	0	0
27/11/2008	£ / R 2009/06/12	16.25	Call	Currency Future	1,134.0000	1,055.0000	(6.966)	0	0	0
27/11/2008	£ / R 2009/06/12	19.20	Put	Currency Future	3,522.0000	3,577.0000	1.562	0	0	0
27/11/2008	£ / R 2009/06/12	15.15	Put	Currency Future	759.0000	756.0000	(0.395)	0	0	0
27/11/2008	£ / R 2009/06/12	15.70	Put	Currency Future	1,023.0000	1,041.0000	1.760	0	0	0
27/11/2008	£ / R 2009/06/12	17.25	Put	Currency Future	2,016.0000	2,043.0000	1.339	0	0	0
27/11/2008	£ / R 2009/06/12	18.50	Put	Currency Future	2,946.0000	2,991.0000	1.527	0	0	0
27/11/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,397.0000	1,303.0000	(6.729)	0	0	0
27/11/2008	£ / R 2009/06/12	15.20	Put	Currency Future	780.0000	777.0000	(0.385)	0	0	0
27/11/2008	£ / R 2009/06/12	15.70	Call	Currency Future	1,333.0000	1,250.0000	(6.227)	0	0	0
27/11/2008	£ / R 2009/06/12	18.50	Call	Currency Future	455.0000	400.0000	(12.088)	0	0	0
27/11/2008	£ / R 2009/06/12	16.70	Call	Currency Future	966.0000	884.0000	(8.489)	0	0	0
27/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	937.0000	945.0000	0.854	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	£ / R 2009/06/12	16.25	Put	Currency Future	1,374.0000	1,396.0000	1.601	0	0	0
27/11/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,441.0000	1,460.0000	1.319	0	0	0
27/11/2008	£ / R 2009/06/12	15.15	Call	Currency Future	1,619.0000	1,514.0000	(6.485)	0	0	0
27/11/2008	£ / R 2009/06/12	15.20	Call	Currency Future	1,590.0000	1,486.0000	(6.541)	0	0	0
27/11/2008	£ / R 2009/06/12	16.50	Put	Currency Future	1,535.0000	1,551.0000	1.042	0	0	0
27/11/2008	£ / R 2009/06/12	15.05	Call	Currency Future	1,678.0000	1,572.0000	(6.317)	0	0	0
27/11/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,407.0000	1,431.0000	1.706	0	0	0
27/11/2008	£ / R 2009/06/12	15.00	Put	Currency Future	698.0000	693.0000	(0.716)	0	0	0
27/11/2008	£ / R 2009/06/12	18.25	Put	Currency Future	2,749.0000	2,791.0000	1.528	0	0	0
27/11/2008	£ / R 2009/06/12	18.60	Call	Currency Future	435.0000	381.0000	(12.414)	0	0	0
27/11/2008	£ / R 2009/06/12	15.05	Put	Currency Future	718.0000	714.0000	(0.557)	0	0	0
27/11/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,117.0000	1,039.0000	(6.983)	0	0	0
27/11/2008	£ / R 2009/06/12	16.55	Call	Currency Future	1,024.0000	940.0000	(8.203)	0	0	0
27/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,151.0000	1,071.0000	(6.950)	0	0	0
27/11/2008	£ / R 2009/06/12	18.35	Call	Currency Future	486.0000	429.0000	(11.728)	0	0	0
27/11/2008	£ / R 2009/06/12	18.60	Put	Currency Future	3,026.0000	3,073.0000	1.553	0	0	0
27/11/2008	£ / R 2009/06/12	16.75	Call	Currency Future	948.0000	866.0000	(8.650)	0	0	0
27/11/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,212.0000	1,229.0000	1.403	0	0	0
27/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,341.0000	1,362.0000	1.566	0	0	0
27/11/2008	£ / R 2009/06/12	18.25	Call	Currency Future	508.0000	449.0000	(11.614)	0	0	0
27/11/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,117.0000	1,039.0000	(6.983)	0	0	0
27/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,150.0000	1,165.0000	1.304	0	0	0
27/11/2008	£ / R 2009/06/12	17.00	Put	Currency Future	1,849.0000	1,872.0000	1.244	0	0	0
27/11/2008	£ / R 2009/06/12	15.00	Call	Currency Future	1,708.0000	1,602.0000	(6.206)	0	0	0
27/11/2008	£ / R 2009/06/12	14.95	Call	Currency Future	1,738.0000	1,632.0000	(6.099)	0	0	0
27/11/2008	£ / R 2009/06/12	18.70	Put	Currency Future	3,107.0000	3,155.0000	1.545	0	0	0
27/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	868.0000	867.0000	(0.115)	0	0	0
27/11/2008	£ / R 2009/06/12	17.65	Put	Currency Future	2,298.0000	2,331.0000	1.436	0	0	0
27/11/2008	£ / R 2009/06/12	15.05	Put	Currency Future	718.0000	714.0000	(0.557)	0	0	0
27/11/2008	£ / R 2009/06/12	18.70	Call	Currency Future	416.0000	364.0000	(12.500)	0	0	0
27/11/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,407.0000	1,431.0000	1.706	0	0	0
27/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,088.0000	1,102.0000	1.287	0	0	0
27/11/2008	£ / R 2009/06/12	18.65	Put	Currency Future	3,066.0000	3,114.0000	1.566	0	0	0
27/11/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,222.0000	1,138.0000	(6.874)	0	0	0
27/11/2008	£ / R 2009/06/12	15.15	Call	Currency Future	1,619.0000	1,514.0000	(6.485)	0	0	0
27/11/2008	£ / R 2009/06/12	19.10	Put	Currency Future	3,437.0000	3,491.0000	1.571	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	£ / R 2009/06/12	19.45	Call	Currency Future	295.0000	252.0000	(14.576)	0	0	0
27/11/2008	£ / R 2009/06/12	15.85	Put	Currency Future	1,119.0000	1,133.0000	1.251	0	0	0
27/11/2008	£ / R 2009/06/12	17.45	Put	Currency Future	2,155.0000	2,185.0000	1.392	0	0	0
27/11/2008	£ / R 2009/06/12	15.05	Call	Currency Future	1,678.0000	1,572.0000	(6.317)	0	0	0
27/11/2008	£ / R 2009/06/12	19.20	Call	Currency Future	331.0000	286.0000	(13.595)	0	0	0
27/11/2008	£ / R 2009/06/12	19.35	Call	Currency Future	309.0000	265.0000	(14.239)	0	0	0
27/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	868.0000	867.0000	(0.115)	0	0	0
27/11/2008	£ / R 2009/06/12	17.45	Call	Currency Future	715.0000	644.0000	(9.930)	0	0	0
27/11/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,906.0000	2,951.0000	1.549	0	0	0
27/11/2008	£ / R 2009/06/12	14.85	Call	Currency Future	1,800.0000	1,693.0000	(5.944)	0	0	0
27/11/2008	£ / R 2009/06/12	18.35	Put	Currency Future	2,827.0000	2,870.0000	1.521	0	0	0
27/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,271.0000	3,322.0000	1.559	0	0	0
27/11/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,101.0000	1,019.0000	(7.448)	0	0	0
27/11/2008	£ / R 2009/06/12	19.25	Put	Currency Future	3,564.0000	3,620.0000	1.571	0	0	0
27/11/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,478.0000	1,375.0000	(6.969)	0	0	0
27/11/2008	£ / R 2009/06/12	17.55	Call	Currency Future	685.0000	616.0000	(10.073)	0	0	0
27/11/2008	£ / R 2009/06/12	14.95	Put	Currency Future	679.0000	673.0000	(0.884)	0	0	0
27/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	380.0000	330.0000	(13.158)	0	0	0
27/11/2008	£ / R 2009/06/12	16.75	Put	Currency Future	1,688.0000	1,708.0000	1.185	0	0	0
27/11/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,395.0000	3,449.0000	1.591	0	0	0
27/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	823.0000	821.0000	(0.243)	0	0	0
27/11/2008	£ / R 2009/06/12	17.65	Call	Currency Future	657.0000	589.0000	(10.350)	0	0	0
27/11/2008	£ / R 2009/06/12	15.15	Put	Currency Future	759.0000	756.0000	(0.395)	0	0	0
27/11/2008	£ / R 2009/06/12	19.10	Call	Currency Future	347.0000	300.0000	(13.545)	0	0	0
27/11/2008	£ / R 2009/06/12	19.05	Call	Currency Future	355.0000	307.0000	(13.521)	0	0	0
27/11/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,478.0000	1,375.0000	(6.969)	0	0	0
27/11/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,226.0000	2,258.0000	1.438	0	0	0
27/11/2008	£ / R 2009/06/12	15.25	Call	Currency Future	1,561.0000	1,457.0000	(6.662)	0	0	0
27/11/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,397.0000	1,303.0000	(6.729)	0	0	0
27/11/2008	£ / R 2009/06/12	18.80	Put	Currency Future	3,188.0000	3,238.0000	1.568	0	0	0
27/11/2008	£ / R 2009/06/12	19.25	Call	Currency Future	324.0000	279.0000	(13.889)	0	0	0
27/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	823.0000	821.0000	(0.243)	0	0	0
27/11/2008	£ / R 2009/06/12	18.80	Call	Currency Future	398.0000	347.0000	(12.814)	0	0	0
27/11/2008	£ / R 2009/06/12	19.15	Call	Currency Future	339.0000	293.0000	(13.569)	0	0	0
27/11/2008	£ / R 2009/06/12	19.40	Put	Currency Future	3,692.0000	3,750.0000	1.571	0	0	0
27/11/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,533.0000	1,430.0000	(6.719)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,085.0000	2,114.0000	1.391	0	0	0
27/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,151.0000	1,071.0000	(6.950)	0	0	0
27/11/2008	£ / R 2009/06/12	19.35	Put	Currency Future	3,649.0000	3,707.0000	1.589	0	0	0
27/11/2008	£ / R 2009/06/12	14.90	Put	Currency Future	659.0000	654.0000	(0.759)	0	0	0
27/11/2008	£ / R 2009/06/12	16.85	Call	Currency Future	911.0000	831.0000	(8.782)	0	0	0
27/11/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,671.0000	2,712.0000	1.535	0	0	0
27/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,088.0000	1,102.0000	1.287	0	0	0
27/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	937.0000	945.0000	0.854	0	0	0
27/11/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,482.0000	2,519.0000	1.491	0	0	0
27/11/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,657.0000	1,676.0000	1.147	0	0	0
27/11/2008	£ / R 2009/06/12	19.40	Call	Currency Future	302.0000	259.0000	(14.238)	0	0	0
27/11/2008	£ / R 2009/06/12	15.50	Put	Currency Future	914.0000	914.0000	-	0	0	0
27/11/2008	£ / R 2009/06/12	16.15	Call	Currency Future	1,168.0000	1,087.0000	(6.935)	0	0	0
27/11/2008	£ / R 2009/06/12	18.15	Call	Currency Future	531.0000	470.0000	(11.488)	0	0	0
27/11/2008	£ / R 2009/06/12	17.00	Call	Currency Future	858.0000	781.0000	(8.974)	0	0	0
27/11/2008	£ / R 2009/06/12	15.35	Put	Currency Future	846.0000	844.0000	(0.236)	0	0	0
27/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,341.0000	1,362.0000	1.566	0	0	0
27/11/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,226.0000	2,258.0000	1.438	0	0	0
27/11/2008	£ / R 2009/06/12	19.15	Put	Currency Future	3,479.0000	3,534.0000	1.581	0	0	0
27/11/2008	£ / R 2009/06/12	19.45	Put	Currency Future	3,735.0000	3,794.0000	1.580	0	0	0
27/11/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,533.0000	1,430.0000	(6.719)	0	0	0
27/11/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,752.0000	1,773.0000	1.199	0	0	0
27/11/2008	£ / R 2009/06/12	18.05	Put	Currency Future	2,595.0000	2,634.0000	1.503	0	0	0
27/11/2008	£ / R 2009/06/12	17.55	Call	Currency Future	685.0000	616.0000	(10.073)	0	0	0
27/11/2008	£ / R 2009/06/12	19.55	Call	Currency Future	281.0000	240.0000	(14.591)	0	0	0
27/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	1,831.0000	1,724.0000	(5.844)	0	0	0
27/11/2008	£ / R 2009/06/12	16.15	Put	Currency Future	1,308.0000	1,328.0000	1.529	0	0	0
27/11/2008	£ / R 2009/06/12	17.85	Call	Currency Future	604.0000	539.0000	(10.762)	0	0	0
27/11/2008	£ / R 2009/06/12	16.65	Call	Currency Future	985.0000	903.0000	(8.325)	0	0	0
27/11/2008	£ / R 2009/06/12	17.30	Put	Currency Future	2,051.0000	2,078.0000	1.316	0	0	0
27/11/2008	£ / R 2009/06/12	19.55	Put	Currency Future	3,822.0000	3,882.0000	1.570	0	0	0
27/11/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,769.0000	1,662.0000	(6.049)	0	0	0
27/11/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,441.0000	1,460.0000	1.319	0	0	0
27/11/2008	£ / R 2009/06/12	17.85	Put	Currency Future	2,445.0000	2,481.0000	1.472	0	0	0
27/11/2008	£ / R 2009/06/12	17.10	Call	Currency Future	824.0000	748.0000	(9.223)	0	0	0
27/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,297.0000	1,211.0000	(6.631)	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
27/11/2008	£ / R 2009/06/12	14.85	Put	Currency Future	641.0000	635.0000	(0.936)	0	0	0
27/11/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,120.0000	2,149.0000	1.368	0	0	0
27/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	380.0000	330.0000	(13.158)	0	0	0
27/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	622.0000	616.0000	(0.965)	0	0	0
27/11/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,101.0000	1,019.0000	(7.448)	0	0	0
27/11/2008	£ / R 2009/06/12	17.95	Call	Currency Future	579.0000	515.0000	(11.054)	0	0	0
27/11/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,915.0000	1,940.0000	1.305	0	0	0
27/11/2008	£ / R 2009/06/12	15.35	Call	Currency Future	1,505.0000	1,402.0000	(6.844)	0	0	0
27/11/2008	£ / R 2009/06/12	17.90	Call	Currency Future	591.0000	527.0000	(10.829)	0	0	0
27/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,271.0000	3,322.0000	1.559	0	0	0
27/11/2008	£ / R 2009/06/12	15.10	Put	Currency Future	739.0000	735.0000	(0.541)	0	0	0
27/11/2008	£ / R 2009/06/12	17.35	Call	Currency Future	745.0000	672.0000	(9.799)	0	0	0
27/11/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,519.0000	2,557.0000	1.509	0	0	0
27/11/2008	£ / R 2009/06/12	17.40	Call	Currency Future	730.0000	658.0000	(9.863)	0	0	0
27/11/2008	£ / R 2009/06/12	18.85	Put	Currency Future	3,229.0000	3,280.0000	1.579	0	0	0
27/11/2008	£ / R 2009/06/12	15.85	Call	Currency Future	1,278.0000	1,192.0000	(6.729)	0	0	0
27/11/2008	£ / R 2009/06/12	18.05	Call	Currency Future	554.0000	492.0000	(11.191)	0	0	0
27/11/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,784.0000	1,806.0000	1.233	0	0	0
27/11/2008	£ / R 2009/06/12	15.25	Put	Currency Future	802.0000	799.0000	(0.374)	0	0	0
27/11/2008	£ / R 2009/06/12	19.30	Put	Currency Future	3,607.0000	3,663.0000	1.553	0	0	0
27/11/2008	£ / R 2009/06/12	14.90	Put	Currency Future	659.0000	654.0000	(0.759)	0	0	0
27/11/2008	£ / R 2009/06/12	18.65	Call	Currency Future	426.0000	372.0000	(12.676)	0	0	0
27/11/2008	£ / R 2009/06/12	16.90	Call	Currency Future	893.0000	814.0000	(8.847)	0	0	0
27/11/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,085.0000	2,114.0000	1.391	0	0	0
27/11/2008	£ / R 2009/06/12	18.40	Put	Currency Future	2,866.0000	2,910.0000	1.535	0	0	0
27/11/2008	£ / R 2009/06/12	19.30	Call	Currency Future	316.0000	272.0000	(13.924)	0	0	0
27/11/2008	£ / R 2009/06/12	15.10	Call	Currency Future	1,648.0000	1,543.0000	(6.371)	0	0	0
27/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,260.0000	1,173.0000	(6.905)	0	0	0
27/11/2008	£ / R 2009/06/12	16.95	Call	Currency Future	876.0000	797.0000	(9.018)	0	0	0
27/11/2008	£ / R 2009/06/12	18.40	Call	Currency Future	476.0000	419.0000	(11.975)	0	0	0
27/11/2008	£ / R 2009/06/12	18.20	Put	Currency Future	2,710.0000	2,751.0000	1.513	0	0	0
27/11/2008	£ / R 2009/06/12	18.85	Call	Currency Future	389.0000	338.0000	(13.111)	0	0	0
27/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,150.0000	1,165.0000	1.304	0	0	0
27/11/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,626.0000	1,644.0000	1.107	0	0	0
27/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,260.0000	1,173.0000	(6.905)	0	0	0
27/11/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,882.0000	1,906.0000	1.275	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,120.0000	2,149.0000	1.368	0	0	0
27/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,297.0000	1,211.0000	(6.631)	0	0	0
27/11/2008	£ / R 2009/06/12	15.95	Call	Currency Future	1,241.0000	1,155.0000	(6.930)	0	0	0
27/11/2008	£ / R 2009/06/12	16.85	Call	Currency Future	911.0000	831.0000	(8.782)	0	0	0
27/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,150.0000	1,165.0000	1.304	0	0	0
27/11/2008	£ / R 2009/06/12	16.65	Call	Currency Future	985.0000	903.0000	(8.325)	0	0	0
27/11/2008	£ / R 2009/06/12	19.00	Put	Currency Future	3,354.0000	3,406.0000	1.550	0	0	0
27/11/2008	£ / R 2009/06/12	17.60	Call	Currency Future	671.0000	603.0000	(10.134)	0	0	0
27/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	1,831.0000	1,724.0000	(5.844)	0	0	0
27/11/2008	£ / R 2009/06/12	16.05	Call	Currency Future	1,204.0000	1,120.0000	(6.977)	0	0	0
27/11/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,752.0000	1,773.0000	1.199	0	0	0
27/11/2008	£ / R 2009/06/12	16.15	Call	Currency Future	1,168.0000	1,087.0000	(6.935)	0	0	0
27/11/2008	£ / R 2009/06/12	19.00	Call	Currency Future	363.0000	315.0000	(13.223)	0	0	0
27/11/2008	£ / R 2009/06/12	17.60	Put	Currency Future	2,262.0000	2,294.0000	1.415	0	0	0
27/11/2008	£ / R 2009/06/12	18.15	Call	Currency Future	531.0000	470.0000	(11.488)	0	0	0
27/11/2008	£ / R 2009/06/12	16.05	Put	Currency Future	1,244.0000	1,262.0000	1.447	0	0	0
27/11/2008	£ / R 2009/06/12	16.55	Put	Currency Future	1,565.0000	1,582.0000	1.086	0	0	0
27/11/2008	£ / R 2009/06/12	16.15	Put	Currency Future	1,308.0000	1,328.0000	1.529	0	0	0
27/11/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,626.0000	1,644.0000	1.107	0	0	0
27/11/2008	£ / R 2009/06/12	17.40	Call	Currency Future	730.0000	658.0000	(9.863)	0	0	0
27/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	622.0000	616.0000	(0.965)	0	0	0
27/11/2008	£ / R 2009/06/12	19.05	Call	Currency Future	355.0000	307.0000	(13.521)	0	0	0
27/11/2008	£ / R 2009/06/12	17.15	Put	Currency Future	1,948.0000	1,974.0000	1.335	0	0	0
27/11/2008	£ / R 2009/06/12	17.90	Call	Currency Future	591.0000	527.0000	(10.829)	0	0	0
27/11/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,769.0000	1,662.0000	(6.049)	0	0	0
27/11/2008	£ / R 2009/06/12	17.15	Call	Currency Future	808.0000	733.0000	(9.282)	0	0	0
27/11/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,482.0000	2,519.0000	1.491	0	0	0
27/11/2008	£ / R 2009/06/12	18.00	Call	Currency Future	566.0000	504.0000	(10.954)	0	0	0
27/11/2008	£ / R 2009/06/12	17.15	Call	Currency Future	808.0000	733.0000	(9.282)	0	0	0
27/11/2008	£ / R 2009/06/12	18.20	Call	Currency Future	519.0000	460.0000	(11.368)	0	0	0
27/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	841.0000	764.0000	(9.156)	0	0	0
27/11/2008	£ / R 2009/06/12	18.10	Put	Currency Future	2,633.0000	2,673.0000	1.519	0	0	0
27/11/2008	£ / R 2009/06/12	17.50	Call	Currency Future	700.0000	630.0000	(10.000)	0	0	0
27/11/2008	£ / R 2009/06/12	18.00	Put	Currency Future	2,557.0000	2,595.0000	1.486	0	0	0
27/11/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,395.0000	3,449.0000	1.591	0	0	0
27/11/2008	£ / R 2009/06/12	17.15	Put	Currency Future	1,948.0000	1,974.0000	1.335	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	£ / R 2009/06/12	18.10	Call	Currency Future	542.0000	481.0000	(11.255)	0	0	0
27/11/2008	£ / R 2009/06/12	17.30	Call	Currency Future	760.0000	687.0000	(9.605)	0	0	0
27/11/2008	£ / R 2009/06/12	17.35	Call	Currency Future	745.0000	672.0000	(9.799)	0	0	0
27/11/2008	£ / R 2009/06/12	17.20	Put	Currency Future	1,982.0000	2,009.0000	1.362	0	0	0
27/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	841.0000	764.0000	(9.156)	0	0	0
27/11/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,915.0000	1,940.0000	1.305	0	0	0
27/11/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,882.0000	1,906.0000	1.275	0	0	0
27/11/2008	£ / R 2009/06/12	17.20	Call	Currency Future	792.0000	717.0000	(9.470)	0	0	0
27/11/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,906.0000	2,951.0000	1.549	0	0	0
27/11/2008	£ / R 2009/06/12	18.45	Call	Currency Future	465.0000	409.0000	(12.043)	0	0	0
27/11/2008	£ / R 2009/06/12	17.50	Put	Currency Future	2,190.0000	2,221.0000	1.416	0	0	0
27/11/2008	£ / R 2009/06/12	18.65	Put	Currency Future	3,066.0000	3,114.0000	1.566	0	0	0
27/11/2008	£ / R 2009/06/12	18.55	Call	Currency Future	445.0000	390.0000	(12.360)	0	0	0
27/11/2008	£ / R 2009/06/12	16.80	Call	Currency Future	929.0000	849.0000	(8.611)	0	0	0
27/11/2008	£ / R 2009/06/12	18.85	Call	Currency Future	389.0000	338.0000	(13.111)	0	0	0
27/11/2008	£ / R 2009/06/12	18.85	Put	Currency Future	3,229.0000	3,280.0000	1.579	0	0	0
27/11/2008	£ / R 2009/06/12	18.55	Put	Currency Future	2,986.0000	3,032.0000	1.541	0	0	0
27/11/2008	£ / R 2009/06/12	17.80	Call	Currency Future	617.0000	551.0000	(10.697)	0	0	0
27/11/2008	£ / R 2009/06/12	18.95	Call	Currency Future	371.0000	322.0000	(13.208)	0	0	0
27/11/2008	£ / R 2009/06/12	17.80	Put	Currency Future	2,408.0000	2,443.0000	1.453	0	0	0
27/11/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,519.0000	2,557.0000	1.509	0	0	0
27/11/2008	£ / R 2009/06/12	18.95	Put	Currency Future	3,312.0000	3,364.0000	1.570	0	0	0
27/11/2008	£ / R 2009/06/12	17.70	Call	Currency Future	644.0000	576.0000	(10.559)	0	0	0
27/11/2008	£ / R 2009/06/12	17.95	Call	Currency Future	579.0000	515.0000	(11.054)	0	0	0
27/11/2008	£ / R 2009/06/12	18.65	Call	Currency Future	426.0000	372.0000	(12.676)	0	0	0
27/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,276.0000	1,295.0000	1.489	0	0	0
27/11/2008	£ / R 2009/06/12	17.70	Put	Currency Future	2,334.0000	2,368.0000	1.457	0	0	0
27/11/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,720.0000	1,740.0000	1.163	0	0	0
27/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	961.0000	976.0000	1.561	0	0	0
27/11/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,671.0000	2,712.0000	1.535	0	0	0
27/11/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,371.0000	1,285.0000	(6.273)	0	0	0
27/11/2008	£ / R 2009/06/12	18.45	Call	Currency Future	465.0000	409.0000	(12.043)	0	0	0
27/11/2008	£ / R 2009/06/12	17.10	Call	Currency Future	824.0000	748.0000	(9.223)	0	0	0
27/11/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,185.0000	1,103.0000	(6.920)	0	0	0
27/11/2008	£ / R 2009/06/12	15.45	Call	Currency Future	1,450.0000	1,348.0000	(7.034)	0	0	0
27/11/2008	£ / R 2009/06/12	15.45	Put	Currency Future	891.0000	890.0000	(0.112)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	£ / R 2009/06/12	15.95	Put	Currency Future	1,181.0000	1,197.0000	1.355	0	0	0
27/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	992.0000	1,009.0000	1.714	0	0	0
27/11/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,352.0000	1,267.0000	(6.287)	0	0	0
27/11/2008	€ / R 2008/12/12			Currency Future	12.9644	12.7758	(1.455)	12.8600	12.8000	34,328
27/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	81.0000	115.0000	41.975	0	0	0
27/11/2008	€ / R 2008/12/12	15.40	Call	Currency Future	20.0000	12.0000	(40.000)	0	0	0
27/11/2008	€ / R 2008/12/12	12.80	Put	Currency Future	240.0000	290.0000	20.833	0	0	0
27/11/2008	€ / R 2008/12/12	11.20	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
27/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	67.0000	30.0000	(55.224)	0	0	0
27/11/2008	€ / R 2008/12/12	17.40	Put	Currency Future	4,437.0000	4,625.0000	4.237	0	0	0
27/11/2008	€ / R 2008/12/12	12.70	Call	Currency Future	460.0000	317.0000	(31.087)	0	0	0
27/11/2008	€ / R 2008/12/12	10.30	Call	Currency Future	2,666.0000	2,479.0000	(7.014)	0	0	0
27/11/2008	€ / R 2008/12/12	11.70	Call	Currency Future	1,292.0000	1,106.0000	(14.396)	0	0	0
27/11/2008	€ / R 2008/12/12	10.60	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/11/2008	€ / R 2008/12/12	13.95	Call	Currency Future	103.0000	50.0000	(51.456)	0	0	0
27/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
27/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	70.0000	102.0000	45.714	0	0	0
27/11/2008	€ / R 2008/12/12	14.25	Put	Currency Future	1,357.0000	1,506.0000	10.980	0	0	0
27/11/2008	€ / R 2008/12/12	12.45	Put	Currency Future	108.0000	145.0000	34.259	0	0	0
27/11/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,683.0000	1,846.0000	9.685	0	0	0
27/11/2008	€ / R 2008/12/12	11.10	Call	Currency Future	1,877.0000	1,690.0000	(9.963)	0	0	0
27/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	735.0000	578.0000	(21.361)	0	0	0
27/11/2008	€ / R 2008/12/12	13.80	Put	Currency Future	959.0000	1,088.0000	13.452	0	0	0
27/11/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,371.0000	2,182.0000	(7.971)	0	0	0
27/11/2008	€ / R 2008/12/12	14.55	Put	Currency Future	1,636.0000	1,797.0000	9.841	0	0	0
27/11/2008	€ / R 2008/12/12	11.10	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
27/11/2008	€ / R 2008/12/12	13.60	Put	Currency Future	789.0000	911.0000	15.463	0	0	0
27/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	696.0000	541.0000	(22.270)	0	0	0
27/11/2008	€ / R 2008/12/12	14.60	Call	Currency Future	48.0000	22.0000	(54.167)	0	0	0
27/11/2008	€ / R 2008/12/12	12.70	Put	Currency Future	196.0000	242.0000	23.469	0	0	0
27/11/2008	€ / R 2008/12/12	14.45	Call	Currency Future	57.0000	25.0000	(56.140)	0	0	0
27/11/2008	€ / R 2008/12/12	12.45	Call	Currency Future	622.0000	471.0000	(24.277)	0	0	0
27/11/2008	€ / R 2008/12/12	16.20	Call	Currency Future	11.0000	5.0000	(54.545)	0	0	0
27/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	405.0000	266.0000	(34.321)	0	0	0
27/11/2008	€ / R 2008/12/12	14.35	Put	Currency Future	1,449.0000	1,602.0000	10.559	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	€ / R 2008/12/12	11.70	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
27/11/2008	€ / R 2008/12/12	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/11/2008	€ / R 2008/12/12	13.45	Call	Currency Future	181.0000	105.0000	(41.989)	0	0	0
27/11/2008	€ / R 2008/12/12	14.55	Call	Currency Future	50.0000	23.0000	(54.000)	0	0	0
27/11/2008	€ / R 2008/12/12	12.50	Call	Currency Future	587.0000	437.0000	(25.554)	0	0	0
27/11/2008	€ / R 2008/12/12	14.35	Call	Currency Future	64.0000	28.0000	(56.250)	0	0	0
27/11/2008	€ / R 2008/12/12	16.20	Put	Currency Future	3,246.0000	3,429.0000	5.638	0	0	0
27/11/2008	€ / R 2008/12/12	13.55	Put	Currency Future	748.0000	867.0000	15.909	0	0	0
27/11/2008	€ / R 2008/12/12	13.80	Put	Currency Future	959.0000	1,088.0000	13.452	0	0	0
27/11/2008	€ / R 2008/12/12	14.50	Put	Currency Future	1,589.0000	1,748.0000	10.006	0	0	0
27/11/2008	€ / R 2008/12/12	13.60	Call	Currency Future	153.0000	87.0000	(43.137)	0	0	0
27/11/2008	€ / R 2008/12/12	17.00	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
27/11/2008	€ / R 2008/12/12	11.20	Call	Currency Future	1,779.0000	1,592.0000	(10.512)	0	0	0
27/11/2008	€ / R 2008/12/12	14.45	Put	Currency Future	1,542.0000	1,699.0000	10.182	0	0	0
27/11/2008	€ / R 2008/12/12	15.40	Put	Currency Future	2,455.0000	2,636.0000	7.373	0	0	0
27/11/2008	€ / R 2008/12/12	14.40	Put	Currency Future	1,495.0000	1,650.0000	10.368	0	0	0
27/11/2008	€ / R 2008/12/12	14.10	Call	Currency Future	86.0000	40.0000	(53.488)	0	0	0
27/11/2008	€ / R 2008/12/12	12.15	Put	Currency Future	48.0000	70.0000	45.833	0	0	0
27/11/2008	€ / R 2008/12/12	17.00	Put	Currency Future	4,039.0000	4,225.0000	4.605	0	0	0
27/11/2008	€ / R 2008/12/12	12.50	Put	Currency Future	123.0000	161.0000	30.894	0	0	0
27/11/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,221.0000	1,364.0000	11.712	0	0	0
27/11/2008	€ / R 2008/12/12	13.45	Put	Currency Future	667.0000	780.0000	16.942	0	0	0
27/11/2008	€ / R 2008/12/12	10.40	Call	Currency Future	2,567.0000	2,380.0000	(7.285)	0	0	0
27/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,389.0000	1,202.0000	(13.463)	0	0	0
27/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	124.0000	63.0000	(49.194)	0	0	0
27/11/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,099.0000	916.0000	(16.652)	0	0	0
27/11/2008	€ / R 2008/12/12	13.55	Call	Currency Future	162.0000	92.0000	(43.210)	0	0	0
27/11/2008	€ / R 2008/12/12	10.40	Put	Currency Future	2.0000	5.0000	150.000	0	0	0
27/11/2008	€ / R 2008/12/12	14.25	Call	Currency Future	71.0000	32.0000	(54.930)	0	0	0
27/11/2008	€ / R 2008/12/12	11.90	Put	Currency Future	35.0000	40.0000	14.286	0	0	0
27/11/2008	€ / R 2008/12/12	13.75	Call	Currency Future	130.0000	69.0000	(46.923)	0	0	0
27/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	628.0000	737.0000	17.357	0	0	0
27/11/2008	€ / R 2008/12/12	15.20	Call	Currency Future	24.0000	14.0000	(41.667)	0	0	0
27/11/2008	€ / R 2008/12/12	15.90	Put	Currency Future	2,949.0000	3,132.0000	6.205	0	0	0
27/11/2008	€ / R 2008/12/12	16.60	Put	Currency Future	3,641.0000	3,827.0000	5.108	0	0	0
27/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,002.0000	1,133.0000	13.074	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	€ / R 2008/12/12	13.30	Put	Currency Future	551.0000	654.0000	18.693	0	0	0
27/11/2008	€ / R 2008/12/12	15.90	Call	Currency Future	13.0000	8.0000	(38.462)	0	0	0
27/11/2008	€ / R 2008/12/12	13.30	Call	Currency Future	216.0000	130.0000	(39.815)	0	0	0
27/11/2008	€ / R 2008/12/12	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/11/2008	€ / R 2008/12/12	9.55	Call	Currency Future	3,414.0000	3,226.0000	(5.507)	0	0	0
27/11/2008	€ / R 2008/12/12	15.80	Put	Currency Future	2,850.0000	3,032.0000	6.386	0	0	0
27/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	124.0000	63.0000	(49.194)	0	0	0
27/11/2008	€ / R 2008/12/12	13.40	Call	Currency Future	192.0000	113.0000	(41.146)	0	0	0
27/11/2008	€ / R 2008/12/12	15.20	Put	Currency Future	2,260.0000	2,439.0000	7.920	0	0	0
27/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	45.0000	61.0000	35.556	0	0	0
27/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
27/11/2008	€ / R 2008/12/12	14.50	Call	Currency Future	53.0000	24.0000	(54.717)	0	0	0
27/11/2008	€ / R 2008/12/12	16.00	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
27/11/2008	€ / R 2008/12/12	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	405.0000	266.0000	(34.321)	0	0	0
27/11/2008	€ / R 2008/12/12	13.70	Call	Currency Future	138.0000	74.0000	(46.377)	0	0	0
27/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
27/11/2008	€ / R 2008/12/12	9.50	Call	Currency Future	3,464.0000	3,276.0000	(5.427)	0	0	0
27/11/2008	€ / R 2008/12/12	13.90	Call	Currency Future	109.0000	54.0000	(50.459)	0	0	0
27/11/2008	€ / R 2008/12/12	9.60	Call	Currency Future	3,364.0000	3,176.0000	(5.589)	0	0	0
27/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	909.0000	737.0000	(18.922)	0	0	0
27/11/2008	€ / R 2008/12/12	10.30	Call	Currency Future	2,666.0000	2,479.0000	(7.014)	0	0	0
27/11/2008	€ / R 2008/12/12	13.50	Call	Currency Future	171.0000	99.0000	(42.105)	0	0	0
27/11/2008	€ / R 2008/12/12	14.40	Call	Currency Future	60.0000	26.0000	(56.667)	0	0	0
27/11/2008	€ / R 2008/12/12	16.00	Put	Currency Future	3,048.0000	3,231.0000	6.004	0	0	0
27/11/2008	€ / R 2008/12/12	9.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,403.0000	1,554.0000	10.763	0	0	0
27/11/2008	€ / R 2008/12/12	15.45	Put	Currency Future	2,505.0000	2,685.0000	7.186	0	0	0
27/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	31.0000	35.0000	12.903	0	0	0
27/11/2008	€ / R 2008/12/12	10.35	Call	Currency Future	2,616.0000	2,429.0000	(7.148)	0	0	0
27/11/2008	€ / R 2008/12/12	14.05	Put	Currency Future	1,177.0000	1,317.0000	11.895	0	0	0
27/11/2008	€ / R 2008/12/12	13.70	Put	Currency Future	873.0000	998.0000	14.318	0	0	0
27/11/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,195.0000	1,010.0000	(15.481)	0	0	0
27/11/2008	€ / R 2008/12/12	10.35	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
27/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	67.0000	30.0000	(55.224)	0	0	0
27/11/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,683.0000	1,846.0000	9.685	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	€ / R 2008/12/12	13.95	Put	Currency Future	1,088.0000	1,225.0000	12.592	0	0	0
27/11/2008	€ / R 2008/12/12	14.15	Put	Currency Future	1,266.0000	1,411.0000	11.453	0	0	0
27/11/2008	€ / R 2008/12/12	14.00	Call	Currency Future	97.0000	47.0000	(51.546)	0	0	0
27/11/2008	€ / R 2008/12/12	15.95	Put	Currency Future	2,998.0000	3,181.0000	6.104	0	0	0
27/11/2008	€ / R 2008/12/12	11.00	Call	Currency Future	1,976.0000	1,788.0000	(9.514)	0	0	0
27/11/2008	€ / R 2008/12/12	14.05	Call	Currency Future	91.0000	43.0000	(52.747)	0	0	0
27/11/2008	€ / R 2008/12/12	13.90	Put	Currency Future	1,045.0000	1,179.0000	12.823	0	0	0
27/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,403.0000	1,554.0000	10.763	0	0	0
27/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	909.0000	737.0000	(18.922)	0	0	0
27/11/2008	€ / R 2008/12/12	15.95	Call	Currency Future	13.0000	7.0000	(46.154)	0	0	0
27/11/2008	€ / R 2008/12/12	15.80	Call	Currency Future	14.0000	8.0000	(42.857)	0	0	0
27/11/2008	€ / R 2008/12/12	13.50	Put	Currency Future	707.0000	823.0000	16.407	0	0	0
27/11/2008	€ / R 2008/12/12	14.00	Put	Currency Future	1,132.0000	1,271.0000	12.279	0	0	0
27/11/2008	€ / R 2008/12/12	15.15	Put	Currency Future	2,211.0000	2,389.0000	8.051	0	0	0
27/11/2008	€ / R 2008/12/12	15.00	Put	Currency Future	2,066.0000	2,240.0000	8.422	0	0	0
27/11/2008	€ / R 2008/12/12	14.20	Call	Currency Future	76.0000	35.0000	(53.947)	0	0	0
27/11/2008	€ / R 2008/12/12	14.15	Call	Currency Future	81.0000	37.0000	(54.321)	0	0	0
27/11/2008	€ / R 2008/12/12	12.80	Put	Currency Future	240.0000	290.0000	20.833	0	0	0
27/11/2008	€ / R 2008/12/12	12.15	Call	Currency Future	862.0000	696.0000	(19.258)	0	0	0
27/11/2008	€ / R 2008/12/12	15.15	Call	Currency Future	26.0000	15.0000	(42.308)	0	0	0
27/11/2008	€ / R 2008/12/12	16.60	Call	Currency Future	6.0000	2.0000	(66.667)	0	0	0
27/11/2008	€ / R 2008/12/12	14.20	Put	Currency Future	1,311.0000	1,459.0000	11.289	0	0	0
27/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	658.0000	505.0000	(23.252)	0	0	0
27/11/2008	€ / R 2008/12/12	15.00	Call	Currency Future	30.0000	16.0000	(46.667)	0	0	0
27/11/2008	€ / R 2008/12/12	11.15	Call	Currency Future	1,828.0000	1,641.0000	(10.230)	0	0	0
27/11/2008	€ / R 2008/12/12	13.40	Call	Currency Future	192.0000	113.0000	(41.146)	0	0	0
27/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	94.0000	129.0000	37.234	0	0	0
27/11/2008	€ / R 2008/12/12	15.10	Call	Currency Future	27.0000	15.0000	(44.444)	0	0	0
27/11/2008	€ / R 2008/12/12	11.15	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
27/11/2008	€ / R 2008/12/12	11.00	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
27/11/2008	€ / R 2008/12/12	15.90	Call	Currency Future	13.0000	8.0000	(38.462)	0	0	0
27/11/2008	€ / R 2008/12/12	14.60	Call	Currency Future	48.0000	22.0000	(54.167)	0	0	0
27/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	628.0000	737.0000	17.357	0	0	0
27/11/2008	€ / R 2008/12/12	12.65	Put	Currency Future	175.0000	219.0000	25.143	0	0	0
27/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,584.0000	1,396.0000	(11.869)	0	0	0
27/11/2008	€ / R 2008/12/12	12.05	Put	Currency Future	42.0000	53.0000	26.190	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	€ / R 2008/12/12	11.50	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
27/11/2008	€ / R 2008/12/12	15.90	Put	Currency Future	2,949.0000	3,132.0000	6.205	0	0	0
27/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
27/11/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,371.0000	2,182.0000	(7.971)	0	0	0
27/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	70.0000	102.0000	45.714	0	0	0
27/11/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,221.0000	1,364.0000	11.712	0	0	0
27/11/2008	€ / R 2008/12/12	12.65	Call	Currency Future	490.0000	345.0000	(29.592)	0	0	0
27/11/2008	€ / R 2008/12/12	16.70	Put	Currency Future	3,740.0000	3,926.0000	4.973	0	0	0
27/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	45.0000	61.0000	35.556	0	0	0
27/11/2008	€ / R 2008/12/12	15.05	Put	Currency Future	2,114.0000	2,290.0000	8.325	0	0	0
27/11/2008	€ / R 2008/12/12	14.10	Call	Currency Future	86.0000	40.0000	(53.488)	0	0	0
27/11/2008	€ / R 2008/12/12	16.70	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
27/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	31.0000	35.0000	12.903	0	0	0
27/11/2008	€ / R 2008/12/12	12.05	Call	Currency Future	956.0000	779.0000	(18.515)	0	0	0
27/11/2008	€ / R 2008/12/12	15.05	Call	Currency Future	29.0000	16.0000	(44.828)	0	0	0
27/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	116.0000	59.0000	(49.138)	0	0	0
27/11/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,195.0000	1,010.0000	(15.481)	0	0	0
27/11/2008	€ / R 2008/12/12	15.85	Call	Currency Future	14.0000	8.0000	(42.857)	0	0	0
27/11/2008	€ / R 2008/12/12	12.20	Call	Currency Future	815.0000	655.0000	(19.632)	0	0	0
27/11/2008	€ / R 2008/12/12	13.75	Put	Currency Future	916.0000	1,043.0000	13.865	0	0	0
27/11/2008	€ / R 2008/12/12	13.05	Call	Currency Future	291.0000	185.0000	(36.426)	0	0	0
27/11/2008	€ / R 2008/12/12	12.20	Put	Currency Future	51.0000	80.0000	56.863	0	0	0
27/11/2008	€ / R 2008/12/12	13.05	Put	Currency Future	376.0000	459.0000	22.074	0	0	0
27/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	735.0000	578.0000	(21.361)	0	0	0
27/11/2008	€ / R 2008/12/12	16.25	Call	Currency Future	10.0000	4.0000	(60.000)	0	0	0
27/11/2008	€ / R 2008/12/12	11.05	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
27/11/2008	€ / R 2008/12/12	15.45	Call	Currency Future	19.0000	11.0000	(42.105)	0	0	0
27/11/2008	€ / R 2008/12/12	11.05	Call	Currency Future	1,927.0000	1,739.0000	(9.756)	0	0	0
27/11/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,682.0000	1,494.0000	(11.177)	0	0	0
27/11/2008	€ / R 2008/12/12	16.25	Put	Currency Future	3,295.0000	3,479.0000	5.584	0	0	0
27/11/2008	€ / R 2008/12/12	10.25	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
27/11/2008	€ / R 2008/12/12	11.50	Call	Currency Future	1,487.0000	1,299.0000	(12.643)	0	0	0
27/11/2008	€ / R 2008/12/12	13.10	Call	Currency Future	274.0000	172.0000	(37.226)	0	0	0
27/11/2008	€ / R 2008/12/12	12.55	Call	Currency Future	553.0000	405.0000	(26.763)	0	0	0
27/11/2008	€ / R 2008/12/12	13.10	Put	Currency Future	409.0000	496.0000	21.271	0	0	0
27/11/2008	€ / R 2008/12/12	14.65	Put	Currency Future	1,730.0000	1,895.0000	9.538	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	81.0000	115.0000	41.975	0	0	0
27/11/2008	€ / R 2008/12/12	9.45	Call	Currency Future	3,514.0000	3,326.0000	(5.350)	0	0	0
27/11/2008	€ / R 2008/12/12	16.45	Put	Currency Future	3,493.0000	3,677.0000	5.268	0	0	0
27/11/2008	€ / R 2008/12/12	14.65	Call	Currency Future	45.0000	21.0000	(53.333)	0	0	0
27/11/2008	€ / R 2008/12/12	12.55	Put	Currency Future	139.0000	179.0000	28.777	0	0	0
27/11/2008	€ / R 2008/12/12	9.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/11/2008	€ / R 2008/12/12	10.85	Put	Currency Future	9.0000	9.0000	-	0	0	0
27/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,002.0000	1,133.0000	13.074	0	0	0
27/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	696.0000	541.0000	(22.270)	0	0	0
27/11/2008	€ / R 2008/12/12	10.25	Call	Currency Future	2,715.0000	2,528.0000	(6.888)	0	0	0
27/11/2008	€ / R 2008/12/12	15.65	Put	Currency Future	2,702.0000	2,884.0000	6.736	0	0	0
27/11/2008	€ / R 2008/12/12	13.65	Call	Currency Future	145.0000	80.0000	(44.828)	0	0	0
27/11/2008	€ / R 2008/12/12	9.85	Call	Currency Future	3,114.0000	2,926.0000	(6.037)	0	0	0
27/11/2008	€ / R 2008/12/12	10.05	Call	Currency Future	2,915.0000	2,727.0000	(6.449)	0	0	0
27/11/2008	€ / R 2008/12/12	13.65	Put	Currency Future	831.0000	954.0000	14.801	0	0	0
27/11/2008	€ / R 2008/12/12	9.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/11/2008	€ / R 2008/12/12	10.05	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
27/11/2008	€ / R 2008/12/12	10.65	Call	Currency Future	2,322.0000	2,133.0000	(8.140)	0	0	0
27/11/2008	€ / R 2008/12/12	16.45	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
27/11/2008	€ / R 2008/12/12	10.65	Put	Currency Future	7.0000	7.0000	-	0	0	0
27/11/2008	€ / R 2008/12/12	10.85	Call	Currency Future	2,124.0000	1,935.0000	(8.898)	0	0	0
27/11/2008	€ / R 2008/12/12	12.75	Call	Currency Future	432.0000	291.0000	(32.639)	0	0	0
27/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	116.0000	59.0000	(49.138)	0	0	0
27/11/2008	€ / R 2008/12/12	14.85	Put	Currency Future	1,921.0000	2,092.0000	8.902	0	0	0
27/11/2008	€ / R 2008/12/12	12.75	Put	Currency Future	217.0000	265.0000	22.120	0	0	0
27/11/2008	€ / R 2008/12/12	15.65	Call	Currency Future	16.0000	9.0000	(43.750)	0	0	0
27/11/2008	€ / R 2008/12/12	16.55	Put	Currency Future	3,592.0000	3,777.0000	5.150	0	0	0
27/11/2008	€ / R 2008/12/12	15.10	Put	Currency Future	2,163.0000	2,340.0000	8.183	0	0	0
27/11/2008	€ / R 2008/12/12	14.85	Call	Currency Future	36.0000	18.0000	(50.000)	0	0	0
27/11/2008	€ / R 2008/12/12	9.80	Call	Currency Future	3,164.0000	2,976.0000	(5.942)	0	0	0
27/11/2008	€ / R 2008/12/12	9.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/11/2008	€ / R 2008/12/12	16.55	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
27/11/2008	€ / R 2008/12/12	13.00	Call	Currency Future	309.0000	199.0000	(35.599)	0	0	0
27/11/2008	€ / R 2008/12/12	10.60	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/11/2008	€ / R 2008/12/12	10.70	Call	Currency Future	2,272.0000	2,083.0000	(8.319)	0	0	0
27/11/2008	€ / R 2008/12/12	15.75	Put	Currency Future	2,800.0000	2,983.0000	6.536	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	€ / R 2008/12/12	13.00	Put	Currency Future	345.0000	423.0000	22.609	0	0	0
27/11/2008	€ / R 2008/12/12	9.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/11/2008	€ / R 2008/12/12	14.95	Put	Currency Future	2,018.0000	2,191.0000	8.573	0	0	0
27/11/2008	€ / R 2008/12/12	9.90	Call	Currency Future	3,064.0000	2,876.0000	(6.136)	0	0	0
27/11/2008	€ / R 2008/12/12	10.95	Call	Currency Future	2,025.0000	1,837.0000	(9.284)	0	0	0
27/11/2008	€ / R 2008/12/12	10.95	Put	Currency Future	11.0000	11.0000	-	0	0	0
27/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
27/11/2008	€ / R 2008/12/12	14.95	Call	Currency Future	32.0000	17.0000	(46.875)	0	0	0
27/11/2008	€ / R 2008/12/12	10.70	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
27/11/2008	€ / R 2008/12/12	15.75	Call	Currency Future	15.0000	9.0000	(40.000)	0	0	0
27/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,389.0000	1,202.0000	(13.463)	0	0	0
27/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
27/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,584.0000	1,396.0000	(11.869)	0	0	0
27/11/2008	€ / R 2008/12/12	14.70	Call	Currency Future	42.0000	20.0000	(52.381)	0	0	0
27/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
27/11/2008	€ / R 2008/12/12	15.85	Put	Currency Future	2,899.0000	3,082.0000	6.313	0	0	0
27/11/2008	€ / R 2008/12/12	14.70	Put	Currency Future	1,778.0000	1,944.0000	9.336	0	0	0
27/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
27/11/2008	€ / R 2008/12/12	15.50	Call	Currency Future	18.0000	11.0000	(38.889)	0	0	0
27/11/2008	€ / R 2008/12/12	12.00	Put	Currency Future	39.0000	46.0000	17.949	0	0	0
27/11/2008	€ / R 2008/12/12	13.20	Put	Currency Future	478.0000	573.0000	19.874	0	0	0
27/11/2008	€ / R 2008/12/12	12.00	Call	Currency Future	1,004.0000	822.0000	(18.127)	0	0	0
27/11/2008	€ / R 2008/12/12	13.20	Call	Currency Future	243.0000	149.0000	(38.683)	0	0	0
27/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
27/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,633.0000	1,445.0000	(11.513)	0	0	0
27/11/2008	€ / R 2008/12/12	11.45	Call	Currency Future	1,535.0000	1,348.0000	(12.182)	0	0	0
27/11/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,682.0000	1,494.0000	(11.177)	0	0	0
27/11/2008	€ / R 2008/12/12	16.30	Put	Currency Future	3,345.0000	3,528.0000	5.471	0	0	0
27/11/2008	€ / R 2008/12/12	11.55	Call	Currency Future	1,438.0000	1,251.0000	(13.004)	0	0	0
27/11/2008	€ / R 2008/12/12	15.50	Put	Currency Future	2,554.0000	2,735.0000	7.087	0	0	0
27/11/2008	€ / R 2008/12/12	11.75	Put	Currency Future	29.0000	32.0000	10.345	0	0	0
27/11/2008	€ / R 2008/12/12	13.35	Call	Currency Future	204.0000	121.0000	(40.686)	0	0	0
27/11/2008	€ / R 2008/12/12	16.30	Call	Currency Future	9.0000	4.0000	(55.556)	0	0	0
27/11/2008	€ / R 2008/12/12	11.75	Call	Currency Future	1,243.0000	1,058.0000	(14.883)	0	0	0
27/11/2008	€ / R 2008/12/12	13.35	Put	Currency Future	589.0000	695.0000	17.997	0	0	0
27/11/2008	€ / R 2008/12/12	11.55	Put	Currency Future	23.0000	25.0000	8.696	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	€ / R 2008/12/12	10.15	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
27/11/2008	€ / R 2008/12/12	12.90	Put	Currency Future	290.0000	354.0000	22.069	0	0	0
27/11/2008	€ / R 2008/12/12	11.65	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
27/11/2008	€ / R 2008/12/12	12.90	Call	Currency Future	354.0000	230.0000	(35.028)	0	0	0
27/11/2008	€ / R 2008/12/12	11.65	Call	Currency Future	1,340.0000	1,154.0000	(13.881)	0	0	0
27/11/2008	€ / R 2008/12/12	11.45	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
27/11/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,147.0000	963.0000	(16.042)	0	0	0
27/11/2008	€ / R 2008/12/12	13.25	Call	Currency Future	229.0000	139.0000	(39.301)	0	0	0
27/11/2008	€ / R 2008/12/12	11.85	Put	Currency Future	33.0000	37.0000	12.121	0	0	0
27/11/2008	€ / R 2008/12/12	13.05	Put	Currency Future	376.0000	459.0000	22.074	0	0	0
27/11/2008	€ / R 2008/12/12	16.40	Put	Currency Future	3,443.0000	3,628.0000	5.373	0	0	0
27/11/2008	€ / R 2008/12/12	16.40	Call	Currency Future	8.0000	3.0000	(62.500)	0	0	0
27/11/2008	€ / R 2008/12/12	15.60	Put	Currency Future	2,652.0000	2,834.0000	6.863	0	0	0
27/11/2008	€ / R 2008/12/12	10.00	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
27/11/2008	€ / R 2008/12/12	13.05	Call	Currency Future	291.0000	185.0000	(36.426)	0	0	0
27/11/2008	€ / R 2008/12/12	10.00	Call	Currency Future	2,965.0000	2,776.0000	(6.374)	0	0	0
27/11/2008	€ / R 2008/12/12	13.25	Put	Currency Future	514.0000	613.0000	19.261	0	0	0
27/11/2008	€ / R 2008/12/12	10.80	Call	Currency Future	2,173.0000	1,984.0000	(8.698)	0	0	0
27/11/2008	€ / R 2008/12/12	14.80	Call	Currency Future	38.0000	19.0000	(50.000)	0	0	0
27/11/2008	€ / R 2008/12/12	10.80	Put	Currency Future	9.0000	9.0000	-	0	0	0
27/11/2008	€ / R 2008/12/12	15.60	Call	Currency Future	17.0000	10.0000	(41.176)	0	0	0
27/11/2008	€ / R 2008/12/12	14.80	Put	Currency Future	1,873.0000	2,043.0000	9.076	0	0	0
27/11/2008	€ / R 2008/12/12	11.95	Put	Currency Future	37.0000	43.0000	16.216	0	0	0
27/11/2008	€ / R 2008/12/12	11.95	Call	Currency Future	1,051.0000	869.0000	(17.317)	0	0	0
27/11/2008	€ / R 2008/12/12	10.50	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
27/11/2008	€ / R 2008/12/12	10.50	Call	Currency Future	2,468.0000	2,281.0000	(7.577)	0	0	0
27/11/2008	€ / R 2008/12/12	17.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/11/2008	€ / R 2008/12/12	9.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/11/2008	€ / R 2008/12/12	16.90	Put	Currency Future	3,939.0000	4,126.0000	4.747	0	0	0
27/11/2008	€ / R 2008/12/12	9.70	Call	Currency Future	3,264.0000	3,076.0000	(5.760)	0	0	0
27/11/2008	€ / R 2008/12/12	15.35	Call	Currency Future	21.0000	12.0000	(42.857)	0	0	0
27/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
27/11/2008	€ / R 2008/12/12	15.35	Put	Currency Future	2,406.0000	2,587.0000	7.523	0	0	0
27/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,633.0000	1,445.0000	(11.513)	0	0	0
27/11/2008	€ / R 2008/12/12	16.15	Call	Currency Future	11.0000	5.0000	(54.545)	0	0	0
27/11/2008	€ / R 2008/12/12	16.15	Put	Currency Future	3,197.0000	3,380.0000	5.724	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	€ / R 2008/12/12	16.95	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
27/11/2008	€ / R 2008/12/12	10.15	Call	Currency Future	2,815.0000	2,627.0000	(6.679)	0	0	0
27/11/2008	€ / R 2008/12/12	16.90	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
27/11/2008	€ / R 2008/12/12	16.10	Put	Currency Future	3,147.0000	3,330.0000	5.815	0	0	0
27/11/2008	€ / R 2008/12/12	16.10	Call	Currency Future	11.0000	6.0000	(45.455)	0	0	0
27/11/2008	€ / R 2008/12/12	15.30	Call	Currency Future	22.0000	13.0000	(40.909)	0	0	0
27/11/2008	€ / R 2008/12/12	17.75	Put	Currency Future	4,786.0000	4,974.0000	3.928	0	0	0
27/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	658.0000	505.0000	(23.252)	0	0	0
27/11/2008	€ / R 2008/12/12	17.70	Put	Currency Future	4,736.0000	4,924.0000	3.970	0	0	0
27/11/2008	€ / R 2008/12/12	16.95	Put	Currency Future	3,989.0000	4,175.0000	4.663	0	0	0
27/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	94.0000	129.0000	37.234	0	0	0
27/11/2008	€ / R 2008/12/12	17.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/11/2008	€ / R 2008/12/12	15.30	Put	Currency Future	2,358.0000	2,537.0000	7.591	0	0	0
27/11/2008	€ / R 2008/12/12	12.55	Put	Currency Future	139.0000	179.0000	28.777	0	0	0
27/11/2008	€ / R 2008/12/12	12.55	Call	Currency Future	553.0000	405.0000	(26.763)	0	0	0
27/11/2008	€ / R 2008/12/12	12.60	Call	Currency Future	521.0000	375.0000	(28.023)	0	0	0
27/11/2008	€ / R 2008/12/12	12.60	Put	Currency Future	157.0000	199.0000	26.752	0	0	0
27/11/2008	€ / R 2008/12/12	12.60	Call	Currency Future	521.0000	375.0000	(28.023)	0	0	0
27/11/2008	€ / R 2008/12/12	12.60	Put	Currency Future	157.0000	199.0000	26.752	0	0	0
27/11/2008	€ / R 2008/12/12	11.90	Put	Currency Future	35.0000	40.0000	14.286	0	0	0
27/11/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,099.0000	916.0000	(16.652)	0	0	0
27/11/2008	€ / R 2008/12/12	12.25	Call	Currency Future	774.0000	616.0000	(20.413)	0	0	0
27/11/2008	€ / R 2008/12/12	12.25	Put	Currency Future	60.0000	90.0000	50.000	0	0	0
27/11/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,147.0000	963.0000	(16.042)	0	0	0
27/11/2008	€ / R 2008/12/12	11.85	Put	Currency Future	33.0000	37.0000	12.121	0	0	0
27/11/2008	€ / R 2008/12/12	12.95	Put	Currency Future	317.0000	388.0000	22.397	0	0	0
27/11/2008	€ / R 2008/12/12	12.95	Call	Currency Future	331.0000	214.0000	(35.347)	0	0	0
27/11/2008	€ / R 2008/12/12	13.15	Put	Currency Future	443.0000	534.0000	20.542	0	0	0
27/11/2008	€ / R 2008/12/12	13.15	Call	Currency Future	258.0000	160.0000	(37.984)	0	0	0
27/11/2008	€ / R 2008/12/12	12.85	Call	Currency Future	379.0000	247.0000	(34.828)	0	0	0
27/11/2008	€ / R 2008/12/12	12.85	Put	Currency Future	264.0000	321.0000	21.591	0	0	0
27/11/2008	€ / R 2009/03/16			Currency Future	13.2533	13.0656	(1.416)	13.0700	13.0600	4,768
27/11/2008	€ / R 2009/03/16	15.00	Put	Currency Future	2,132.0000	2,224.0000	4.315	0	0	0
27/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	332.0000	314.0000	(5.422)	0	0	0
27/11/2008	€ / R 2009/03/16	12.00	Put	Currency Future	222.0000	199.0000	(10.360)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,795.0000	1,876.0000	4.513	0	0	0
27/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,369.0000	1,159.0000	(15.340)	0	0	0
27/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	537.0000	412.0000	(23.277)	0	0	0
27/11/2008	€ / R 2009/03/16	15.60	Call	Currency Future	308.0000	229.0000	(25.649)	0	0	0
27/11/2008	€ / R 2009/03/16	13.90	Put	Currency Future	1,244.0000	1,295.0000	4.100	0	0	0
27/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,236.0000	1,030.0000	(16.667)	0	0	0
27/11/2008	€ / R 2009/03/16	9.85	Call	Currency Future	3,425.0000	3,238.0000	(5.460)	0	0	0
27/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	411.0000	406.0000	(1.217)	0	0	0
27/11/2008	€ / R 2009/03/16	15.60	Put	Currency Future	2,655.0000	2,763.0000	4.068	0	0	0
27/11/2008	€ / R 2009/03/16	14.70	Call	Currency Future	432.0000	329.0000	(23.843)	0	0	0
27/11/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,395.0000	1,456.0000	4.373	0	0	0
27/11/2008	€ / R 2009/03/16	16.80	Put	Currency Future	3,737.0000	3,864.0000	3.398	0	0	0
27/11/2008	€ / R 2009/03/16	14.70	Put	Currency Future	1,878.0000	1,963.0000	4.526	0	0	0
27/11/2008	€ / R 2009/03/16	10.65	Call	Currency Future	2,647.0000	2,454.0000	(7.291)	0	0	0
27/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,062.0000	872.0000	(17.891)	0	0	0
27/11/2008	€ / R 2009/03/16	16.20	Put	Currency Future	3,195.0000	3,317.0000	3.818	0	0	0
27/11/2008	€ / R 2009/03/16	15.50	Call	Currency Future	319.0000	238.0000	(25.392)	0	0	0
27/11/2008	€ / R 2009/03/16	12.00	Call	Currency Future	1,475.0000	1,265.0000	(14.237)	0	0	0
27/11/2008	€ / R 2009/03/16	10.10	Call	Currency Future	3,186.0000	2,993.0000	(6.058)	0	0	0
27/11/2008	€ / R 2009/03/16	16.20	Call	Currency Future	249.0000	183.0000	(26.506)	0	0	0
27/11/2008	€ / R 2009/03/16	15.50	Put	Currency Future	2,566.0000	2,672.0000	4.131	0	0	0
27/11/2008	€ / R 2009/03/16	15.35	Put	Currency Future	2,434.0000	2,536.0000	4.191	0	0	0
27/11/2008	€ / R 2009/03/16	12.25	Put	Currency Future	298.0000	276.0000	(7.383)	0	0	0
27/11/2008	€ / R 2009/03/16	10.10	Put	Currency Future	33.0000	27.0000	(18.182)	0	0	0
27/11/2008	€ / R 2009/03/16	15.00	Call	Currency Future	385.0000	290.0000	(24.675)	0	0	0
27/11/2008	€ / R 2009/03/16	13.90	Call	Currency Future	597.0000	461.0000	(22.781)	0	0	0
27/11/2008	€ / R 2009/03/16	9.85	Put	Currency Future	22.0000	22.0000	-	0	0	0
27/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	459.0000	456.0000	(0.654)	0	0	0
27/11/2008	€ / R 2009/03/16	16.80	Call	Currency Future	191.0000	130.0000	(31.937)	0	0	0
27/11/2008	€ / R 2009/03/16	16.30	Put	Currency Future	3,287.0000	3,411.0000	3.772	0	0	0
27/11/2008	€ / R 2009/03/16	10.95	Call	Currency Future	2,357.0000	2,167.0000	(8.061)	0	0	0
27/11/2008	€ / R 2009/03/16	10.90	Call	Currency Future	2,403.0000	2,215.0000	(7.824)	0	0	0
27/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,115.0000	921.0000	(17.399)	0	0	0
27/11/2008	€ / R 2009/03/16	16.30	Call	Currency Future	240.0000	176.0000	(26.667)	0	0	0
27/11/2008	€ / R 2009/03/16	10.95	Put	Currency Future	53.0000	52.0000	(1.887)	0	0	0
27/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	435.0000	431.0000	(0.920)	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
27/11/2008	€ / R 2009/03/16	14.10	Call	Currency Future	548.0000	421.0000	(23.175)	0	0	0
27/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	266.0000	243.0000	(8.647)	0	0	0
27/11/2008	€ / R 2009/03/16	13.80	Call	Currency Future	623.0000	483.0000	(22.472)	0	0	0
27/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,434.0000	1,497.0000	4.393	0	0	0
27/11/2008	€ / R 2009/03/16	14.95	Call	Currency Future	393.0000	296.0000	(24.682)	0	0	0
27/11/2008	€ / R 2009/03/16	12.25	Call	Currency Future	1,301.0000	1,091.0000	(16.141)	0	0	0
27/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	448.0000	342.0000	(23.661)	0	0	0
27/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	171.0000	149.0000	(12.865)	0	0	0
27/11/2008	€ / R 2009/03/16	10.70	Put	Currency Future	45.0000	40.0000	(11.111)	0	0	0
27/11/2008	€ / R 2009/03/16	17.75	Put	Currency Future	4,608.0000	4,755.0000	3.190	0	0	0
27/11/2008	€ / R 2009/03/16	10.90	Put	Currency Future	49.0000	49.0000	-	0	0	0
27/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	537.0000	412.0000	(23.277)	0	0	0
27/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	535.0000	537.0000	0.374	0	0	0
27/11/2008	€ / R 2009/03/16	11.45	Put	Currency Future	109.0000	87.0000	(20.183)	0	0	0
27/11/2008	€ / R 2009/03/16	9.90	Put	Currency Future	24.0000	24.0000	-	0	0	0
27/11/2008	€ / R 2009/03/16	17.75	Call	Currency Future	112.0000	70.0000	(37.500)	0	0	0
27/11/2008	€ / R 2009/03/16	11.90	Call	Currency Future	1,549.0000	1,339.0000	(13.557)	0	0	0
27/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	42.0000	37.0000	(11.905)	0	0	0
27/11/2008	€ / R 2009/03/16	11.35	Put	Currency Future	95.0000	79.0000	(16.842)	0	0	0
27/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,434.0000	1,497.0000	4.393	0	0	0
27/11/2008	€ / R 2009/03/16	13.55	Put	Currency Future	993.0000	1,028.0000	3.525	0	0	0
27/11/2008	€ / R 2009/03/16	11.45	Call	Currency Future	1,912.0000	1,703.0000	(10.931)	0	0	0
27/11/2008	€ / R 2009/03/16	16.95	Put	Currency Future	3,872.0000	4,002.0000	3.357	0	0	0
27/11/2008	€ / R 2009/03/16	9.80	Call	Currency Future	3,474.0000	3,286.0000	(5.412)	0	0	0
27/11/2008	€ / R 2009/03/16	13.75	Call	Currency Future	637.0000	494.0000	(22.449)	0	0	0
27/11/2008	€ / R 2009/03/16	13.55	Call	Currency Future	697.0000	544.0000	(21.951)	0	0	0
27/11/2008	€ / R 2009/03/16	16.15	Call	Currency Future	253.0000	186.0000	(26.482)	0	0	0
27/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	183.0000	161.0000	(12.022)	0	0	0
27/11/2008	€ / R 2009/03/16	9.80	Put	Currency Future	20.0000	20.0000	-	0	0	0
27/11/2008	€ / R 2009/03/16	11.35	Call	Currency Future	1,998.0000	1,794.0000	(10.210)	0	0	0
27/11/2008	€ / R 2009/03/16	14.55	Put	Currency Future	1,754.0000	1,833.0000	4.504	0	0	0
27/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	988.0000	803.0000	(18.725)	0	0	0
27/11/2008	€ / R 2009/03/16	16.15	Put	Currency Future	3,150.0000	3,270.0000	3.810	0	0	0
27/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,587.0000	1,376.0000	(13.296)	0	0	0
27/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,236.0000	1,030.0000	(16.667)	0	0	0
27/11/2008	€ / R 2009/03/16	14.55	Call	Currency Future	457.0000	349.0000	(23.632)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,552.0000	1,621.0000	4.446	0	0	0
27/11/2008	€ / R 2009/03/16	10.70	Call	Currency Future	2,598.0000	2,405.0000	(7.429)	0	0	0
27/11/2008	€ / R 2009/03/16	16.95	Call	Currency Future	176.0000	118.0000	(32.955)	0	0	0
27/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	140.0000	118.0000	(15.714)	0	0	0
27/11/2008	€ / R 2009/03/16	13.70	Put	Currency Future	1,098.0000	1,140.0000	3.825	0	0	0
27/11/2008	€ / R 2009/03/16	14.95	Put	Currency Future	2,090.0000	2,180.0000	4.306	0	0	0
27/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,744.0000	1,534.0000	(12.041)	0	0	0
27/11/2008	€ / R 2009/03/16	13.70	Call	Currency Future	651.0000	506.0000	(22.273)	0	0	0
27/11/2008	€ / R 2009/03/16	15.75	Call	Currency Future	292.0000	216.0000	(26.027)	0	0	0
27/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	266.0000	243.0000	(8.647)	0	0	0
27/11/2008	€ / R 2009/03/16	14.65	Call	Currency Future	440.0000	335.0000	(23.864)	0	0	0
27/11/2008	€ / R 2009/03/16	14.30	Call	Currency Future	505.0000	386.0000	(23.564)	0	0	0
27/11/2008	€ / R 2009/03/16	15.75	Put	Currency Future	2,789.0000	2,900.0000	3.980	0	0	0
27/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,369.0000	1,159.0000	(15.340)	0	0	0
27/11/2008	€ / R 2009/03/16	14.65	Put	Currency Future	1,837.0000	1,920.0000	4.518	0	0	0
27/11/2008	€ / R 2009/03/16	9.90	Call	Currency Future	3,377.0000	3,190.0000	(5.537)	0	0	0
27/11/2008	€ / R 2009/03/16	16.55	Call	Currency Future	219.0000	151.0000	(31.050)	0	0	0
27/11/2008	€ / R 2009/03/16	15.25	Call	Currency Future	350.0000	262.0000	(25.143)	0	0	0
27/11/2008	€ / R 2009/03/16	14.45	Call	Currency Future	475.0000	363.0000	(23.579)	0	0	0
27/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	332.0000	314.0000	(5.422)	0	0	0
27/11/2008	€ / R 2009/03/16	15.25	Put	Currency Future	2,347.0000	2,446.0000	4.218	0	0	0
27/11/2008	€ / R 2009/03/16	14.45	Put	Currency Future	1,672.0000	1,747.0000	4.486	0	0	0
27/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,088.0000	896.0000	(17.647)	0	0	0
27/11/2008	€ / R 2009/03/16	12.85	Put	Currency Future	562.0000	565.0000	0.534	0	0	0
27/11/2008	€ / R 2009/03/16	14.90	Put	Currency Future	2,047.0000	2,136.0000	4.348	0	0	0
27/11/2008	€ / R 2009/03/16	12.70	Put	Currency Future	484.0000	482.0000	(0.413)	0	0	0
27/11/2008	€ / R 2009/03/16	13.75	Put	Currency Future	1,134.0000	1,179.0000	3.968	0	0	0
27/11/2008	€ / R 2009/03/16	14.90	Call	Currency Future	401.0000	302.0000	(24.688)	0	0	0
27/11/2008	€ / R 2009/03/16	14.05	Call	Currency Future	560.0000	431.0000	(23.036)	0	0	0
27/11/2008	€ / R 2009/03/16	12.85	Call	Currency Future	965.0000	781.0000	(19.067)	0	0	0
27/11/2008	€ / R 2009/03/16	13.80	Put	Currency Future	1,170.0000	1,217.0000	4.017	0	0	0
27/11/2008	€ / R 2009/03/16	14.05	Put	Currency Future	1,357.0000	1,415.0000	4.274	0	0	0
27/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	448.0000	342.0000	(23.661)	0	0	0
27/11/2008	€ / R 2009/03/16	11.40	Put	Currency Future	102.0000	83.0000	(18.627)	0	0	0
27/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,795.0000	1,876.0000	4.513	0	0	0
27/11/2008	€ / R 2009/03/16	15.85	Call	Currency Future	282.0000	208.0000	(26.241)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	€ / R 2009/03/16	15.40	Put	Currency Future	2,478.0000	2,581.0000	4.157	0	0	0
27/11/2008	€ / R 2009/03/16	16.55	Put	Currency Future	3,515.0000	3,636.0000	3.442	0	0	0
27/11/2008	€ / R 2009/03/16	12.45	Call	Currency Future	1,173.0000	974.0000	(16.965)	0	0	0
27/11/2008	€ / R 2009/03/16	15.85	Put	Currency Future	2,878.0000	2,992.0000	3.961	0	0	0
27/11/2008	€ / R 2009/03/16	15.40	Call	Currency Future	331.0000	247.0000	(25.378)	0	0	0
27/11/2008	€ / R 2009/03/16	17.35	Call	Currency Future	140.0000	91.0000	(35.000)	0	0	0
27/11/2008	€ / R 2009/03/16	12.40	Put	Currency Future	351.0000	336.0000	(4.274)	0	0	0
27/11/2008	€ / R 2009/03/16	16.45	Call	Currency Future	229.0000	161.0000	(29.694)	0	0	0
27/11/2008	€ / R 2009/03/16	17.00	Call	Currency Future	171.0000	114.0000	(33.333)	0	0	0
27/11/2008	€ / R 2009/03/16	17.35	Put	Currency Future	4,237.0000	4,376.0000	3.281	0	0	0
27/11/2008	€ / R 2009/03/16	12.45	Put	Currency Future	369.0000	358.0000	(2.981)	0	0	0
27/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,696.0000	2,503.0000	(7.159)	0	0	0
27/11/2008	€ / R 2009/03/16	11.40	Call	Currency Future	1,955.0000	1,748.0000	(10.588)	0	0	0
27/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,696.0000	2,503.0000	(7.159)	0	0	0
27/11/2008	€ / R 2009/03/16	12.95	Call	Currency Future	920.0000	739.0000	(19.674)	0	0	0
27/11/2008	€ / R 2009/03/16	11.90	Put	Currency Future	196.0000	173.0000	(11.735)	0	0	0
27/11/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,204.0000	1,002.0000	(16.777)	0	0	0
27/11/2008	€ / R 2009/03/16	14.00	Call	Currency Future	572.0000	441.0000	(22.902)	0	0	0
27/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	42.0000	37.0000	(11.905)	0	0	0
27/11/2008	€ / R 2009/03/16	13.85	Call	Currency Future	610.0000	472.0000	(22.623)	0	0	0
27/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,625.0000	1,415.0000	(12.923)	0	0	0
27/11/2008	€ / R 2009/03/16	15.35	Call	Currency Future	337.0000	252.0000	(25.223)	0	0	0
27/11/2008	€ / R 2009/03/16	16.45	Put	Currency Future	3,425.0000	3,545.0000	3.504	0	0	0
27/11/2008	€ / R 2009/03/16	14.40	Call	Currency Future	485.0000	371.0000	(23.505)	0	0	0
27/11/2008	€ / R 2009/03/16	12.90	Call	Currency Future	942.0000	760.0000	(19.321)	0	0	0
27/11/2008	€ / R 2009/03/16	17.00	Put	Currency Future	3,917.0000	4,049.0000	3.370	0	0	0
27/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,268.0000	1,059.0000	(16.483)	0	0	0
27/11/2008	€ / R 2009/03/16	14.40	Put	Currency Future	1,632.0000	1,705.0000	4.473	0	0	0
27/11/2008	€ / R 2009/03/16	9.70	Put	Currency Future	17.0000	17.0000	-	0	0	0
27/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	315.0000	293.0000	(6.984)	0	0	0
27/11/2008	€ / R 2009/03/16	9.70	Call	Currency Future	3,570.0000	3,382.0000	(5.266)	0	0	0
27/11/2008	€ / R 2009/03/16	10.35	Put	Currency Future	37.0000	32.0000	(13.514)	0	0	0
27/11/2008	€ / R 2009/03/16	11.15	Call	Currency Future	2,175.0000	1,980.0000	(8.966)	0	0	0
27/11/2008	€ / R 2009/03/16	12.20	Call	Currency Future	1,335.0000	1,125.0000	(15.730)	0	0	200
27/11/2008	€ / R 2009/03/16	13.25	Call	Currency Future	799.0000	631.0000	(21.026)	0	0	0
27/11/2008	€ / R 2009/03/16	10.35	Call	Currency Future	2,941.0000	2,747.0000	(6.596)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	€ / R 2009/03/16	12.20	Put	Currency Future	282.0000	259.0000	(8.156)	0	0	0
27/11/2008	€ / R 2009/03/16	13.35	Put	Currency Future	860.0000	884.0000	2.791	0	0	0
27/11/2008	€ / R 2009/03/16	10.15	Put	Currency Future	34.0000	28.0000	(17.647)	0	0	0
27/11/2008	€ / R 2009/03/16	11.15	Put	Currency Future	72.0000	64.0000	(11.111)	0	0	0
27/11/2008	€ / R 2009/03/16	10.15	Call	Currency Future	3,137.0000	2,944.0000	(6.152)	0	0	0
27/11/2008	€ / R 2009/03/16	14.35	Call	Currency Future	495.0000	378.0000	(23.636)	0	0	0
27/11/2008	€ / R 2009/03/16	14.00	Put	Currency Future	1,319.0000	1,375.0000	4.246	0	0	0
27/11/2008	€ / R 2009/03/16	13.25	Put	Currency Future	796.0000	816.0000	2.513	0	0	0
27/11/2008	€ / R 2009/03/16	12.70	Call	Currency Future	1,037.0000	848.0000	(18.226)	0	0	0
27/11/2008	€ / R 2009/03/16	13.35	Call	Currency Future	763.0000	600.0000	(21.363)	0	0	0
27/11/2008	€ / R 2009/03/16	12.90	Put	Currency Future	589.0000	594.0000	0.849	0	0	0
27/11/2008	€ / R 2009/03/16	10.50	Call	Currency Future	2,794.0000	2,601.0000	(6.908)	0	0	0
27/11/2008	€ / R 2009/03/16	13.30	Call	Currency Future	781.0000	615.0000	(21.255)	0	0	0
27/11/2008	€ / R 2009/03/16	10.50	Put	Currency Future	40.0000	35.0000	(12.500)	0	0	0
27/11/2008	€ / R 2009/03/16	11.30	Call	Currency Future	2,042.0000	1,840.0000	(9.892)	0	0	0
27/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,115.0000	921.0000	(17.399)	0	0	0
27/11/2008	€ / R 2009/03/16	11.30	Put	Currency Future	89.0000	75.0000	(15.730)	0	0	0
27/11/2008	€ / R 2009/03/16	16.00	Put	Currency Future	3,014.0000	3,131.0000	3.882	0	0	0
27/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	411.0000	406.0000	(1.217)	0	0	0
27/11/2008	€ / R 2009/03/16	15.45	Call	Currency Future	325.0000	242.0000	(25.538)	0	0	0
27/11/2008	€ / R 2009/03/16	15.20	Put	Currency Future	2,304.0000	2,401.0000	4.210	0	0	0
27/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,062.0000	872.0000	(17.891)	0	0	0
27/11/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,207.0000	1,256.0000	4.060	0	0	0
27/11/2008	€ / R 2009/03/16	10.65	Put	Currency Future	43.0000	39.0000	(9.302)	0	0	0
27/11/2008	€ / R 2009/03/16	10.45	Call	Currency Future	2,843.0000	2,649.0000	(6.824)	0	0	0
27/11/2008	€ / R 2009/03/16	13.05	Put	Currency Future	674.0000	685.0000	1.632	0	0	0
27/11/2008	€ / R 2009/03/16	14.35	Put	Currency Future	1,591.0000	1,663.0000	4.525	0	0	0
27/11/2008	€ / R 2009/03/16	10.45	Put	Currency Future	39.0000	34.0000	(12.821)	0	0	0
27/11/2008	€ / R 2009/03/16	13.05	Call	Currency Future	877.0000	700.0000	(20.182)	0	0	0
27/11/2008	€ / R 2009/03/16	15.95	Put	Currency Future	2,968.0000	3,084.0000	3.908	0	0	0
27/11/2008	€ / R 2009/03/16	12.95	Put	Currency Future	617.0000	624.0000	1.135	0	0	0
27/11/2008	€ / R 2009/03/16	15.45	Put	Currency Future	2,522.0000	2,627.0000	4.163	0	0	0
27/11/2008	€ / R 2009/03/16	15.15	Put	Currency Future	2,260.0000	2,357.0000	4.292	0	0	0
27/11/2008	€ / R 2009/03/16	11.25	Call	Currency Future	2,086.0000	1,887.0000	(9.540)	0	0	0
27/11/2008	€ / R 2009/03/16	12.75	Put	Currency Future	509.0000	509.0000	-	0	0	0
27/11/2008	€ / R 2009/03/16	16.25	Call	Currency Future	245.0000	179.0000	(26.939)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	€ / R 2009/03/16	13.30	Put	Currency Future	827.0000	850.0000	2.781	0	0	0
27/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	459.0000	456.0000	(0.654)	0	0	0
27/11/2008	€ / R 2009/03/16	16.10	Put	Currency Future	3,104.0000	3,224.0000	3.866	0	0	0
27/11/2008	€ / R 2009/03/16	12.75	Call	Currency Future	1,012.0000	825.0000	(18.478)	0	0	0
27/11/2008	€ / R 2009/03/16	14.50	Call	Currency Future	466.0000	356.0000	(23.605)	0	0	0
27/11/2008	€ / R 2009/03/16	11.55	Put	Currency Future	124.0000	100.0000	(19.355)	0	0	0
27/11/2008	€ / R 2009/03/16	14.50	Put	Currency Future	1,713.0000	1,790.0000	4.495	0	0	0
27/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,439.0000	1,229.0000	(14.593)	0	0	0
27/11/2008	€ / R 2009/03/16	15.30	Call	Currency Future	344.0000	257.0000	(25.291)	0	0	0
27/11/2008	€ / R 2009/03/16	15.30	Put	Currency Future	2,390.0000	2,491.0000	4.226	0	0	0
27/11/2008	€ / R 2009/03/16	11.25	Put	Currency Future	83.0000	71.0000	(14.458)	0	0	0
27/11/2008	€ / R 2009/03/16	16.10	Call	Currency Future	258.0000	189.0000	(26.744)	0	0	0
27/11/2008	€ / R 2009/03/16	16.05	Call	Currency Future	262.0000	193.0000	(26.336)	0	0	0
27/11/2008	€ / R 2009/03/16	16.25	Put	Currency Future	3,241.0000	3,364.0000	3.795	0	0	0
27/11/2008	€ / R 2009/03/16	16.05	Put	Currency Future	3,059.0000	3,177.0000	3.857	0	0	0
27/11/2008	€ / R 2009/03/16	11.20	Call	Currency Future	2,130.0000	1,933.0000	(9.249)	0	0	0
27/11/2008	€ / R 2009/03/16	11.20	Put	Currency Future	77.0000	67.0000	(12.987)	0	0	0
27/11/2008	€ / R 2009/03/16	16.75	Put	Currency Future	3,693.0000	3,818.0000	3.385	0	0	0
27/11/2008	€ / R 2009/03/16	15.20	Call	Currency Future	357.0000	267.0000	(25.210)	0	0	0
27/11/2008	€ / R 2009/03/16	16.75	Call	Currency Future	196.0000	134.0000	(31.633)	0	0	0
27/11/2008	€ / R 2009/03/16	10.40	Put	Currency Future	38.0000	33.0000	(13.158)	0	0	0
27/11/2008	€ / R 2009/03/16	13.50	Call	Currency Future	712.0000	557.0000	(21.770)	0	0	0
27/11/2008	€ / R 2009/03/16	15.95	Call	Currency Future	272.0000	200.0000	(26.471)	0	0	0
27/11/2008	€ / R 2009/03/16	10.40	Call	Currency Future	2,892.0000	2,698.0000	(6.708)	0	0	0
27/11/2008	€ / R 2009/03/16	13.50	Put	Currency Future	959.0000	991.0000	3.337	0	0	0
27/11/2008	€ / R 2009/03/16	15.15	Call	Currency Future	364.0000	272.0000	(25.275)	0	0	0
27/11/2008	€ / R 2009/03/16	10.20	Put	Currency Future	35.0000	29.0000	(17.143)	0	0	0
27/11/2008	€ / R 2009/03/16	16.85	Call	Currency Future	186.0000	126.0000	(32.258)	0	0	0
27/11/2008	€ / R 2009/03/16	10.20	Call	Currency Future	3,088.0000	2,895.0000	(6.250)	0	0	0
27/11/2008	€ / R 2009/03/16	16.00	Call	Currency Future	267.0000	196.0000	(26.592)	0	0	0
27/11/2008	€ / R 2009/03/16	13.65	Put	Currency Future	1,063.0000	1,102.0000	3.669	0	0	0
27/11/2008	€ / R 2009/03/16	16.85	Put	Currency Future	3,782.0000	3,910.0000	3.384	0	0	0
27/11/2008	€ / R 2009/03/16	13.65	Call	Currency Future	666.0000	518.0000	(22.222)	0	0	0
27/11/2008	€ / R 2009/03/16	14.80	Put	Currency Future	1,962.0000	2,049.0000	4.434	0	0	0
27/11/2008	€ / R 2009/03/16	16.40	Call	Currency Future	232.0000	166.0000	(28.448)	0	0	0
27/11/2008	€ / R 2009/03/16	13.20	Call	Currency Future	818.0000	648.0000	(20.782)	0	0	0

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27/11/2008	€ / R 2009/03/16	10.30	Put	Currency Future	37.0000	31.0000	(16.216)	0	0	0
27/11/2008	€ / R 2009/03/16	11.10	Call	Currency Future	2,220.0000	2,026.0000	(8.739)	0	0	0
27/11/2008	€ / R 2009/03/16	11.10	Put	Currency Future	67.0000	61.0000	(8.955)	0	0	0
27/11/2008	€ / R 2009/03/16	13.20	Put	Currency Future	765.0000	782.0000	2.222	0	0	0
27/11/2008	€ / R 2009/03/16	14.30	Call	Currency Future	505.0000	386.0000	(23.564)	0	0	0
27/11/2008	€ / R 2009/03/16	13.55	Put	Currency Future	993.0000	1,028.0000	3.525	0	0	0
27/11/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,552.0000	1,621.0000	4.446	0	0	0
27/11/2008	€ / R 2009/03/16	10.30	Call	Currency Future	2,990.0000	2,796.0000	(6.488)	0	0	0
27/11/2008	€ / R 2009/03/16	13.55	Call	Currency Future	697.0000	544.0000	(21.951)	0	0	0
27/11/2008	€ / R 2009/03/16	15.10	Put	Currency Future	2,217.0000	2,312.0000	4.285	0	0	0
27/11/2008	€ / R 2009/03/16	11.75	Call	Currency Future	1,663.0000	1,454.0000	(12.568)	0	0	0
27/11/2008	€ / R 2009/03/16	15.10	Call	Currency Future	371.0000	278.0000	(25.067)	0	0	0
27/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	140.0000	118.0000	(15.714)	0	0	0
27/11/2008	€ / R 2009/03/16	13.40	Put	Currency Future	892.0000	920.0000	3.139	0	0	0
27/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,744.0000	1,534.0000	(12.041)	0	0	0
27/11/2008	€ / R 2009/03/16	11.55	Call	Currency Future	1,827.0000	1,616.0000	(11.549)	0	0	0
27/11/2008	€ / R 2009/03/16	11.75	Put	Currency Future	160.0000	138.0000	(13.750)	0	0	0
27/11/2008	€ / R 2009/03/16	13.40	Call	Currency Future	746.0000	585.0000	(21.582)	0	0	0
27/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	183.0000	161.0000	(12.022)	0	0	0
27/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,587.0000	1,376.0000	(13.296)	0	0	0
27/11/2008	€ / R 2009/03/16	11.95	Put	Currency Future	209.0000	186.0000	(11.005)	0	0	0
27/11/2008	€ / R 2009/03/16	15.90	Call	Currency Future	277.0000	204.0000	(26.354)	0	0	0
27/11/2008	€ / R 2009/03/16	11.95	Call	Currency Future	1,512.0000	1,301.0000	(13.955)	0	0	0
27/11/2008	€ / R 2009/03/16	17.30	Put	Currency Future	4,191.0000	4,329.0000	3.293	0	0	0
27/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	315.0000	293.0000	(6.984)	0	0	0
27/11/2008	€ / R 2009/03/16	16.50	Call	Currency Future	225.0000	156.0000	(30.667)	0	0	0
27/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,268.0000	1,059.0000	(16.483)	0	0	0
27/11/2008	€ / R 2009/03/16	16.50	Put	Currency Future	3,472.0000	3,590.0000	3.399	0	0	0
27/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	171.0000	149.0000	(12.865)	0	0	0
27/11/2008	€ / R 2009/03/16	17.30	Call	Currency Future	144.0000	94.0000	(34.722)	0	0	0
27/11/2008	€ / R 2009/03/16	11.50	Call	Currency Future	1,869.0000	1,658.0000	(11.289)	0	0	0
27/11/2008	€ / R 2009/03/16	15.70	Put	Currency Future	2,744.0000	2,854.0000	4.009	0	0	0
27/11/2008	€ / R 2009/03/16	18.10	Call	Currency Future	91.0000	56.0000	(38.462)	0	0	0
27/11/2008	€ / R 2009/03/16	16.40	Put	Currency Future	3,379.0000	3,500.0000	3.581	0	0	0
27/11/2008	€ / R 2009/03/16	18.10	Put	Currency Future	4,938.0000	5,090.0000	3.078	0	0	0
27/11/2008	€ / R 2009/03/16	15.90	Put	Currency Future	2,923.0000	3,038.0000	3.934	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	€ / R 2009/03/16	11.50	Put	Currency Future	116.0000	92.0000	(20.690)	0	0	0
27/11/2008	€ / R 2009/03/16	16.70	Put	Currency Future	3,648.0000	3,772.0000	3.399	0	0	0
27/11/2008	€ / R 2009/03/16	11.60	Call	Currency Future	1,785.0000	1,574.0000	(11.821)	0	0	0
27/11/2008	€ / R 2009/03/16	10.00	Call	Currency Future	3,282.0000	3,091.0000	(5.820)	0	0	0
27/11/2008	€ / R 2009/03/16	11.60	Put	Currency Future	132.0000	109.0000	(17.424)	0	0	0
27/11/2008	€ / R 2009/03/16	10.00	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
27/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,625.0000	1,415.0000	(12.923)	0	0	0
27/11/2008	€ / R 2009/03/16	10.80	Call	Currency Future	2,500.0000	2,310.0000	(7.600)	0	0	0
27/11/2008	€ / R 2009/03/16	11.70	Put	Currency Future	149.0000	128.0000	(14.094)	0	0	0
27/11/2008	€ / R 2009/03/16	10.80	Put	Currency Future	47.0000	44.0000	(6.383)	0	0	0
27/11/2008	€ / R 2009/03/16	11.70	Call	Currency Future	1,703.0000	1,494.0000	(12.272)	0	0	0
27/11/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,204.0000	1,002.0000	(16.777)	0	0	0
27/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	236.0000	213.0000	(9.746)	0	0	0
27/11/2008	€ / R 2009/03/16	14.80	Call	Currency Future	416.0000	315.0000	(24.279)	0	0	0
27/11/2008	€ / R 2009/03/16	12.40	Put	Currency Future	351.0000	336.0000	(4.274)	0	0	0
27/11/2008	€ / R 2009/03/16	15.70	Call	Currency Future	298.0000	220.0000	(26.174)	0	0	0
27/11/2008	€ / R 2009/03/16	15.80	Put	Currency Future	2,833.0000	2,946.0000	3.989	0	0	0
27/11/2008	€ / R 2009/03/16	16.60	Call	Currency Future	213.0000	147.0000	(30.986)	0	0	0
27/11/2008	€ / R 2009/03/16	16.60	Put	Currency Future	3,560.0000	3,681.0000	3.399	0	0	0
27/11/2008	€ / R 2009/03/16	16.70	Call	Currency Future	202.0000	138.0000	(31.683)	0	0	0
27/11/2008	€ / R 2009/03/16	15.80	Call	Currency Future	287.0000	211.0000	(26.481)	0	0	0
27/11/2008	€ / R 2009/03/16	14.20	Call	Currency Future	526.0000	403.0000	(23.384)	0	0	0
27/11/2008	€ / R 2009/03/16	14.20	Put	Currency Future	1,473.0000	1,538.0000	4.413	0	0	0
27/11/2008	€ / R 2009/03/16	11.00	Call	Currency Future	2,311.0000	2,120.0000	(8.265)	0	0	0
27/11/2008	€ / R 2009/03/16	11.00	Put	Currency Future	57.0000	55.0000	(3.509)	0	0	0
27/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	988.0000	803.0000	(18.725)	0	0	0
27/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	535.0000	537.0000	0.374	0	0	0
27/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	435.0000	431.0000	(0.920)	0	0	0
27/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,088.0000	896.0000	(17.647)	0	0	0
27/11/2008	€ / R 2009/03/16	13.60	Call	Currency Future	681.0000	531.0000	(22.026)	0	0	0
27/11/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,028.0000	1,065.0000	3.599	0	0	0
27/11/2008	€ / R 2009/03/16	13.85	Call	Currency Future	610.0000	472.0000	(22.623)	0	0	0
27/11/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,207.0000	1,256.0000	4.060	0	0	0
27/11/2008	€ / R 2009/03/16	14.10	Call	Currency Future	548.0000	421.0000	(23.175)	0	0	0
27/11/2008	€ / R 2009/03/16	13.00	Call	Currency Future	898.0000	720.0000	(19.822)	0	0	0
27/11/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,395.0000	1,456.0000	4.373	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	€ / R 2009/03/16	13.00	Put	Currency Future	645.0000	654.0000	1.395	0	0	0
27/11/2008	€ / R 2009/03/16	12.85	Call	Currency Future	965.0000	781.0000	(19.067)	0	0	0
27/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,439.0000	1,229.0000	(14.593)	0	0	0
27/11/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,404.0000	1,194.0000	(14.957)	0	0	0
27/11/2008	€ / R 2009/03/16	12.85	Put	Currency Future	562.0000	565.0000	0.534	0	0	0
27/11/2008	€ / R 2009/03/16	12.10	Put	Currency Future	251.0000	228.0000	(9.163)	0	0	0
27/11/2008	€ / R 2009/03/16	12.50	Put	Currency Future	389.0000	382.0000	(1.799)	0	0	0
27/11/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,404.0000	1,194.0000	(14.957)	0	0	0
27/11/2008	€ / R 2009/03/16	12.50	Call	Currency Future	1,142.0000	947.0000	(17.075)	0	0	0
27/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	236.0000	213.0000	(9.746)	0	0	0
27/11/2008	€ / R 2009/03/16	12.10	Put	Currency Future	251.0000	228.0000	(9.163)	0	0	0
27/11/2008	€ / R 2009/03/16	13.45	Put	Currency Future	925.0000	955.0000	3.243	0	0	0
27/11/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,028.0000	1,065.0000	3.599	0	0	0
27/11/2008	€ / R 2009/03/16	13.60	Call	Currency Future	681.0000	531.0000	(22.026)	0	0	0
27/11/2008	€ / R 2009/03/16	13.45	Call	Currency Future	729.0000	571.0000	(21.674)	0	0	0
27/11/2008	€ / R 2009/03/16	13.10	Put	Currency Future	704.0000	716.0000	1.705	0	0	0
27/11/2008	€ / R 2009/03/16	13.10	Call	Currency Future	857.0000	682.0000	(20.420)	0	0	0
27/11/2008	€ / R 2009/06/12			Currency Future	13.5015	13.3092	(1.424)	0.0000	0.0000	1,000
27/11/2008	€ / R 2009/06/12	14.35	Call	Currency Future	747.0000	579.0000	(22.490)	0	0	0
27/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	776.0000	773.0000	(0.387)	0	0	0
27/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	665.0000	506.0000	(23.910)	0	0	0
27/11/2008	€ / R 2009/06/12	14.35	Put	Currency Future	1,595.0000	1,620.0000	1.567	0	0	0
27/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,763.0000	1,797.0000	1.929	0	0	0
27/11/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,111.0000	1,130.0000	1.710	0	0	0
27/11/2008	€ / R 2009/06/12	13.75	Put	Currency Future	1,211.0000	1,230.0000	1.569	0	0	0
27/11/2008	€ / R 2009/06/12	12.45	Call	Currency Future	1,578.0000	1,352.0000	(14.322)	0	0	0
27/11/2008	€ / R 2009/06/12	14.45	Call	Currency Future	713.0000	549.0000	(23.001)	0	0	0
27/11/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,013.0000	840.0000	(17.078)	0	0	0
27/11/2008	€ / R 2009/06/12	13.75	Call	Currency Future	962.0000	790.0000	(17.879)	0	0	0
27/11/2008	€ / R 2009/06/12	12.45	Put	Currency Future	527.0000	493.0000	(6.452)	0	0	0
27/11/2008	€ / R 2009/06/12	14.45	Put	Currency Future	1,661.0000	1,690.0000	1.746	0	0	0
27/11/2008	€ / R 2009/06/12	13.20	Call	Currency Future	1,162.0000	978.0000	(15.835)	0	0	0
27/11/2008	€ / R 2009/06/12	12.80	Put	Currency Future	665.0000	636.0000	(4.361)	0	0	0
27/11/2008	€ / R 2009/06/12	14.25	Put	Currency Future	1,530.0000	1,552.0000	1.438	0	0	0
27/11/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,079.0000	1,096.0000	1.576	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,366.0000	1,145.0000	(16.179)	0	0	0
27/11/2008	€ / R 2009/06/12	14.25	Call	Currency Future	782.0000	611.0000	(21.867)	0	0	0
27/11/2008	€ / R 2009/06/12	13.45	Put	Currency Future	1,016.0000	1,029.0000	1.280	0	0	0
27/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	837.0000	661.0000	(21.027)	0	0	0
27/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	583.0000	552.0000	(5.317)	0	0	0
27/11/2008	€ / R 2009/06/12	13.45	Call	Currency Future	1,068.0000	888.0000	(16.854)	0	0	0
27/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,844.0000	1,617.0000	(12.310)	0	0	0
27/11/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,031.0000	855.0000	(17.071)	0	0	0
27/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	393.0000	357.0000	(9.160)	0	0	0
27/11/2008	€ / R 2009/06/12	14.00	Call	Currency Future	875.0000	696.0000	(20.457)	0	0	0
27/11/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,313.0000	1,323.0000	0.762	0	0	0
27/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,485.0000	1,261.0000	(15.084)	0	0	0
27/11/2008	€ / R 2009/06/12	14.00	Put	Currency Future	1,373.0000	1,387.0000	1.020	0	0	0
27/11/2008	€ / R 2009/06/12	15.20	Call	Currency Future	498.0000	362.0000	(27.309)	0	0	0
27/11/2008	€ / R 2009/06/12	13.20	Put	Currency Future	861.0000	868.0000	0.813	0	0	0
27/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,338.0000	1,117.0000	(16.517)	0	0	0
27/11/2008	€ / R 2009/06/12	12.70	Call	Currency Future	1,425.0000	1,202.0000	(15.649)	0	0	0
27/11/2008	€ / R 2009/06/12	14.55	Call	Currency Future	680.0000	520.0000	(23.529)	0	0	0
27/11/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,610.0000	1,384.0000	(14.037)	0	0	0
27/11/2008	€ / R 2009/06/12	12.00	Put	Currency Future	378.0000	342.0000	(9.524)	0	0	0
27/11/2008	€ / R 2009/06/12	14.50	Call	Currency Future	697.0000	535.0000	(23.242)	0	0	0
27/11/2008	€ / R 2009/06/12	13.90	Call	Currency Future	914.0000	732.0000	(19.912)	0	0	0
27/11/2008	€ / R 2009/06/12	12.40	Put	Currency Future	508.0000	475.0000	(6.496)	0	0	0
27/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,628.0000	1,655.0000	1.658	0	0	0
27/11/2008	€ / R 2009/06/12	11.75	Put	Currency Future	309.0000	274.0000	(11.327)	0	0	0
27/11/2008	€ / R 2009/06/12	12.35	Put	Currency Future	491.0000	457.0000	(6.925)	0	0	0
27/11/2008	€ / R 2009/06/12	11.75	Call	Currency Future	2,061.0000	1,833.0000	(11.063)	0	0	0
27/11/2008	€ / R 2009/06/12	15.50	Put	Currency Future	2,427.0000	2,494.0000	2.761	0	0	0
27/11/2008	€ / R 2009/06/12	14.55	Put	Currency Future	1,729.0000	1,761.0000	1.851	0	0	0
27/11/2008	€ / R 2009/06/12	14.90	Call	Currency Future	576.0000	429.0000	(25.521)	0	0	0
27/11/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,642.0000	1,416.0000	(13.764)	0	0	0
27/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,987.0000	1,759.0000	(11.475)	0	0	0
27/11/2008	€ / R 2009/06/12	14.75	Put	Currency Future	1,868.0000	1,907.0000	2.088	0	0	0
27/11/2008	€ / R 2009/06/12	12.00	Call	Currency Future	1,880.0000	1,652.0000	(12.128)	0	0	0
27/11/2008	€ / R 2009/06/12	15.50	Call	Currency Future	428.0000	304.0000	(28.972)	0	0	0
27/11/2008	€ / R 2009/06/12	14.50	Put	Currency Future	1,695.0000	1,725.0000	1.770	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	686.0000	658.0000	(4.082)	0	0	0
27/11/2008	€ / R 2009/06/12	11.90	Call	Currency Future	1,951.0000	1,723.0000	(11.686)	0	0	0
27/11/2008	€ / R 2009/06/12	15.40	Put	Currency Future	2,349.0000	2,413.0000	2.725	0	0	0
27/11/2008	€ / R 2009/06/12	15.20	Put	Currency Future	2,196.0000	2,252.0000	2.550	0	0	0
27/11/2008	€ / R 2009/06/12	12.25	Call	Currency Future	1,708.0000	1,481.0000	(13.290)	0	0	0
27/11/2008	€ / R 2009/06/12	11.70	Call	Currency Future	2,098.0000	1,871.0000	(10.820)	0	0	0
27/11/2008	€ / R 2009/06/12	15.40	Call	Currency Future	450.0000	322.0000	(28.444)	0	0	0
27/11/2008	€ / R 2009/06/12	14.90	Put	Currency Future	1,975.0000	2,020.0000	2.278	0	0	0
27/11/2008	€ / R 2009/06/12	14.90	Put	Currency Future	1,975.0000	2,020.0000	2.278	0	0	0
27/11/2008	€ / R 2009/06/12	11.90	Put	Currency Future	349.0000	314.0000	(10.029)	0	0	0
27/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,272.0000	2,332.0000	2.641	0	0	0
27/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	474.0000	341.0000	(28.059)	0	0	0
27/11/2008	€ / R 2009/06/12	12.25	Put	Currency Future	457.0000	422.0000	(7.659)	0	0	0
27/11/2008	€ / R 2009/06/12	11.70	Put	Currency Future	296.0000	261.0000	(11.824)	0	0	0
27/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	474.0000	341.0000	(28.059)	0	0	0
27/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,272.0000	2,332.0000	2.641	0	0	0
27/11/2008	€ / R 2009/06/12	11.80	Put	Currency Future	322.0000	287.0000	(10.870)	0	0	0
27/11/2008	€ / R 2009/06/12	14.05	Call	Currency Future	856.0000	678.0000	(20.794)	0	0	0
27/11/2008	€ / R 2009/06/12	14.90	Call	Currency Future	576.0000	429.0000	(25.521)	0	0	0
27/11/2008	€ / R 2009/06/12	11.80	Call	Currency Future	2,024.0000	1,796.0000	(11.265)	0	0	0
27/11/2008	€ / R 2009/06/12	15.60	Call	Currency Future	407.0000	286.0000	(29.730)	0	0	0
27/11/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,435.0000	1,452.0000	1.185	0	0	0
27/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,515.0000	1,291.0000	(14.785)	0	0	0
27/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	336.0000	300.0000	(10.714)	0	0	0
27/11/2008	€ / R 2009/06/12	15.60	Put	Currency Future	2,506.0000	2,577.0000	2.833	0	0	0
27/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	837.0000	661.0000	(21.027)	0	0	0
27/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,903.0000	1,944.0000	2.154	0	0	0
27/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	564.0000	532.0000	(5.674)	0	0	0
27/11/2008	€ / R 2009/06/12	11.95	Call	Currency Future	1,915.0000	1,687.0000	(11.906)	0	0	0
27/11/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,435.0000	1,452.0000	1.185	0	0	0
27/11/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,309.0000	1,090.0000	(16.730)	0	0	0
27/11/2008	€ / R 2009/06/12	11.95	Put	Currency Future	363.0000	328.0000	(9.642)	0	0	0
27/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,562.0000	1,586.0000	1.536	0	0	0
27/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,810.0000	1,582.0000	(12.597)	0	0	0
27/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	925.0000	931.0000	0.649	0	0	0
27/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	408.0000	373.0000	(8.578)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	€ / R 2009/06/12	14.95	Call	Currency Future	562.0000	417.0000	(25.801)	0	0	0
27/11/2008	€ / R 2009/06/12	13.25	Put	Currency Future	892.0000	900.0000	0.897	0	0	0
27/11/2008	€ / R 2009/06/12	12.90	Put	Currency Future	708.0000	681.0000	(3.814)	0	0	0
27/11/2008	€ / R 2009/06/12	13.15	Put	Currency Future	830.0000	836.0000	0.723	0	0	0
27/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	604.0000	454.0000	(24.834)	0	0	0
27/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	603.0000	572.0000	(5.141)	0	0	0
27/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	583.0000	552.0000	(5.317)	0	0	0
27/11/2008	€ / R 2009/06/12	14.85	Put	Currency Future	1,939.0000	1,982.0000	2.218	0	0	0
27/11/2008	€ / R 2009/06/12	13.15	Call	Currency Future	1,181.0000	996.0000	(15.665)	0	0	0
27/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,455.0000	1,231.0000	(15.395)	0	0	0
27/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,485.0000	1,261.0000	(15.084)	0	0	0
27/11/2008	€ / R 2009/06/12	14.85	Call	Currency Future	590.0000	441.0000	(25.254)	0	0	0
27/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	764.0000	595.0000	(22.120)	0	0	0
27/11/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,227.0000	1,032.0000	(15.892)	0	0	0
27/11/2008	€ / R 2009/06/12	14.95	Put	Currency Future	2,011.0000	2,058.0000	2.337	0	0	0
27/11/2008	€ / R 2009/06/12	15.05	Call	Currency Future	536.0000	394.0000	(26.493)	0	0	0
27/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,126.0000	940.0000	(16.519)	0	0	0
27/11/2008	€ / R 2009/06/12	12.50	Put	Currency Future	545.0000	512.0000	(6.055)	0	0	0
27/11/2008	€ / R 2009/06/12	15.05	Put	Currency Future	2,084.0000	2,135.0000	2.447	0	0	0
27/11/2008	€ / R 2009/06/12	12.95	Call	Currency Future	1,282.0000	1,070.0000	(16.537)	0	0	0
27/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,515.0000	1,291.0000	(14.785)	0	0	0
27/11/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,079.0000	1,096.0000	1.576	0	0	0
27/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	564.0000	532.0000	(5.674)	0	0	0
27/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	946.0000	770.0000	(18.605)	0	0	0
27/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	603.0000	572.0000	(5.141)	0	0	0
27/11/2008	€ / R 2009/06/12	12.50	Call	Currency Future	1,547.0000	1,321.0000	(14.609)	0	0	0
27/11/2008	€ / R 2009/06/12	14.75	Call	Currency Future	619.0000	466.0000	(24.717)	0	0	0
27/11/2008	€ / R 2009/06/12	14.65	Put	Currency Future	1,798.0000	1,834.0000	2.002	0	0	0
27/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,244.0000	1,261.0000	1.367	0	0	0
27/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,455.0000	1,231.0000	(15.395)	0	0	0
27/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	730.0000	564.0000	(22.740)	0	0	0
27/11/2008	€ / R 2009/06/12	14.70	Put	Currency Future	1,832.0000	1,870.0000	2.074	0	0	0
27/11/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,087.0000	905.0000	(16.743)	0	0	0
27/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	776.0000	773.0000	(0.387)	0	0	0
27/11/2008	€ / R 2009/06/12	12.20	Call	Currency Future	1,742.0000	1,514.0000	(13.088)	0	0	0
27/11/2008	€ / R 2009/06/12	12.70	Put	Currency Future	623.0000	593.0000	(4.815)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	€ / R 2009/06/12	14.70	Call	Currency Future	634.0000	479.0000	(24.448)	0	0	0
27/11/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,111.0000	1,130.0000	1.710	0	0	0
27/11/2008	€ / R 2009/06/12	12.95	Put	Currency Future	730.0000	711.0000	(2.603)	0	0	0
27/11/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,013.0000	840.0000	(17.078)	0	0	0
27/11/2008	€ / R 2009/06/12	12.15	Put	Currency Future	424.0000	389.0000	(8.255)	0	0	0
27/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	393.0000	357.0000	(9.160)	0	0	0
27/11/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,201.0000	1,014.0000	(15.570)	0	0	0
27/11/2008	€ / R 2009/06/12	13.10	Put	Currency Future	799.0000	805.0000	0.751	0	0	0
27/11/2008	€ / R 2009/06/12	14.20	Call	Currency Future	800.0000	627.0000	(21.625)	0	0	0
27/11/2008	€ / R 2009/06/12	13.40	Put	Currency Future	985.0000	996.0000	1.117	0	0	0
27/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,987.0000	1,759.0000	(11.475)	0	0	0
27/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	336.0000	300.0000	(10.714)	0	0	0
27/11/2008	€ / R 2009/06/12	14.20	Put	Currency Future	1,498.0000	1,518.0000	1.335	0	0	0
27/11/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,031.0000	855.0000	(17.071)	0	0	0
27/11/2008	€ / R 2009/06/12	11.65	Put	Currency Future	284.0000	249.0000	(12.324)	0	0	0
27/11/2008	€ / R 2009/06/12	14.65	Call	Currency Future	649.0000	493.0000	(24.037)	0	0	0
27/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	925.0000	931.0000	0.649	0	0	0
27/11/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,404.0000	1,419.0000	1.068	0	0	0
27/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,126.0000	940.0000	(16.519)	0	0	0
27/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,775.0000	1,548.0000	(12.789)	0	0	0
27/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,338.0000	1,117.0000	(16.517)	0	0	0
27/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	686.0000	658.0000	(4.082)	0	0	0
27/11/2008	€ / R 2009/06/12	11.65	Call	Currency Future	2,136.0000	1,909.0000	(10.627)	0	0	0
27/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,844.0000	1,617.0000	(12.310)	0	0	0
27/11/2008	€ / R 2009/06/12	13.25	Call	Currency Future	1,144.0000	959.0000	(16.171)	0	0	0
27/11/2008	€ / R 2009/06/12	14.05	Call	Currency Future	856.0000	678.0000	(20.794)	0	0	0
27/11/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,404.0000	1,419.0000	1.068	0	0	0
27/11/2008	€ / R 2009/06/12	14.15	Put	Currency Future	1,466.0000	1,485.0000	1.296	0	0	0
27/11/2008	€ / R 2009/06/12	14.15	Call	Currency Future	818.0000	644.0000	(21.271)	0	0	0
27/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	946.0000	770.0000	(18.605)	0	0	0
27/11/2008	€ / R 2009/06/12	14.15	Put	Currency Future	1,466.0000	1,485.0000	1.296	0	0	0
27/11/2008	€ / R 2009/06/12	13.65	Call	Currency Future	996.0000	824.0000	(17.269)	0	0	0
27/11/2008	€ / R 2009/06/12	14.15	Call	Currency Future	818.0000	644.0000	(21.271)	0	0	0
27/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,244.0000	1,261.0000	1.367	0	0	0
27/11/2008	€ / R 2009/06/12	13.65	Put	Currency Future	1,144.0000	1,165.0000	1.836	0	0	0
27/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,810.0000	1,582.0000	(12.597)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	€ / R 2009/06/12	13.65	Put	Currency Future	1,144.0000	1,165.0000	1.836	0	0	0
27/11/2008	€ / R 2009/06/12	13.90	Call	Currency Future	914.0000	732.0000	(19.912)	0	0	0
27/11/2008	€ / R 2009/06/12	13.65	Call	Currency Future	996.0000	824.0000	(17.269)	0	0	0
27/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	408.0000	373.0000	(8.578)	0	0	0
27/11/2008	€ / R 2009/06/12	13.95	Put	Currency Future	1,343.0000	1,355.0000	0.894	0	0	0
27/11/2008	€ / R 2009/06/12	12.15	Put	Currency Future	424.0000	389.0000	(8.255)	0	0	0
27/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,775.0000	1,548.0000	(12.789)	0	0	0
27/11/2008	€ / R 2009/06/12	13.40	Put	Currency Future	985.0000	996.0000	1.117	0	0	0
27/11/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,087.0000	905.0000	(16.743)	0	0	0
27/11/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,313.0000	1,323.0000	0.762	0	0	0
27/11/2008	€ / R 2009/06/12	13.95	Call	Currency Future	894.0000	714.0000	(20.134)	0	0	0
27/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	604.0000	454.0000	(24.834)	0	0	0
27/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,903.0000	1,944.0000	2.154	0	0	0
27/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	764.0000	595.0000	(22.120)	0	0	0
27/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,562.0000	1,586.0000	1.536	0	0	0
27/11/2008	€ / R 2009/06/12	15.00	Call	Currency Future	549.0000	405.0000	(26.230)	0	0	0
27/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	730.0000	564.0000	(22.740)	0	0	0
27/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	665.0000	506.0000	(23.910)	0	0	0
27/11/2008	€ / R 2009/06/12	12.20	Put	Currency Future	440.0000	405.0000	(7.955)	0	0	0
27/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,763.0000	1,797.0000	1.929	0	0	0
27/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,628.0000	1,655.0000	1.658	0	0	0
27/11/2008	€ / R 2009/06/12	15.10	Call	Currency Future	523.0000	383.0000	(26.769)	0	0	0
27/11/2008	€ / R 2009/06/12	15.10	Put	Currency Future	2,121.0000	2,174.0000	2.499	0	0	0
27/11/2008	€ / R 2009/06/12	15.00	Put	Currency Future	2,047.0000	2,096.0000	2.394	0	0	0
27/11/2008	€ / R 2009/06/12	12.30	Put	Currency Future	473.0000	439.0000	(7.188)	0	0	0
27/11/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,675.0000	1,448.0000	(13.552)	0	0	0
27/11/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,610.0000	1,384.0000	(14.037)	0	0	0
27/11/2008	€ / R 2009/06/12	12.40	Put	Currency Future	508.0000	475.0000	(6.496)	0	0	0
27/11/2008	€ / R 2009/06/12	13.00	Put	Currency Future	753.0000	741.0000	(1.594)	0	0	0
27/11/2008	€ / R 2009/06/12	12.80	Put	Currency Future	665.0000	636.0000	(4.361)	0	0	0
27/11/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,309.0000	1,090.0000	(16.730)	0	0	0
27/11/2008	€ / R 2009/06/12	12.90	Put	Currency Future	708.0000	681.0000	(3.814)	0	0	0
27/11/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,366.0000	1,145.0000	(16.179)	0	0	0
27/11/2008	€ / R 2009/06/12	13.00	Call	Currency Future	1,254.0000	1,051.0000	(16.188)	0	0	0
27/11/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,227.0000	1,032.0000	(15.892)	0	0	0
27/11/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,642.0000	1,416.0000	(13.764)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	€ / R	2009/06/12	12.35	Put	Currency Future	491.0000	457.0000	(6.925)	0	0	0
27/11/2008	€ / R	2009/06/12	13.10	Put	Currency Future	799.0000	805.0000	0.751	0	0	0
27/11/2008	€ / R	2009/06/12	13.10	Call	Currency Future	1,201.0000	1,014.0000	(15.570)	0	0	0
27/11/2008	€ / R	2009/06/12	12.75	Put	Currency Future	644.0000	614.0000	(4.658)	0	0	0
27/11/2008	€ / R	2009/06/12	12.75	Call	Currency Future	1,395.0000	1,173.0000	(15.914)	0	0	0
27/11/2008	€ / R	2009/06/12	12.30	Put	Currency Future	473.0000	439.0000	(7.188)	0	0	0
27/11/2008	€ / R	2009/06/12	12.30	Call	Currency Future	1,675.0000	1,448.0000	(13.552)	0	0	0
27/11/2008	€ / R	2009/06/12	13.70	Call	Currency Future	979.0000	809.0000	(17.365)	0	0	0
27/11/2008	€ / R	2009/06/12	13.50	Put	Currency Future	1,047.0000	1,062.0000	1.433	0	0	0
27/11/2008	€ / R	2009/06/12	13.70	Put	Currency Future	1,177.0000	1,200.0000	1.954	0	0	0
27/11/2008	€ / R	2009/06/12	13.35	Put	Currency Future	955.0000	963.0000	0.838	0	0	0
27/11/2008	€ / R	2009/06/12	13.85	Call	Currency Future	930.0000	751.0000	(19.247)	0	0	0
27/11/2008	€ / R	2009/06/12	13.50	Call	Currency Future	1,049.0000	871.0000	(16.969)	0	0	0
27/11/2008	€ / R	2009/06/12	13.35	Call	Currency Future	1,106.0000	922.0000	(16.637)	0	0	0
27/11/2008	€ / R	2009/06/12	13.85	Put	Currency Future	1,278.0000	1,292.0000	1.095	0	0	0
27/11/2008	ALBI	2009/02/05			Index Future	290.6680	289.8680	(0.275)	0.0000	0.0000	607
27/11/2008	ALBI	2009/05/07			Index Future	298.9010	298.0820	(0.274)	0.0000	0.0000	0
27/11/2008	ALBI	2009/08/06			Index Future	303.5730	302.6080	(0.318)	0.0000	0.0000	0
27/11/2008	CRD1	2009/02/05			Index Future	121.9390	121.8110	(0.105)	0.0000	0.0000	0
27/11/2008	CRD1	2009/05/07			Index Future	125.4400	125.3100	(0.104)	0.0000	0.0000	0
27/11/2008	CRD1	2009/08/06			Index Future	128.8360	128.7030	(0.103)	0.0000	0.0000	2
27/11/2008	GOVI	2009/02/05			jGovi	292.3615	291.6290	(0.251)	0.0000	0.0000	509
27/11/2008	GOVI	2009/05/07			jGovi	300.7575	300.0050	(0.250)	0.0000	0.0000	0
27/11/2008	GOVI	2009/08/06			jGovi	308.8990	308.1300	(0.249)	0.0000	0.0000	0
27/11/2008	ILBI	2009/02/05			Index Future	339.6270	339.6270	-	0.0000	0.0000	1

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	ILBI	2009/05/07			Index Future	349.3920	349.3920	-	0.0000	0.0000	0
27/11/2008	J153	2010/08/31			jSwap	9.5640	9.5540	(0.105)	0.0000	0.0000	0
27/11/2008	J157	2015/09/15			jSwap	8.5160	8.5840	0.798	0.0000	0.0000	0
27/11/2008	J186	2026/12/21			jSwap	7.8670	7.9330	0.839	0.0000	0.0000	0
27/11/2008	J201	2014/12/22			jSwap	8.7240	8.7890	0.745	0.0000	0.0000	0
27/11/2008	J203	2017/09/15			jSwap	8.4470	8.5360	1.054	0.0000	0.0000	0
27/11/2008	J204	2018/12/21			jSwap	8.5440	8.6010	0.667	0.0000	0.0000	0
27/11/2008	J207	2020/01/15			jSwap	8.4440	8.4850	0.486	0.0000	0.0000	0
27/11/2008	JBAR	2005/12/21			jBar	12.0750	12.0750	-	0.0000	0.0000	0
27/11/2008	JFRA	2009/02/05			jFra	11.0160	10.9810	(0.318)	0.0000	0.0000	0
27/11/2008	JFRA	2009/05/07			jFra	9.3150	9.3050	(0.107)	0.0000	0.0000	0
27/11/2008	JFRA	2009/08/06			jFra	8.3570	8.3420	(0.179)	0.0000	0.0000	0
27/11/2008	JFRA	2009/11/05			jFra	7.7640	7.7700	0.077	0.0000	0.0000	0
27/11/2008	JN02	2009/02/05			jNote	8.4760	8.4750	(0.012)	0.0000	0.0000	0
27/11/2008	JN02	2009/05/07			jNote	8.0430	8.0560	0.162	0.0000	0.0000	0
27/11/2008	JN02	2009/08/06			jNote	7.8440	7.8700	0.331	0.0000	0.0000	0
27/11/2008	JN05	2009/02/05			jNote	8.1670	8.2280	0.747	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
27/11/2008	JN05	2009/05/07			jNote	7.9880	8.0580	0.876	0.0000	0.0000	0
27/11/2008	JN05	2009/08/06			jNote	7.9090	7.9890	1.012	0.0000	0.0000	0
27/11/2008	JN10	2009/02/05			jNote	8.1020	8.1620	0.741	0.0000	0.0000	0
27/11/2008	JN10	2009/05/07			jNote	7.9840	8.0440	0.752	0.0000	0.0000	0
27/11/2008	JN10	2009/08/06			jNote	7.9170	7.9820	0.821	0.0000	0.0000	0
27/11/2008	JROD	2008/11/28			jRod	11.8000	11.8000	-	0.0000	0.0000	0
27/11/2008	JROD	2008/12/31			jRod	11.8870	11.8760	(0.093)	0.0000	0.0000	0
27/11/2008	JROD	2009/01/30			jRod	12.0260	12.0070	(0.158)	0.0000	0.0000	0
27/11/2008	JROD	2009/02/27			jRod	11.9360	11.9340	(0.017)	0.0000	0.0000	0
27/11/2008	JROD	2009/03/31			jRod	11.8660	11.8910	0.211	0.0000	0.0000	0
27/11/2008	JROD	2009/04/30			jRod	11.6980	11.7610	0.539	0.0000	0.0000	0
27/11/2008	JROD	2009/05/29			jRod	11.5810	11.6490	0.587	0.0000	0.0000	0
27/11/2008	JROD	2009/06/30			jRod	11.3840	11.4770	0.817	0.0000	0.0000	0
27/11/2008	OTH1	2009/02/05			Index Future	280.6970	279.6300	(0.380)	0.0000	0.0000	0
27/11/2008	OTH1	2009/05/07			Index Future	288.7580	287.6620	(0.380)	0.0000	0.0000	0
27/11/2008	OTH1	2009/08/06			Index Future	296.5750	295.4530	(0.378)	0.0000	0.0000	3
27/11/2008	R153	2009/02/05			Bond Future	7.8090	7.8140	0.064	0.0000	0.0000	4,514
27/11/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	3,241.0000	3,234.0000	(0.216)	0	0	0
27/11/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	7.0000	7.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	R153	2009/05/07			Bond Future	7.1730	7.1790	0.084	0.0000	0.0000	0
27/11/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	492.0000	490.0000	(0.407)	0	0	0
27/11/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	3,118.0000	3,109.0000	(0.289)	0	0	0
27/11/2008	R153	2009/08/06			Bond Future	6.5980	6.6030	0.076	0.0000	0.0000	0
27/11/2008	R153	2009/08/06	10.00	Call	Option on Bond Future	4,316.0000	4,309.0000	(0.162)	0	0	0
27/11/2008	R153	2009/08/06	10.00	Put	Option on Bond Future	834.0000	833.0000	(0.120)	0	0	0
27/11/2008	R153	2009/08/06	9.75	Call	Option on Bond Future	4,134.0000	4,128.0000	(0.145)	0	0	0
27/11/2008	R153	2009/08/06	9.75	Put	Option on Bond Future	902.0000	901.0000	(0.111)	0	0	0
27/11/2008	R157	2009/02/05			Bond Future	8.0450	8.0880	0.534	0.0000	0.0000	7,050
27/11/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	1,230.0000	1,284.0000	4.390	0	0	0
27/11/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	5,306.0000	5,105.0000	(3.788)	0	0	600
27/11/2008	R157	2009/02/05	8.25	Call	Option on Bond Future	3,443.0000	3,279.0000	(4.763)	0	0	850
27/11/2008	R157	2009/02/05	8.25	Put	Option on Bond Future	2,240.0000	2,329.0000	3.973	0	0	0
27/11/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	626.0000	655.0000	4.633	0	0	850
27/11/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	11,088.0000	10,843.0000	(2.210)	0	0	0
27/11/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	197.0000	207.0000	5.076	0	0	0
27/11/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	7,488.0000	7,264.0000	(2.991)	0	0	0
27/11/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	434.0000	454.0000	4.608	0	0	0
27/11/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	8,659.0000	8,426.0000	(2.691)	0	0	600
27/11/2008	R157	2009/05/07			Bond Future	7.8940	7.9400	0.583	0.0000	0.0000	1,624
27/11/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	1,763.0000	1,823.0000	3.403	0	0	0
27/11/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	7,930.0000	7,725.0000	(2.585)	0	0	0
27/11/2008	R157	2009/08/06			Bond Future	7.8020	7.8500	0.615	0.0000	0.0000	5,000
27/11/2008	R157	2009/08/06	9.25	Put	Option on Bond Future	177.0000	195.0000	10.169	0	0	0
27/11/2008	R157	2009/08/06	9.25	Call	Option on Bond Future	7,937.0000	7,687.0000	(3.150)	0	0	0
27/11/2008	R186	2009/02/05			Bond Future	8.0260	8.0880	0.772	0.0000	0.0000	2,830
27/11/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/11/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	12,442.0000	11,762.0000	(5.465)	0	0	0
27/11/2008	R186	2009/05/07			Bond Future	7.9340	7.9970	0.794	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
27/11/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	11,002.0000	10,311.0000	(6.281)	0	0	0
27/11/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	4.0000	7.0000	75.000	0	0	0
27/11/2008	R186	2009/08/06			Bond Future	7.8770	7.9420	0.825	0.0000	0.0000	2,500
27/11/2008	R186	2009/08/06	9.00	Call	Option on Bond Future	11,559.0000	10,853.0000	(6.108)	0	0	0
27/11/2008	R186	2009/08/06	9.00	Put	Option on Bond Future	18.0000	26.0000	44.444	0	0	0
27/11/2008	R196	2009/02/05			Bond Future	11.9170	11.9080	(0.076)	0.0000	0.0000	0
27/11/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	889.0000	883.0000	(0.675)	0	0	0
27/11/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	949.0000	942.0000	(0.738)	0	0	0
27/11/2008	R196	2009/05/07			Bond Future	11.0130	11.0060	(0.064)	0.0000	0.0000	0
27/11/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	144.0000	142.0000	(1.389)	0	0	0
27/11/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	140.0000	140.0000	-	0	0	0
27/11/2008	R201	2009/02/05			Bond Future	8.0600	8.1040	0.546	0.0000	0.0000	2
27/11/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
27/11/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	5,405.0000	5,200.0000	(3.793)	0	0	0
27/11/2008	R201	2009/05/07			Bond Future	7.8750	7.9210	0.584	0.0000	0.0000	0
27/11/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	6,117.0000	5,915.0000	(3.302)	0	0	0
27/11/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	57.0000	65.0000	14.035	0	0	0
27/11/2008	R201	2009/08/06			Bond Future	7.7540	7.8020	0.619	0.0000	0.0000	0
27/11/2008	R201	2009/08/06	9.25	Call	Option on Bond Future	6,504.0000	6,305.0000	(3.060)	0	0	0
27/11/2008	R201	2009/08/06	9.25	Put	Option on Bond Future	125.0000	139.0000	11.200	0	0	0
27/11/2008	R203	2009/02/05			Bond Future	8.1010	8.1440	0.531	0.0000	0.0000	0
27/11/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	6,751.0000	6,488.0000	(3.896)	0	0	0
27/11/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
27/11/2008	R203	2009/05/07			Bond Future	7.9660	8.0100	0.552	0.0000	0.0000	0
27/11/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	6,090.0000	5,832.0000	(4.236)	0	0	0
27/11/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	46.0000	55.0000	19.565	0	0	0
27/11/2008	R203	2009/08/06			Bond Future	7.8790	7.9250	0.584	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
27/11/2008	R203	2009/08/06	9.25	Call	Option on Bond Future	7,855.0000	7,589.0000	(3.386)	0	0	0
27/11/2008	R203	2009/08/06	9.25	Put	Option on Bond Future	54.0000	62.0000	14.815	0	0	0
27/11/2008	R204	2009/02/05			Bond Future	8.1120	8.1540	0.518	0.0000	0.0000	9
27/11/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/11/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	7,225.0000	6,945.0000	(3.875)	0	0	0
27/11/2008	R204	2009/05/07			Bond Future	7.9910	8.0350	0.551	0.0000	0.0000	0
27/11/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	35.0000	42.0000	20.000	0	0	0
27/11/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	6,439.0000	6,156.0000	(4.395)	0	0	0
27/11/2008	R204	2009/08/06			Bond Future	7.9160	7.9620	0.581	0.0000	0.0000	0
27/11/2008	R204	2009/08/06	9.25	Put	Option on Bond Future	31.0000	37.0000	19.355	0	0	0
27/11/2008	R204	2009/08/06	9.25	Call	Option on Bond Future	8,297.0000	8,003.0000	(3.543)	0	0	0
27/11/2008	R206	2009/02/05			Bond Future	8.0370	8.0820	0.560	0.0000	0.0000	1,730
27/11/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	10.0000	12.0000	20.000	0	0	0
27/11/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	4,664.0000	4,489.0000	(3.752)	0	0	0
27/11/2008	R206	2009/05/07			Bond Future	7.8310	7.8780	0.600	0.0000	0.0000	0
27/11/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	144.0000	159.0000	10.417	0	0	0
27/11/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	4,495.0000	4,331.0000	(3.648)	0	0	0
27/11/2008	R206	2009/08/06			Bond Future	7.6900	7.7390	0.637	0.0000	0.0000	0
27/11/2008	R206	2009/08/06	9.25	Call	Option on Bond Future	5,696.0000	5,530.0000	(2.914)	0	0	0
27/11/2008	R206	2009/08/06	9.25	Put	Option on Bond Future	158.0000	172.0000	8.861	0	0	0
27/11/2008	R207	2009/02/05			Bond Future	8.0990	8.1510	0.642	0.0000	0.0000	0
27/11/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	7,494.0000	7,137.0000	(4.764)	0	0	0
27/11/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/11/2008	R207	2009/05/07			Bond Future	7.9900	8.0440	0.676	0.0000	0.0000	0
27/11/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	19.0000	26.0000	36.842	0	0	0
27/11/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	6,621.0000	6,258.0000	(5.483)	0	0	0
27/11/2008	R207	2009/08/06			Bond Future	7.9220	7.9780	0.707	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
27/11/2008	R207	2009/08/06	9.25	Call	Option on Bond Future	8,507.0000	8,133.0000	(4.396)	0	0	0
27/11/2008	R207	2009/08/06	9.25	Put	Option on Bond Future	17.0000	22.0000	29.412	0	0	0
27/11/2008	R208	2009/02/05			Bond Future	8.0780	8.1540	0.941	0.0000	0.0000	0
27/11/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	4,628.0000	4,096.0000	(11.495)	0	0	0
27/11/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	7.0000	13.0000	85.714	0	0	0
27/11/2008	R208	2009/05/07			Bond Future	7.9690	8.0480	0.991	0.0000	0.0000	0
27/11/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	42.0000	64.0000	52.381	0	0	0
27/11/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	5,386.0000	4,848.0000	(9.989)	0	0	0
27/11/2008	R208	2009/08/06			Bond Future	7.9140	7.9950	1.024	0.0000	0.0000	0
27/11/2008	R208	2009/08/06	9.25	Put	Option on Bond Future	11.0000	16.0000	45.455	0	0	0
27/11/2008	R208	2009/08/06	9.25	Call	Option on Bond Future	8,855.0000	8,290.0000	(6.381)	0	0	0
27/11/2008	R209	2009/02/05			Bond Future	7.6700	7.7420	0.939	0.0000	0.0000	5,545
27/11/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	11,642.0000	10,936.0000	(6.064)	0	0	0
27/11/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/11/2008	R209	2009/05/07			Bond Future	7.5930	7.6660	0.961	0.0000	0.0000	0
27/11/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	12,390.0000	11,665.0000	(5.851)	0	0	0
27/11/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/11/2008	R209	2009/08/06			Bond Future	7.5430	7.6170	0.981	0.0000	0.0000	0
27/11/2008	R209	2009/08/06	8.75	Call	Option on Bond Future	10,898.0000	10,159.0000	(6.781)	0	0	0
27/11/2008	R209	2009/08/06	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
27/11/2008	TRT1	2009/02/05			Index Future	288.6030	287.8720	(0.253)	0.0000	0.0000	0
27/11/2008	TRT1	2009/05/07			Index Future	296.8910	296.1410	(0.253)	0.0000	0.0000	0
27/11/2008	TRT1	2009/08/06			Index Future	304.9280	304.1610	(0.252)	0.0000	0.0000	100
27/11/2008	ZAAD	2008/12/12			Currency Future	6.4797	6.4942	0.224	6.6800	6.4500	5,414
27/11/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	323.0000	299.0000	(7.430)	0	0	0
27/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0

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27/11/2008	ZAAD 2008/12/12	7.60	Put	Currency Future	1,125.0000	1,109.0000	(1.422)	0	0	0
27/11/2008	ZAAD 2008/12/12	6.20	Call	Currency Future	336.0000	338.0000	0.595	0	0	0
27/11/2008	ZAAD 2008/12/12	7.20	Put	Currency Future	744.0000	724.0000	(2.688)	0	0	0
27/11/2008	ZAAD 2008/12/12	6.90	Put	Currency Future	486.0000	463.0000	(4.733)	0	0	0
27/11/2008	ZAAD 2008/12/12	6.70	Call	Currency Future	103.0000	93.0000	(9.709)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.90	Put	Currency Future	1,422.0000	1,406.0000	(1.125)	0	0	0
27/11/2008	ZAAD 2008/12/12	6.30	Call	Currency Future	267.0000	265.0000	(0.749)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.10	Put	Currency Future	654.0000	633.0000	(3.211)	0	0	0
27/11/2008	ZAAD 2008/12/12	6.70	Call	Currency Future	103.0000	93.0000	(9.709)	0	0	0
27/11/2008	ZAAD 2008/12/12	6.50	Put	Currency Future	185.0000	162.0000	(12.432)	0	0	0
27/11/2008	ZAAD 2008/12/12	6.20	Put	Currency Future	57.0000	43.0000	(24.561)	0	0	0
27/11/2008	ZAAD 2008/12/12	6.30	Put	Currency Future	87.0000	71.0000	(18.391)	0	0	0
27/11/2008	ZAAD 2008/12/12	6.70	Put	Currency Future	323.0000	299.0000	(7.430)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.30	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
27/11/2008	ZAAD 2008/12/12	6.40	Call	Currency Future	210.0000	204.0000	(2.857)	0	0	0
27/11/2008	ZAAD 2008/12/12	6.80	Put	Currency Future	402.0000	379.0000	(5.721)	0	0	0
27/11/2008	ZAAD 2008/12/12	6.60	Put	Currency Future	250.0000	226.0000	(9.600)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.30	Put	Currency Future	837.0000	818.0000	(2.270)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.10	Call	Currency Future	34.0000	28.0000	(17.647)	0	0	0
27/11/2008	ZAAD 2008/12/12	6.05	Call	Currency Future	456.0000	463.0000	1.535	0	0	0
27/11/2008	ZAAD 2008/12/12	6.65	Call	Currency Future	116.0000	106.0000	(8.621)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.75	Put	Currency Future	1,273.0000	1,257.0000	(1.257)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.70	Put	Currency Future	1,223.0000	1,208.0000	(1.226)	0	0	0
27/11/2008	ZAAD 2008/12/12	5.80	Call	Currency Future	685.0000	697.0000	1.752	0	0	0
27/11/2008	ZAAD 2008/12/12	6.05	Put	Currency Future	27.0000	19.0000	(29.630)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/11/2008	ZAAD 2008/12/12	6.90	Put	Currency Future	486.0000	463.0000	(4.733)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.45	Put	Currency Future	979.0000	962.0000	(1.736)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.30	Put	Currency Future	837.0000	818.0000	(2.270)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.40	Put	Currency Future	931.0000	914.0000	(1.826)	0	0	0
27/11/2008	ZAAD 2008/12/12	5.90	Call	Currency Future	591.0000	601.0000	1.692	0	0	0
27/11/2008	ZAAD 2008/12/12	6.40	Put	Currency Future	130.0000	109.0000	(16.154)	0	0	0
27/11/2008	ZAAD 2008/12/12	6.60	Call	Currency Future	130.0000	120.0000	(7.692)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.55	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
27/11/2008	ZAAD 2008/12/12	6.90	Call	Currency Future	66.0000	57.0000	(13.636)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.45	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0

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27/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
27/11/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
27/11/2008	ZAAD	2008/12/12	5.90	Put	Currency Future	11.0000	7.0000	(36.364)	0	0	0
27/11/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	217.0000	193.0000	(11.060)	0	0	0
27/11/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	82.0000	73.0000	(10.976)	0	0	0
27/11/2008	ZAAD	2008/12/12	7.50	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
27/11/2008	ZAAD	2008/12/12	7.65	Put	Currency Future	1,174.0000	1,158.0000	(1.363)	0	0	0
27/11/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	87.0000	71.0000	(18.391)	0	0	0
27/11/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	217.0000	193.0000	(11.060)	0	0	0
27/11/2008	ZAAD	2008/12/12	8.00	Put	Currency Future	1,521.0000	1,506.0000	(0.986)	0	0	0
27/11/2008	ZAAD	2008/12/12	5.80	Put	Currency Future	6.0000	3.0000	(50.000)	0	0	0
27/11/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	146.0000	137.0000	(6.164)	0	0	0
27/11/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	979.0000	962.0000	(1.736)	0	0	0
27/11/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	48.0000	40.0000	(16.667)	0	0	0
27/11/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	931.0000	914.0000	(1.826)	0	0	0
27/11/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	66.0000	57.0000	(13.636)	0	0	0
27/11/2008	ZAAD	2008/12/12	7.50	Put	Currency Future	1,028.0000	1,011.0000	(1.654)	0	0	0
27/11/2008	ZAAD	2008/12/12	7.65	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
27/11/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	568.0000	546.0000	(3.873)	0	0	0
27/11/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,223.0000	1,208.0000	(1.226)	0	0	0
27/11/2008	ZAAD	2008/12/12	6.00	Put	Currency Future	20.0000	14.0000	(30.000)	0	0	0
27/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	1,076.0000	1,060.0000	(1.487)	0	0	0
27/11/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	267.0000	265.0000	(0.749)	0	0	0
27/11/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	146.0000	137.0000	(6.164)	0	0	0
27/11/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	56.0000	48.0000	(14.286)	0	0	0
27/11/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	82.0000	73.0000	(10.976)	0	0	0
27/11/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
27/11/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	73.0000	65.0000	(10.959)	0	0	0
27/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	116.0000	106.0000	(8.621)	0	0	0
27/11/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	402.0000	379.0000	(5.721)	0	0	0
27/11/2008	ZAAD	2008/12/12	8.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/11/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	444.0000	420.0000	(5.405)	0	0	0
27/11/2008	ZAAD	2008/12/12	7.60	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
27/11/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	165.0000	156.0000	(5.455)	0	0	0
27/11/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	ZAAD 2008/12/12	7.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/11/2008	ZAAD 2008/12/12	6.65	Put	Currency Future	286.0000	262.0000	(8.392)	0	0	0
27/11/2008	ZAAD 2008/12/12	6.40	Call	Currency Future	210.0000	204.0000	(2.857)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.55	Put	Currency Future	1,076.0000	1,060.0000	(1.487)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.35	Put	Currency Future	884.0000	866.0000	(2.036)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.70	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/11/2008	ZAAD 2008/12/12	6.20	Call	Currency Future	336.0000	338.0000	0.595	0	0	0
27/11/2008	ZAAD 2008/12/12	6.65	Put	Currency Future	286.0000	262.0000	(8.392)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.55	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.25	Put	Currency Future	790.0000	771.0000	(2.405)	0	0	0
27/11/2008	ZAAD 2008/12/12	6.40	Put	Currency Future	130.0000	109.0000	(16.154)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.25	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.80	Put	Currency Future	1,322.0000	1,307.0000	(1.135)	0	0	0
27/11/2008	ZAAD 2008/12/12	6.25	Put	Currency Future	71.0000	56.0000	(21.127)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.45	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.15	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/11/2008	ZAAD 2008/12/12	6.25	Call	Currency Future	300.0000	300.0000	-	0	0	0
27/11/2008	ZAAD 2008/12/12	6.10	Call	Currency Future	414.0000	419.0000	1.208	0	0	0
27/11/2008	ZAAD 2008/12/12	6.95	Put	Currency Future	526.0000	504.0000	(4.183)	0	0	0
27/11/2008	ZAAD 2008/12/12	6.10	Put	Currency Future	35.0000	25.0000	(28.571)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.15	Put	Currency Future	699.0000	679.0000	(2.861)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.05	Put	Currency Future	611.0000	589.0000	(3.601)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.15	Put	Currency Future	699.0000	679.0000	(2.861)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.05	Call	Currency Future	40.0000	33.0000	(17.500)	0	0	0
27/11/2008	ZAAD 2008/12/12	7.15	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0
27/11/2008	ZAAD 2008/12/12	6.20	Put	Currency Future	57.0000	43.0000	(24.561)	0	0	0
27/11/2008	ZAAD 2008/12/12	5.85	Call	Currency Future	638.0000	649.0000	1.724	0	0	0
27/11/2008	ZAAD 2008/12/12	6.00	Call	Currency Future	500.0000	508.0000	1.600	0	0	0
27/11/2008	ZAAD 2008/12/12	6.05	Call	Currency Future	456.0000	463.0000	1.535	0	0	0
27/11/2008	ZAAD 2008/12/12	5.75	Call	Currency Future	734.0000	746.0000	1.635	0	0	0
27/11/2008	ZAAD 2008/12/12	6.35	Call	Currency Future	237.0000	233.0000	(1.688)	0	0	0
27/11/2008	ZAAD 2008/12/12	6.05	Put	Currency Future	27.0000	19.0000	(29.630)	0	0	0
27/11/2008	ZAAD 2008/12/12	6.15	Put	Currency Future	45.0000	33.0000	(26.667)	0	0	0
27/11/2008	ZAAD 2008/12/12	6.45	Call	Currency Future	186.0000	179.0000	(3.763)	0	0	0
27/11/2008	ZAAD 2008/12/12	6.15	Call	Currency Future	374.0000	377.0000	0.802	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	545.0000	554.0000	1.651	0	0	0
27/11/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	107.0000	89.0000	(16.822)	0	0	0
27/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	15.0000	10.0000	(33.333)	0	0	0
27/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,422.0000	1,406.0000	(1.125)	0	0	0
27/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	15.0000	10.0000	(33.333)	0	0	0
27/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	374.0000	377.0000	0.802	0	0	0
27/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	545.0000	554.0000	1.651	0	0	0
27/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	156.0000	134.0000	(14.103)	0	0	0
27/11/2008	ZAAD	2008/12/12	5.75	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
27/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
27/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	526.0000	504.0000	(4.183)	0	0	0
27/11/2008	ZAAD	2008/12/12	5.85	Put	Currency Future	8.0000	5.0000	(37.500)	0	0	0
27/11/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	362.0000	338.0000	(6.630)	0	0	0
27/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	156.0000	134.0000	(14.103)	0	0	0
27/11/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	92.0000	82.0000	(10.870)	0	0	0
27/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	56.0000	48.0000	(14.286)	0	0	0
27/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	744.0000	724.0000	(2.688)	0	0	0
27/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	45.0000	33.0000	(26.667)	0	0	0
27/11/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	186.0000	179.0000	(3.763)	0	0	0
27/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	611.0000	589.0000	(3.601)	0	0	0
27/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	40.0000	33.0000	(17.500)	0	0	0
27/11/2008	ZAAD	2009/03/16			Currency Future	6.5916	6.6085	0.256	6.5700	6.5700	2,136
27/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	153.0000	144.0000	(5.882)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	416.0000	389.0000	(6.490)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	518.0000	491.0000	(5.212)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	357.0000	347.0000	(2.801)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	483.0000	456.0000	(5.590)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	244.0000	234.0000	(4.098)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	449.0000	422.0000	(6.013)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	384.0000	357.0000	(7.031)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	809.0000	782.0000	(3.337)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	592.0000	565.0000	(4.561)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,383.0000	1,359.0000	(1.735)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	923.0000	896.0000	(2.925)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	271.0000	261.0000	(3.690)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	702.0000	675.0000	(3.846)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	340.0000	330.0000	(2.941)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	962.0000	935.0000	(2.807)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.55	Call	Currency Future	124.0000	115.0000	(7.258)	0	0	0
27/11/2008	ZAAD	2009/03/16	8.00	Call	Currency Future	64.0000	57.0000	(10.938)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	702.0000	703.0000	0.142	0	0	0
27/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	310.0000	300.0000	(3.226)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	413.0000	403.0000	(2.421)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	375.0000	366.0000	(2.400)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	201.0000	191.0000	(4.975)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.45	Put	Currency Future	1,001.0000	975.0000	(2.597)	0	0	0
27/11/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	87.0000	73.0000	(16.092)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	153.0000	134.0000	(12.418)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	325.0000	315.0000	(3.077)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.65	Put	Currency Future	1,166.0000	1,141.0000	(2.144)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	74.0000	67.0000	(9.459)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.55	Put	Currency Future	1,083.0000	1,057.0000	(2.401)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.80	Put	Currency Future	1,295.0000	1,270.0000	(1.931)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	702.0000	675.0000	(3.846)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.45	Call	Currency Future	143.0000	134.0000	(6.294)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	321.0000	294.0000	(8.411)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	283.0000	273.0000	(3.534)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.80	Call	Currency Future	86.0000	79.0000	(8.140)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	153.0000	134.0000	(12.418)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	595.0000	593.0000	(0.336)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	629.0000	603.0000	(4.134)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.65	Call	Currency Future	108.0000	99.0000	(8.333)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	416.0000	389.0000	(6.490)	0	0	0
27/11/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	779.0000	782.0000	0.385	0	0	0
27/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	357.0000	347.0000	(2.801)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	629.0000	603.0000	(4.134)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	340.0000	330.0000	(2.941)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	393.0000	384.0000	(2.290)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.05	Call	Currency Future	665.0000	665.0000	-	0	0	0
27/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	310.0000	300.0000	(3.226)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	668.0000	641.0000	(4.042)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	263.0000	238.0000	(9.506)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	111.0000	94.0000	(15.315)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.05	Put	Currency Future	124.0000	107.0000	(13.710)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	518.0000	491.0000	(5.212)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	244.0000	234.0000	(4.098)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	352.0000	325.0000	(7.670)	0	0	0
27/11/2008	ZAAD	2009/03/16	5.95	Call	Currency Future	740.0000	742.0000	0.270	0	0	0
27/11/2008	ZAAD	2009/03/16	7.60	Call	Currency Future	116.0000	107.0000	(7.759)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	292.0000	266.0000	(8.904)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	170.0000	150.0000	(11.765)	0	0	0
27/11/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	98.0000	83.0000	(15.306)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	433.0000	424.0000	(2.079)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	201.0000	191.0000	(4.975)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	562.0000	558.0000	(0.712)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	455.0000	447.0000	(1.758)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	74.0000	67.0000	(9.459)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	449.0000	422.0000	(6.013)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,383.0000	1,359.0000	(1.735)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	138.0000	120.0000	(13.043)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	229.0000	219.0000	(4.367)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	809.0000	782.0000	(3.337)	0	0	0
27/11/2008	ZAAD	2009/03/16	8.00	Put	Currency Future	1,472.0000	1,449.0000	(1.563)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.70	Call	Currency Future	100.0000	92.0000	(8.000)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	630.0000	628.0000	(0.317)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.70	Put	Currency Future	1,209.0000	1,183.0000	(2.151)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	188.0000	178.0000	(5.319)	0	0	0
27/11/2008	ZAAD	2009/03/16	8.10	Call	Currency Future	55.0000	48.0000	(12.727)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.75	Call	Currency Future	93.0000	85.0000	(8.602)	0	0	0
27/11/2008	ZAAD	2009/03/16	8.20	Call	Currency Future	47.0000	41.0000	(12.766)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.60	Put	Currency Future	1,124.0000	1,099.0000	(2.224)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	737.0000	710.0000	(3.664)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	846.0000	820.0000	(3.073)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	773.0000	746.0000	(3.493)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	176.0000	166.0000	(5.682)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	153.0000	144.0000	(5.882)	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
27/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	393.0000	384.0000	(2.290)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.50	Put	Currency Future	1,042.0000	1,016.0000	(2.495)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	237.0000	213.0000	(10.127)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	271.0000	261.0000	(3.690)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.50	Call	Currency Future	133.0000	124.0000	(6.767)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	214.0000	204.0000	(4.673)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	479.0000	472.0000	(1.461)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	555.0000	528.0000	(4.865)	0	0	0
27/11/2008	ZAAD	2009/03/16	8.10	Put	Currency Future	1,563.0000	1,540.0000	(1.472)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	296.0000	286.0000	(3.378)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	884.0000	858.0000	(2.941)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	352.0000	325.0000	(7.670)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	595.0000	593.0000	(0.336)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.95	Put	Currency Future	1,427.0000	1,403.0000	(1.682)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.75	Put	Currency Future	1,251.0000	1,227.0000	(1.918)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	884.0000	858.0000	(2.941)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	962.0000	935.0000	(2.807)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.85	Call	Currency Future	80.0000	73.0000	(8.750)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	592.0000	565.0000	(4.561)	0	0	0
27/11/2008	ZAAD	2009/03/16	8.05	Call	Currency Future	59.0000	53.0000	(10.169)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	504.0000	498.0000	(1.190)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	433.0000	424.0000	(2.079)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.85	Put	Currency Future	1,339.0000	1,314.0000	(1.867)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	191.0000	169.0000	(11.518)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	259.0000	250.0000	(3.475)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	283.0000	273.0000	(3.534)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	292.0000	266.0000	(8.904)	0	0	0
27/11/2008	ZAAD	2009/03/16	8.20	Put	Currency Future	1,655.0000	1,632.0000	(1.390)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	164.0000	155.0000	(5.488)	0	0	0
27/11/2008	ZAAD	2009/03/16	8.05	Put	Currency Future	1,517.0000	1,494.0000	(1.516)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	176.0000	166.0000	(5.682)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.95	Call	Currency Future	69.0000	62.0000	(10.145)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	213.0000	190.0000	(10.798)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	532.0000	528.0000	(0.752)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	214.0000	204.0000	(4.673)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	455.0000	447.0000	(1.758)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	263.0000	238.0000	(9.506)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	170.0000	150.0000	(11.765)	0	0	0
27/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	773.0000	746.0000	(3.493)	0	0	0
27/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	562.0000	558.0000	(0.712)	0	0	0
27/11/2008	ZAAD	2009/06/12			Currency Future	6.7004	6.7148	0.215	0.0000	0.0000	600
27/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	122.0000	112.0000	(8.197)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	242.0000	230.0000	(4.959)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	340.0000	311.0000	(8.529)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	401.0000	387.0000	(3.491)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.60	Put	Currency Future	431.0000	401.0000	(6.961)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	758.0000	749.0000	(1.187)	0	0	0
27/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,622.0000	1,597.0000	(1.541)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,092.0000	1,065.0000	(2.473)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	590.0000	576.0000	(2.373)	0	0	0
27/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	122.0000	112.0000	(8.197)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	827.0000	819.0000	(0.967)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	807.0000	780.0000	(3.346)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	208.0000	184.0000	(11.538)	0	0	0
27/11/2008	ZAAD	2009/06/12	8.30	Put	Currency Future	1,709.0000	1,685.0000	(1.404)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	176.0000	154.0000	(12.500)	0	0	0
27/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,622.0000	1,597.0000	(1.541)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	296.0000	282.0000	(4.730)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	758.0000	749.0000	(1.187)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	700.0000	672.0000	(4.000)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	358.0000	344.0000	(3.911)	0	0	0
27/11/2008	ZAAD	2009/06/12	8.10	Put	Currency Future	1,536.0000	1,511.0000	(1.628)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	569.0000	554.0000	(2.636)	0	0	0
27/11/2008	ZAAD	2009/06/12	8.10	Call	Currency Future	136.0000	126.0000	(7.353)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	262.0000	235.0000	(10.305)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	737.0000	709.0000	(3.799)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	460.0000	446.0000	(3.043)	0	0	0
27/11/2008	ZAAD	2009/06/12	8.30	Call	Currency Future	110.0000	100.0000	(9.091)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	477.0000	463.0000	(2.935)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	628.0000	600.0000	(4.459)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	387.0000	374.0000	(3.359)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	169.0000	157.0000	(7.101)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	287.0000	259.0000	(9.756)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	664.0000	636.0000	(4.217)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	945.0000	917.0000	(2.963)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	560.0000	531.0000	(5.179)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	242.0000	230.0000	(4.959)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	268.0000	255.0000	(4.851)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	494.0000	465.0000	(5.870)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.65	Put	Currency Future	1,169.0000	1,142.0000	(2.310)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	1,018.0000	990.0000	(2.750)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	243.0000	217.0000	(10.700)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	429.0000	415.0000	(3.263)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	495.0000	480.0000	(3.030)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,092.0000	1,065.0000	(2.473)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	527.0000	498.0000	(5.503)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	637.0000	624.0000	(2.041)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	414.0000	400.0000	(3.382)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,287.0000	1,261.0000	(2.020)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.65	Call	Currency Future	219.0000	206.0000	(5.936)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	726.0000	715.0000	(1.515)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,369.0000	1,342.0000	(1.972)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	560.0000	531.0000	(5.179)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	208.0000	196.0000	(5.769)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	444.0000	430.0000	(3.153)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	460.0000	446.0000	(3.043)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,208.0000	1,181.0000	(2.235)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	325.0000	312.0000	(4.000)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	663.0000	650.0000	(1.961)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	664.0000	636.0000	(4.217)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	494.0000	465.0000	(5.870)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	613.0000	599.0000	(2.284)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	774.0000	747.0000	(3.488)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	188.0000	176.0000	(6.383)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	208.0000	184.0000	(11.538)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	414.0000	400.0000	(3.382)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	375.0000	362.0000	(3.467)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	532.0000	516.0000	(3.008)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	875.0000	847.0000	(3.200)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.60	Call	Currency Future	231.0000	218.0000	(5.628)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	225.0000	200.0000	(11.111)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	841.0000	813.0000	(3.329)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	594.0000	565.0000	(4.882)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	910.0000	882.0000	(3.077)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.60	Put	Currency Future	1,130.0000	1,103.0000	(2.389)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	462.0000	433.0000	(6.277)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	310.0000	297.0000	(4.194)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	726.0000	715.0000	(1.515)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	513.0000	498.0000	(2.924)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	192.0000	168.0000	(12.500)	0	0	0
27/11/2008	ZAAD	2009/06/12	8.00	Call	Currency Future	152.0000	141.0000	(7.237)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	312.0000	284.0000	(8.974)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	694.0000	682.0000	(1.729)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	792.0000	783.0000	(1.136)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,369.0000	1,342.0000	(1.972)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	169.0000	157.0000	(7.101)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	613.0000	599.0000	(2.284)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	862.0000	855.0000	(0.812)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	341.0000	328.0000	(3.812)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,287.0000	1,261.0000	(2.020)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	312.0000	284.0000	(8.974)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	162.0000	140.0000	(13.580)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	495.0000	480.0000	(3.030)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	188.0000	176.0000	(6.383)	0	0	0
27/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	225.0000	200.0000	(11.111)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	310.0000	297.0000	(4.194)	0	0	0
27/11/2008	ZAAD	2009/06/12	8.00	Put	Currency Future	1,452.0000	1,426.0000	(1.791)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	841.0000	813.0000	(3.329)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	208.0000	196.0000	(5.769)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	387.0000	374.0000	(3.359)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	341.0000	328.0000	(3.812)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,208.0000	1,181.0000	(2.235)	0	0	0
27/11/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	910.0000	882.0000	(3.077)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/11/2008	ZAAD 2009/06/12	6.65	Call	Currency Future	513.0000	498.0000	(2.924)	0	0	0
27/11/2008	ZAAD 2009/06/12	7.40	Put	Currency Future	981.0000	953.0000	(2.854)	0	0	0
27/11/2008	ZAAD 2009/06/12	6.85	Call	Currency Future	444.0000	430.0000	(3.153)	0	0	0
27/11/2008	ZAAD 2009/06/12	6.55	Put	Currency Future	400.0000	370.0000	(7.500)	0	0	0
27/11/2008	ZAAD 2009/06/12	7.40	Call	Currency Future	281.0000	268.0000	(4.626)	0	0	0
27/11/2008	ZAAD 2009/06/12	6.65	Put	Currency Future	462.0000	433.0000	(6.277)	0	0	0
27/11/2008	ZAAD 2009/06/12	7.05	Put	Currency Future	737.0000	709.0000	(3.799)	0	0	0
27/11/2008	ZAAD 2009/06/12	7.40	Call	Currency Future	281.0000	268.0000	(4.626)	0	0	0
27/11/2008	ZAAD 2009/06/12	7.50	Call	Currency Future	255.0000	242.0000	(5.098)	0	0	0
27/11/2008	ZAAD 2009/06/12	6.85	Put	Currency Future	594.0000	565.0000	(4.882)	0	0	0
27/11/2008	ZAAD 2009/06/12	7.50	Put	Currency Future	1,055.0000	1,027.0000	(2.654)	0	0	0
27/11/2008	ZAAD 2009/06/12	6.55	Call	Currency Future	550.0000	534.0000	(2.909)	0	0	0
27/11/2008	ZAAD 2009/06/12	7.40	Put	Currency Future	981.0000	953.0000	(2.854)	0	0	0
27/11/2008	ZAAD 2009/06/12	7.15	Put	Currency Future	807.0000	780.0000	(3.346)	0	0	0
27/11/2008	ZAAD 2009/06/12	6.45	Put	Currency Future	340.0000	311.0000	(8.529)	0	0	0
27/11/2008	ZAAD 2009/06/12	7.15	Call	Currency Future	358.0000	344.0000	(3.911)	0	0	0
27/11/2008	ZAAD 2009/06/12	6.45	Call	Currency Future	590.0000	576.0000	(2.373)	0	0	0
27/11/2008	ZAAD 2009/06/12	6.50	Put	Currency Future	369.0000	339.0000	(8.130)	0	0	0
27/11/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	429.0000	415.0000	(3.263)	0	0	0
27/11/2008	ZAAD 2009/06/12	6.30	Call	Currency Future	663.0000	650.0000	(1.961)	0	0	0
27/11/2008	ZAAD 2009/06/12	6.30	Put	Currency Future	262.0000	235.0000	(10.305)	0	0	0
27/11/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	628.0000	600.0000	(4.459)	0	0	0

Grand Total:

353,444