



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 10/10/2008

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
10/10/2008	\$ / R 2008/12/12			Currency Future	9.2038	9.4928	3.140	9.5900	9.3000	275,822
10/10/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	36.0000	24.0000	(33.333)	0	0	0
10/10/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	549.0000	400.0000	(27.140)	0	0	0
10/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	1,151.0000	1,424.0000	23.719	0	0	0
10/10/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	1,240.0000	1,517.0000	22.339	0	0	0
10/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	1,331.0000	1,611.0000	21.037	0	0	0
10/10/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	353.0000	493.0000	39.660	0	0	0
10/10/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	425.0000	297.0000	(30.118)	0	0	0
10/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	47.0000	31.0000	(34.043)	0	0	0
10/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	76.0000	51.0000	(32.895)	0	0	0
10/10/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	120.0000	79.0000	(34.167)	0	0	0
10/10/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	68.0000	45.0000	(33.824)	0	0	0
10/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	149.0000	98.0000	(34.228)	0	0	0
10/10/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	429.0000	590.0000	37.529	0	0	0
10/10/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	314.0000	213.0000	(32.166)	0	0	0
10/10/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	221.0000	146.0000	(33.937)	0	0	0
10/10/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	824.0000	1,072.0000	30.097	0	0	0
10/10/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	625.0000	839.0000	34.240	0	0	0
10/10/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	340.0000	232.0000	(31.765)	0	0	0
10/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	980.0000	1,244.0000	26.939	0	0	0
10/10/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	518.0000	706.0000	36.293	0	0	0
10/10/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	1,022.0000	1,288.0000	26.027	0	0	0
10/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,064.0000	1,333.0000	25.282	0	0	0
10/10/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	95.0000	64.0000	(32.632)	0	0	0
10/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	60.0000	40.0000	(33.333)	0	0	0
10/10/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	494.0000	675.0000	36.640	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	47.0000	31.0000	(34.043)	0	0	0
10/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	28.0000	18.0000	(35.714)	0	0	0
10/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	1,151.0000	1,424.0000	23.719	0	0	0
10/10/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	687.0000	912.0000	32.751	0	0	0
10/10/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	53.0000	35.0000	(33.962)	0	0	0
10/10/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	183.0000	119.0000	(34.973)	0	0	0
10/10/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	788.0000	1,031.0000	30.838	0	0	0
10/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,064.0000	1,333.0000	25.282	0	0	0
10/10/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	687.0000	912.0000	32.751	0	0	0
10/10/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	85.0000	57.0000	(32.941)	0	0	0
10/10/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	134.0000	88.0000	(34.328)	0	0	0
10/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	76.0000	51.0000	(32.895)	0	0	0
10/10/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	183.0000	119.0000	(34.973)	0	0	0
10/10/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	719.0000	951.0000	32.267	0	0	0
10/10/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	265.0000	177.0000	(33.208)	0	0	0
10/10/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	939.0000	1,200.0000	27.796	0	0	0
10/10/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	1,107.0000	1,378.0000	24.481	0	0	0
10/10/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	625.0000	839.0000	34.240	0	0	0
10/10/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	861.0000	1,114.0000	29.384	0	0	0
10/10/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	1,195.0000	1,470.0000	23.013	0	0	0
10/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	980.0000	1,244.0000	26.939	0	0	0
10/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	149.0000	98.0000	(34.228)	0	0	0
10/10/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	41.0000	27.0000	(34.146)	0	0	0
10/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	28.0000	18.0000	(35.714)	0	0	0
10/10/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	596.0000	804.0000	34.899	0	0	20,000
10/10/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	1,286.0000	1,563.0000	21.540	0	0	0
10/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	753.0000	991.0000	31.607	0	0	0
10/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	1,331.0000	1,611.0000	21.037	0	0	0
10/10/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	221.0000	146.0000	(33.937)	0	0	0
10/10/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	243.0000	161.0000	(33.745)	0	0	0
10/10/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	32.0000	21.0000	(34.375)	0	0	0
10/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	60.0000	40.0000	(33.333)	0	0	0
10/10/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	21.0000	13.0000	(38.095)	0	0	0
10/10/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	107.0000	71.0000	(33.645)	0	0	0
10/10/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	165.0000	108.0000	(34.545)	0	0	0
10/10/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	1,424.0000	1,706.0000	19.803	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	569.0000	770.0000	35.325	0	0	0
10/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	753.0000	991.0000	31.607	0	0	0
10/10/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	899.0000	1,157.0000	28.699	0	0	20
10/10/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	291.0000	411.0000	41.237	0	0	0
10/10/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	1,519.0000	1,803.0000	18.697	0	0	0
10/10/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	687.0000	518.0000	(24.600)	0	0	0
10/10/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	200.0000	284.0000	42.000	0	0	0
10/10/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	241.0000	341.0000	41.494	0	0	0
10/10/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	996.0000	791.0000	(20.582)	0	0	0
10/10/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	471.0000	645.0000	36.943	0	0	0
10/10/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	24.0000	15.0000	(37.500)	0	0	0
10/10/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	485.0000	346.0000	(28.660)	0	0	0
10/10/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	1,378.0000	1,658.0000	20.319	0	0	0
10/10/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	389.0000	539.0000	38.560	0	0	0
10/10/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	429.0000	590.0000	37.529	0	0	0
10/10/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	367.0000	252.0000	(31.335)	0	0	0
10/10/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	425.0000	297.0000	(30.118)	0	0	0
10/10/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	15.0000	10.0000	(33.333)	0	0	0
10/10/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	156.0000	236.0000	51.282	0	0	0
10/10/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	837.0000	648.0000	(22.581)	0	0	0
10/10/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	899.0000	1,157.0000	28.699	0	0	0
10/10/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	837.0000	648.0000	(22.581)	0	0	0
10/10/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	1,152.0000	943.0000	(18.142)	0	0	0
10/10/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	549.0000	400.0000	(27.140)	0	0	0
10/10/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	241.0000	341.0000	41.494	0	0	0
10/10/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	353.0000	493.0000	39.660	0	0	0
10/10/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	95.0000	64.0000	(32.632)	0	0	0
10/10/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	449.0000	617.0000	37.416	0	0	0
10/10/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	655.0000	875.0000	33.588	0	0	0
10/10/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	201.0000	132.0000	(34.328)	0	0	0
10/10/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	409.0000	564.0000	37.897	0	0	0
10/10/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	596.0000	804.0000	34.899	0	0	0
10/10/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	543.0000	737.0000	35.727	0	0	0
10/10/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	289.0000	194.0000	(32.872)	0	0	0
10/10/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	243.0000	161.0000	(33.745)	0	0	0
10/10/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	455.0000	321.0000	(29.451)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	517.0000	373.0000	(27.853)	0	0	0
10/10/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	371.0000	516.0000	39.084	0	0	0
10/10/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	583.0000	429.0000	(26.415)	0	0	0
10/10/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	337.0000	472.0000	40.059	0	0	0
10/10/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	396.0000	274.0000	(30.808)	0	0	0
10/10/2008	\$ / R 2009/03/16			Currency Future	9.3982	9.6930	3.137	9.7500	9.3900	31,417
10/10/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	557.0000	718.0000	28.905	0	0	0
10/10/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,025.0000	1,271.0000	24.000	0	0	0
10/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	189.0000	155.0000	(17.989)	0	0	0
10/10/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	715.0000	909.0000	27.133	0	0	0
10/10/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	1,238.0000	1,498.0000	21.002	0	0	0
10/10/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	634.0000	511.0000	(19.401)	0	0	0
10/10/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	517.0000	416.0000	(19.536)	0	0	0
10/10/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	632.0000	804.0000	27.215	0	0	0
10/10/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	330.0000	272.0000	(17.576)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	177.0000	145.0000	(18.079)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	897.0000	1,131.0000	26.087	0	0	0
10/10/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	928.0000	1,165.0000	25.539	0	0	0
10/10/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	1,275.0000	1,538.0000	20.627	0	0	0
10/10/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	277.0000	228.0000	(17.690)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	349.0000	288.0000	(17.479)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	1,094.0000	1,344.0000	22.852	0	0	0
10/10/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	165.0000	135.0000	(18.182)	0	0	0
10/10/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	759.0000	625.0000	(17.655)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	143.0000	117.0000	(18.182)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	1,164.0000	1,420.0000	21.993	0	0	0
10/10/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	245.0000	201.0000	(17.959)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	1,313.0000	1,578.0000	20.183	0	0	0
10/10/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,059.0000	1,307.0000	23.418	0	0	0
10/10/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	1,094.0000	1,344.0000	22.852	0	0	0
10/10/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	1,472.0000	1,743.0000	18.410	0	0	0
10/10/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	261.0000	214.0000	(18.008)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	1,391.0000	1,660.0000	19.339	0	0	0
10/10/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	216.0000	177.0000	(18.056)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	123.0000	100.0000	(18.699)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	261.0000	214.0000	(18.008)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	1,238.0000	1,498.0000	21.002	0	0	0
10/10/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	960.0000	1,200.0000	25.000	0	0	0
10/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	189.0000	155.0000	(17.989)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	203.0000	166.0000	(18.227)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	1,164.0000	1,420.0000	21.993	0	0	0
10/10/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	330.0000	272.0000	(17.576)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	133.0000	108.0000	(18.797)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	312.0000	257.0000	(17.628)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	1,352.0000	1,619.0000	19.749	0	0	0
10/10/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	154.0000	126.0000	(18.182)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	231.0000	189.0000	(18.182)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	992.0000	1,235.0000	24.496	0	0	0
10/10/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	1,129.0000	1,382.0000	22.409	0	0	0
10/10/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	294.0000	242.0000	(17.687)	0	0	0
10/10/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	674.0000	851.0000	26.261	0	0	0
10/10/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	866.0000	1,097.0000	26.674	0	0	0
10/10/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	1,431.0000	1,701.0000	18.868	0	0	0
10/10/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	576.0000	458.0000	(20.486)	0	0	0
10/10/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	760.0000	969.0000	27.500	0	0	0
10/10/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,059.0000	1,307.0000	23.418	0	0	0
10/10/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	216.0000	177.0000	(18.056)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	1,201.0000	1,459.0000	21.482	0	0	0
10/10/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	897.0000	1,131.0000	26.087	0	0	0
10/10/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	114.0000	93.0000	(18.421)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	349.0000	288.0000	(17.479)	0	0	0
10/10/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	97.0000	79.0000	(18.557)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	837.0000	1,064.0000	27.121	0	0	0
10/10/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	760.0000	969.0000	27.500	0	0	0
10/10/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	388.0000	321.0000	(17.268)	0	0	0
10/10/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	461.0000	376.0000	(18.438)	0	0	0
10/10/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	715.0000	909.0000	27.133	0	0	0
10/10/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	1,024.0000	873.0000	(14.746)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	1,472.0000	1,743.0000	18.410	0	0	0
10/10/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	422.0000	566.0000	34.123	0	0	0
10/10/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	1,512.0000	1,786.0000	18.122	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	123.0000	100.0000	(18.699)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	245.0000	201.0000	(17.959)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	368.0000	304.0000	(17.391)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	143.0000	117.0000	(18.182)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,025.0000	1,271.0000	24.000	0	0	0
10/10/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	277.0000	228.0000	(17.690)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	866.0000	1,097.0000	26.674	0	0	0
10/10/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	576.0000	458.0000	(20.486)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	1,391.0000	1,660.0000	19.339	0	0	0
10/10/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	368.0000	304.0000	(17.391)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	928.0000	1,165.0000	25.539	0	0	0
10/10/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	524.0000	677.0000	29.198	0	0	0
10/10/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	826.0000	684.0000	(17.191)	0	0	0
10/10/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	492.0000	637.0000	29.472	0	0	0
10/10/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	958.0000	807.0000	(15.762)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	294.0000	242.0000	(17.687)	0	0	0
10/10/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	456.0000	600.0000	31.579	0	0	0
10/10/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	992.0000	1,235.0000	24.496	0	0	0
10/10/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	894.0000	744.0000	(16.779)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	154.0000	126.0000	(18.182)	0	0	0
10/10/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	674.0000	851.0000	26.261	0	0	0
10/10/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	133.0000	108.0000	(18.797)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	1,431.0000	1,701.0000	18.868	0	0	0
10/10/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	1,596.0000	1,872.0000	17.293	0	0	0
10/10/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	1,352.0000	1,619.0000	19.749	0	0	0
10/10/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	517.0000	416.0000	(19.536)	0	0	0
10/10/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	461.0000	376.0000	(18.438)	0	0	0
10/10/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	594.0000	759.0000	27.778	0	0	0
10/10/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	634.0000	511.0000	(19.401)	0	0	0
10/10/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	632.0000	804.0000	27.215	0	0	0
10/10/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	409.0000	339.0000	(17.115)	0	0	0
10/10/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	1,275.0000	1,538.0000	20.627	0	0	0
10/10/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	177.0000	145.0000	(18.079)	0	0	0
10/10/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	557.0000	718.0000	28.905	0	0	0
10/10/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	759.0000	625.0000	(17.655)	0	0	0
10/10/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	808.0000	1,032.0000	27.723	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	826.0000	684.0000	(17.191)	0	0	0
10/10/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	524.0000	677.0000	29.198	0	0	0
10/10/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	695.0000	566.0000	(18.561)	0	0	0
10/10/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	492.0000	637.0000	29.472	0	0	0
10/10/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	894.0000	744.0000	(16.779)	0	0	0
10/10/2008	\$ / R 2009/06/12			Currency Future	9.5816	9.8841	3.157	9.7800	9.7800	2,355
10/10/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	1,302.0000	1,550.0000	19.048	0	0	0
10/10/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	353.0000	294.0000	(16.714)	0	0	0
10/10/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	1,171.0000	1,409.0000	20.325	0	0	0
10/10/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	274.0000	226.0000	(17.518)	0	0	0
10/10/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	389.0000	325.0000	(16.452)	0	0	0
10/10/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	1,019.0000	1,244.0000	22.080	0	0	0
10/10/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	851.0000	1,035.0000	21.622	0	0	0
10/10/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	963.0000	1,182.0000	22.741	0	0	0
10/10/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	1,235.0000	1,478.0000	19.676	0	0	0
10/10/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	488.0000	410.0000	(15.984)	0	0	0
10/10/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	788.0000	652.0000	(17.259)	0	0	0
10/10/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	531.0000	448.0000	(15.631)	0	0	0
10/10/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,078.0000	1,308.0000	21.336	0	0	0
10/10/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	304.0000	252.0000	(17.105)	0	0	0
10/10/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	696.0000	855.0000	22.845	0	0	0
10/10/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	408.0000	341.0000	(16.422)	0	0	0
10/10/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	246.0000	202.0000	(17.886)	0	0	0
10/10/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	915.0000	771.0000	(15.738)	0	0	0
10/10/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	1,477.0000	1,737.0000	17.603	0	0	0
10/10/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	770.0000	937.0000	21.688	0	0	0
10/10/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	1,336.0000	1,586.0000	18.713	0	0	0
10/10/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	670.0000	551.0000	(17.761)	0	0	0
10/10/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	1,268.0000	1,514.0000	19.401	0	0	0
10/10/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	220.0000	180.0000	(18.182)	0	0	0
10/10/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	336.0000	280.0000	(16.667)	0	0	0
10/10/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	1,551.0000	1,815.0000	17.021	0	0	0
10/10/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	1,139.0000	1,375.0000	20.720	0	0	0
10/10/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	447.0000	374.0000	(16.331)	0	0	0
10/10/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	1,405.0000	1,660.0000	18.149	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	1,268.0000	1,514.0000	19.401	0	0	0
10/10/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	371.0000	309.0000	(16.712)	0	0	0
10/10/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	336.0000	280.0000	(16.667)	0	0	0
10/10/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	810.0000	980.0000	20.988	0	0	0
10/10/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	447.0000	374.0000	(16.331)	0	0	0
10/10/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	728.0000	596.0000	(18.132)	0	0	0
10/10/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	320.0000	266.0000	(16.875)	0	0	0
10/10/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,078.0000	1,308.0000	21.336	0	0	0
10/10/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	1,203.0000	1,443.0000	19.950	0	0	0
10/10/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	1,336.0000	1,586.0000	18.713	0	0	0
10/10/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	304.0000	252.0000	(17.105)	0	0	0
10/10/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	554.0000	467.0000	(15.704)	0	0	0
10/10/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	353.0000	294.0000	(16.714)	0	0	0
10/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	260.0000	214.0000	(17.692)	0	0	0
10/10/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	851.0000	711.0000	(16.451)	0	0	0
10/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	1,109.0000	1,341.0000	20.920	0	0	0
10/10/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	427.0000	357.0000	(16.393)	0	0	0
10/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	1,441.0000	1,698.0000	17.835	0	0	0
10/10/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	207.0000	170.0000	(17.874)	0	0	0
10/10/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	1,589.0000	1,854.0000	16.677	0	0	0
10/10/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	732.0000	895.0000	22.268	0	0	0
10/10/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	1,405.0000	1,660.0000	18.149	0	0	0
10/10/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	274.0000	226.0000	(17.518)	0	0	0
10/10/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	195.0000	160.0000	(17.949)	0	0	0
10/10/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	173.0000	142.0000	(17.919)	0	0	0
10/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	260.0000	214.0000	(17.692)	0	0	0
10/10/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	935.0000	1,152.0000	23.209	0	0	0
10/10/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	1,370.0000	1,623.0000	18.467	0	0	0
10/10/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	554.0000	467.0000	(15.704)	0	0	0
10/10/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	289.0000	239.0000	(17.301)	0	0	0
10/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	1,441.0000	1,698.0000	17.835	0	0	0
10/10/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	232.0000	191.0000	(17.672)	0	0	0
10/10/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	1,514.0000	1,775.0000	17.239	0	0	0
10/10/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	732.0000	895.0000	22.268	0	0	0
10/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	1,109.0000	1,341.0000	20.920	0	0	0
10/10/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	1,627.0000	1,894.0000	16.411	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	\$ / R	2009/06/12	8.90	Put	Currency Future	427.0000	357.0000	(16.393)	0	0	0
10/10/2008	\$ / R	2009/06/12	9.90	Call	Currency Future	663.0000	815.0000	22.926	0	0	0
10/10/2008	\$ / R	2009/06/12	9.00	Put	Currency Future	467.0000	392.0000	(16.060)	0	0	0
10/10/2008	\$ / R	2009/06/12	8.05	Call	Currency Future	1,705.0000	1,976.0000	15.894	0	0	0
10/10/2008	\$ / R	2009/06/12	9.00	Call	Currency Future	1,049.0000	1,276.0000	21.640	0	0	0
10/10/2008	\$ / R	2009/06/12	9.70	Put	Currency Future	851.0000	711.0000	(16.451)	0	0	0
10/10/2008	\$ / R	2009/06/12	9.90	Put	Currency Future	981.0000	831.0000	(15.291)	0	0	0
10/10/2008	\$ / R	2009/06/12	9.10	Put	Currency Future	509.0000	429.0000	(15.717)	0	0	0
10/10/2008	\$ / R	2009/06/12	8.80	Call	Currency Future	1,171.0000	1,409.0000	20.325	0	0	0
10/10/2008	\$ / R	2009/06/12	9.10	Call	Currency Future	991.0000	1,213.0000	22.402	0	0	0
10/10/2008	\$ / R	2009/06/12	8.80	Put	Currency Future	389.0000	325.0000	(16.452)	0	0	0
10/10/2008	\$ / R	2009/06/12	9.10	Put	Currency Future	509.0000	429.0000	(15.717)	0	0	0
10/10/2008	\$ / R	2009/06/12	9.20	Call	Currency Future	935.0000	1,152.0000	23.209	0	0	0
10/10/2008	\$ / R	2009/06/12	9.10	Call	Currency Future	991.0000	1,213.0000	22.402	0	0	0
10/10/2008	\$ / R	2009/06/12	8.70	Call	Currency Future	1,235.0000	1,478.0000	19.676	0	0	0
10/10/2008	\$ / R	2009/06/12	9.30	Call	Currency Future	892.0000	1,092.0000	22.422	0	0	0
10/10/2008	\$ / R	2009/06/12	9.30	Put	Currency Future	610.0000	508.0000	(16.721)	0	0	0
10/10/2008	\$ / R	2009/06/12	8.60	Put	Currency Future	320.0000	266.0000	(16.875)	0	0	0
10/10/2008	\$ / R	2009/06/12	8.60	Call	Currency Future	1,302.0000	1,550.0000	19.048	0	0	0
10/10/2008	\$ / R	2009/06/12	10.00	Put	Currency Future	1,049.0000	892.0000	(14.967)	0	0	0
10/10/2008	\$ / R	2009/06/12	10.00	Call	Currency Future	631.0000	776.0000	22.979	0	0	0
10/10/2008	\$ / R	2009/06/12	9.60	Put	Currency Future	788.0000	652.0000	(17.259)	0	0	0
10/10/2008	\$ / R	2009/06/12	10.10	Call	Currency Future	594.0000	740.0000	24.579	0	0	0
10/10/2008	\$ / R	2009/06/12	10.10	Put	Currency Future	1,112.0000	956.0000	(14.029)	0	0	0
10/10/2008	\$ / R	2009/06/12	10.20	Call	Currency Future	559.0000	705.0000	26.118	0	0	0
10/10/2008	\$ / R	2009/06/12	9.30	Put	Currency Future	610.0000	508.0000	(16.721)	0	0	0
10/10/2008	\$ / R	2009/06/12	9.30	Call	Currency Future	892.0000	1,092.0000	22.422	0	0	0
10/10/2008	\$ / R	2009/06/12	10.20	Put	Currency Future	1,177.0000	1,021.0000	(13.254)	0	0	0
10/10/2008	\$ / R	2009/06/12	9.60	Call	Currency Future	770.0000	937.0000	21.688	0	0	0
10/10/2008	\$ / R	2009/06/12	9.80	Call	Currency Future	696.0000	855.0000	22.845	0	0	0
10/10/2008	\$ / R	2009/06/12	9.80	Put	Currency Future	915.0000	771.0000	(15.738)	0	0	0
10/10/2008	£ / R	2008/12/12			Currency Future	15.8563	16.1331	1.746	16.1400	16.1400	18,026
10/10/2008	£ / R	2008/12/12	14.90	Put	Currency Future	240.0000	262.0000	9.167	0	0	0
10/10/2008	£ / R	2008/12/12	15.15	Call	Currency Future	1,023.0000	1,318.0000	28.837	0	0	0
10/10/2008	£ / R	2008/12/12	14.60	Put	Currency Future	166.0000	191.0000	15.060	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	£ / R 2008/12/12	15.15	Put	Currency Future	317.0000	334.0000	5.363	0	0	0
10/10/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,196.0000	1,495.0000	25.000	0	0	0
10/10/2008	£ / R 2008/12/12	15.25	Put	Currency Future	352.0000	367.0000	4.261	0	0	0
10/10/2008	£ / R 2008/12/12	14.45	Call	Currency Future	1,543.0000	1,844.0000	19.507	0	0	0
10/10/2008	£ / R 2008/12/12	15.65	Put	Currency Future	530.0000	517.0000	(2.453)	0	0	0
10/10/2008	£ / R 2008/12/12	15.30	Put	Currency Future	371.0000	384.0000	3.504	0	0	0
10/10/2008	£ / R 2008/12/12	14.70	Call	Currency Future	1,345.0000	1,646.0000	22.379	0	0	0
10/10/2008	£ / R 2008/12/12	14.70	Put	Currency Future	189.0000	213.0000	12.698	0	0	0
10/10/2008	£ / R 2008/12/12	15.10	Call	Currency Future	1,057.0000	1,352.0000	27.909	0	0	0
10/10/2008	£ / R 2008/12/12	15.10	Put	Currency Future	300.0000	319.0000	6.333	0	0	0
10/10/2008	£ / R 2008/12/12	15.30	Call	Currency Future	927.0000	1,217.0000	31.284	0	0	0
10/10/2008	£ / R 2008/12/12	15.10	Call	Currency Future	1,057.0000	1,352.0000	27.909	0	0	0
10/10/2008	£ / R 2008/12/12	14.85	Call	Currency Future	1,232.0000	1,532.0000	24.351	0	0	0
10/10/2008	£ / R 2008/12/12	15.65	Call	Currency Future	736.0000	1,000.0000	35.870	0	0	0
10/10/2008	£ / R 2008/12/12	15.40	Call	Currency Future	866.0000	1,152.0000	33.025	0	0	0
10/10/2008	£ / R 2008/12/12	15.20	Put	Currency Future	334.0000	350.0000	4.790	0	0	0
10/10/2008	£ / R 2008/12/12	14.45	Put	Currency Future	136.0000	161.0000	18.382	0	0	0
10/10/2008	£ / R 2008/12/12	15.40	Put	Currency Future	409.0000	419.0000	2.445	0	0	0
10/10/2008	£ / R 2008/12/12	14.35	Call	Currency Future	1,625.0000	1,927.0000	18.585	0	0	0
10/10/2008	£ / R 2008/12/12	15.20	Call	Currency Future	990.0000	1,283.0000	29.596	0	0	0
10/10/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,462.0000	1,764.0000	20.657	0	0	0
10/10/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,422.0000	1,724.0000	21.238	0	0	0
10/10/2008	£ / R 2008/12/12	14.55	Put	Currency Future	156.0000	181.0000	16.026	0	0	0
10/10/2008	£ / R 2008/12/12	15.25	Call	Currency Future	958.0000	1,250.0000	30.480	0	0	0
10/10/2008	£ / R 2008/12/12	14.35	Put	Currency Future	119.0000	143.0000	20.168	0	0	0
10/10/2008	£ / R 2008/12/12	15.00	Put	Currency Future	269.0000	290.0000	7.807	0	0	0
10/10/2008	£ / R 2008/12/12	15.10	Put	Currency Future	300.0000	319.0000	6.333	0	0	0
10/10/2008	£ / R 2008/12/12	14.65	Put	Currency Future	177.0000	202.0000	14.124	0	0	0
10/10/2008	£ / R 2008/12/12	15.05	Put	Currency Future	284.0000	304.0000	7.042	0	0	0
10/10/2008	£ / R 2008/12/12	14.75	Put	Currency Future	201.0000	225.0000	11.940	0	0	0
10/10/2008	£ / R 2008/12/12	14.95	Call	Currency Future	1,160.0000	1,459.0000	25.776	0	0	0
10/10/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,383.0000	1,685.0000	21.837	0	0	0
10/10/2008	£ / R 2008/12/12	14.80	Put	Currency Future	213.0000	237.0000	11.268	0	0	0
10/10/2008	£ / R 2008/12/12	14.95	Put	Currency Future	254.0000	276.0000	8.661	0	0	0
10/10/2008	£ / R 2008/12/12	15.05	Call	Currency Future	1,091.0000	1,387.0000	27.131	0	0	0
10/10/2008	£ / R 2008/12/12	14.75	Call	Currency Future	1,307.0000	1,608.0000	23.030	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	£ / R 2008/12/12	14.85	Put	Currency Future	226.0000	249.0000	10.177	0	0	0
10/10/2008	£ / R 2008/12/12	15.00	Call	Currency Future	1,125.0000	1,423.0000	26.489	0	0	0
10/10/2008	£ / R 2008/12/12	15.90	Put	Currency Future	674.0000	644.0000	(4.451)	0	0	0
10/10/2008	£ / R 2008/12/12	15.60	Call	Currency Future	759.0000	1,030.0000	35.705	0	0	0
10/10/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,269.0000	1,570.0000	23.719	0	0	0
10/10/2008	£ / R 2008/12/12	16.30	Put	Currency Future	934.0000	880.0000	(5.782)	0	0	0
10/10/2008	£ / R 2008/12/12	15.70	Put	Currency Future	557.0000	539.0000	(3.232)	0	0	0
10/10/2008	£ / R 2008/12/12	15.80	Put	Currency Future	615.0000	590.0000	(4.065)	0	0	0
10/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	631.0000	877.0000	38.986	0	0	0
10/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	631.0000	877.0000	38.986	0	0	0
10/10/2008	£ / R 2008/12/12	15.60	Put	Currency Future	503.0000	497.0000	(1.193)	0	0	0
10/10/2008	£ / R 2008/12/12	15.70	Call	Currency Future	714.0000	972.0000	36.134	0	0	0
10/10/2008	£ / R 2008/12/12	15.50	Put	Currency Future	451.0000	457.0000	1.330	0	0	0
10/10/2008	£ / R 2008/12/12	16.00	Call	Currency Future	592.0000	833.0000	40.709	0	0	0
10/10/2008	£ / R 2008/12/12	15.80	Put	Currency Future	615.0000	590.0000	(4.065)	0	0	0
10/10/2008	£ / R 2008/12/12	15.80	Call	Currency Future	672.0000	923.0000	37.351	0	0	0
10/10/2008	£ / R 2008/12/12	16.30	Call	Currency Future	490.0000	714.0000	45.714	0	0	0
10/10/2008	£ / R 2008/12/12	16.00	Put	Currency Future	736.0000	700.0000	(4.891)	0	0	0
10/10/2008	£ / R 2008/12/12	16.20	Put	Currency Future	865.0000	819.0000	(5.318)	0	0	0
10/10/2008	£ / R 2008/12/12	15.50	Call	Currency Future	807.0000	1,090.0000	35.068	0	0	0
10/10/2008	£ / R 2008/12/12	16.10	Put	Currency Future	799.0000	759.0000	(5.006)	0	0	0
10/10/2008	£ / R 2008/12/12	15.60	Put	Currency Future	503.0000	497.0000	(1.193)	0	0	0
10/10/2008	£ / R 2008/12/12	16.10	Call	Currency Future	556.0000	792.0000	42.446	0	0	0
10/10/2008	£ / R 2008/12/12	15.60	Call	Currency Future	759.0000	1,030.0000	35.705	0	0	0
10/10/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,269.0000	1,570.0000	23.719	0	0	0
10/10/2008	£ / R 2008/12/12	16.20	Call	Currency Future	522.0000	752.0000	44.061	0	0	0
10/10/2008	£ / R 2008/12/12	15.15	Put	Currency Future	317.0000	334.0000	5.363	0	0	0
10/10/2008	£ / R 2008/12/12	15.80	Call	Currency Future	672.0000	923.0000	37.351	0	0	0
10/10/2008	£ / R 2008/12/12	15.30	Call	Currency Future	927.0000	1,217.0000	31.284	0	0	0
10/10/2008	£ / R 2008/12/12	14.80	Put	Currency Future	213.0000	237.0000	11.268	0	0	0
10/10/2008	£ / R 2008/12/12	15.55	Put	Currency Future	476.0000	477.0000	0.210	0	0	0
10/10/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,383.0000	1,685.0000	21.837	0	0	0
10/10/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,462.0000	1,764.0000	20.657	0	0	0
10/10/2008	£ / R 2008/12/12	14.65	Put	Currency Future	177.0000	202.0000	14.124	0	0	0
10/10/2008	£ / R 2008/12/12	15.45	Put	Currency Future	430.0000	438.0000	1.860	0	0	0
10/10/2008	£ / R 2008/12/12	15.05	Put	Currency Future	284.0000	304.0000	7.042	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	£ / R	2008/12/12	15.90	Put	Currency Future	674.0000	644.0000	(4.451)	0	0	0
10/10/2008	£ / R	2008/12/12	15.35	Call	Currency Future	896.0000	1,184.0000	32.143	0	0	0
10/10/2008	£ / R	2008/12/12	15.15	Call	Currency Future	1,023.0000	1,318.0000	28.837	0	0	0
10/10/2008	£ / R	2008/12/12	16.10	Call	Currency Future	556.0000	792.0000	42.446	0	0	0
10/10/2008	£ / R	2008/12/12	15.35	Put	Currency Future	390.0000	401.0000	2.821	0	0	0
10/10/2008	£ / R	2008/12/12	15.05	Call	Currency Future	1,091.0000	1,387.0000	27.131	0	0	0
10/10/2008	£ / R	2008/12/12	15.45	Call	Currency Future	836.0000	1,121.0000	34.091	0	0	0
10/10/2008	£ / R	2008/12/12	15.55	Call	Currency Future	783.0000	1,060.0000	35.377	0	0	0
10/10/2008	£ / R	2008/12/12	14.60	Put	Currency Future	166.0000	191.0000	15.060	0	0	0
10/10/2008	£ / R	2008/12/12	14.60	Call	Currency Future	1,422.0000	1,724.0000	21.238	0	0	0
10/10/2008	£ / R	2008/12/12	14.40	Call	Currency Future	1,584.0000	1,885.0000	19.003	0	0	0
10/10/2008	£ / R	2008/12/12	16.10	Put	Currency Future	799.0000	759.0000	(5.006)	0	0	0
10/10/2008	£ / R	2008/12/12	14.50	Put	Currency Future	146.0000	171.0000	17.123	0	0	0
10/10/2008	£ / R	2008/12/12	14.40	Put	Currency Future	127.0000	152.0000	19.685	0	0	0
10/10/2008	£ / R	2008/12/12	14.50	Call	Currency Future	1,502.0000	1,804.0000	20.107	0	0	0
10/10/2008	£ / R	2008/12/12	14.90	Call	Currency Future	1,196.0000	1,495.0000	25.000	0	0	0
10/10/2008	£ / R	2008/12/12	14.55	Put	Currency Future	156.0000	181.0000	16.026	0	0	0
10/10/2008	£ / R	2008/12/12	15.40	Put	Currency Future	409.0000	419.0000	2.445	0	0	0
10/10/2008	£ / R	2008/12/12	15.40	Call	Currency Future	866.0000	1,152.0000	33.025	0	0	0
10/10/2008	£ / R	2008/12/12	15.30	Put	Currency Future	371.0000	384.0000	3.504	0	0	0
10/10/2008	£ / R	2008/12/12	14.90	Put	Currency Future	240.0000	262.0000	9.167	0	0	0
10/10/2008	£ / R	2009/03/16			Currency Future	16.1315	16.4276	1.836	16.4900	16.2700	17,016
10/10/2008	£ / R	2009/03/16	14.80	Call	Currency Future	1,702.0000	2,034.0000	19.506	0	0	0
10/10/2008	£ / R	2009/03/16	15.15	Call	Currency Future	1,466.0000	1,794.0000	22.374	0	0	0
10/10/2008	£ / R	2009/03/16	15.05	Call	Currency Future	1,531.0000	1,861.0000	21.555	0	0	0
10/10/2008	£ / R	2009/03/16	14.90	Call	Currency Future	1,632.0000	1,964.0000	20.343	0	0	0
10/10/2008	£ / R	2009/03/16	15.15	Put	Currency Future	485.0000	517.0000	6.598	0	0	0
10/10/2008	£ / R	2009/03/16	14.90	Put	Currency Future	401.0000	436.0000	8.728	0	0	0
10/10/2008	£ / R	2009/03/16	15.05	Put	Currency Future	450.0000	483.0000	7.333	0	0	0
10/10/2008	£ / R	2009/03/16	14.80	Put	Currency Future	370.0000	406.0000	9.730	0	0	0
10/10/2008	£ / R	2009/03/16	15.35	Put	Currency Future	559.0000	588.0000	5.188	0	0	0
10/10/2008	£ / R	2009/03/16	14.90	Call	Currency Future	1,632.0000	1,964.0000	20.343	0	0	0
10/10/2008	£ / R	2009/03/16	14.90	Put	Currency Future	401.0000	436.0000	8.728	0	0	0
10/10/2008	£ / R	2009/03/16	15.05	Call	Currency Future	1,531.0000	1,861.0000	21.555	0	0	0
10/10/2008	£ / R	2009/03/16	15.30	Call	Currency Future	1,372.0000	1,697.0000	23.688	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,341.0000	1,665.0000	24.161	0	0	0
10/10/2008	£ / R 2009/03/16	14.80	Put	Currency Future	370.0000	406.0000	9.730	0	0	0
10/10/2008	£ / R 2009/03/16	15.10	Put	Currency Future	467.0000	500.0000	7.066	0	0	0
10/10/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,466.0000	1,794.0000	22.374	0	0	0
10/10/2008	£ / R 2009/03/16	15.35	Put	Currency Future	559.0000	588.0000	5.188	0	0	0
10/10/2008	£ / R 2009/03/16	14.70	Put	Currency Future	341.0000	378.0000	10.850	0	0	0
10/10/2008	£ / R 2009/03/16	15.15	Put	Currency Future	485.0000	517.0000	6.598	0	0	0
10/10/2008	£ / R 2009/03/16	15.30	Put	Currency Future	540.0000	569.0000	5.370	0	0	0
10/10/2008	£ / R 2009/03/16	15.55	Call	Currency Future	1,223.0000	1,542.0000	26.083	0	0	0
10/10/2008	£ / R 2009/03/16	15.60	Call	Currency Future	1,194.0000	1,513.0000	26.717	0	0	0
10/10/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,372.0000	1,697.0000	23.688	0	0	0
10/10/2008	£ / R 2009/03/16	15.60	Put	Currency Future	663.0000	685.0000	3.318	0	0	0
10/10/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,499.0000	1,827.0000	21.881	0	0	0
10/10/2008	£ / R 2009/03/16	15.40	Put	Currency Future	579.0000	606.0000	4.663	0	0	0
10/10/2008	£ / R 2009/03/16	14.70	Call	Currency Future	1,773.0000	2,106.0000	18.782	0	0	0
10/10/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,702.0000	2,034.0000	19.506	0	0	0
10/10/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,311.0000	1,634.0000	24.638	0	0	0
10/10/2008	£ / R 2009/03/16	14.60	Call	Currency Future	1,845.0000	2,179.0000	18.103	0	0	0
10/10/2008	£ / R 2009/03/16	15.55	Put	Currency Future	641.0000	665.0000	3.744	0	0	0
10/10/2008	£ / R 2009/03/16	15.30	Put	Currency Future	540.0000	569.0000	5.370	0	0	0
10/10/2008	£ / R 2009/03/16	15.05	Put	Currency Future	450.0000	483.0000	7.333	0	0	0
10/10/2008	£ / R 2009/03/16	15.70	Put	Currency Future	707.0000	727.0000	2.829	0	0	0
10/10/2008	£ / R 2009/03/16	14.60	Put	Currency Future	314.0000	351.0000	11.783	0	0	0
10/10/2008	£ / R 2009/03/16	15.65	Put	Currency Future	685.0000	706.0000	3.066	0	0	0
10/10/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,166.0000	1,483.0000	27.187	0	0	0
10/10/2008	£ / R 2009/03/16	15.70	Call	Currency Future	1,139.0000	1,454.0000	27.656	0	0	0
10/10/2008	£ / R 2009/03/16	15.00	Call	Currency Future	1,565.0000	1,895.0000	21.086	0	0	0
10/10/2008	£ / R 2009/03/16	15.45	Call	Currency Future	1,281.0000	1,603.0000	25.137	0	0	0
10/10/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,094.0000	1,397.0000	27.697	0	0	0
10/10/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,341.0000	1,665.0000	24.161	0	0	0
10/10/2008	£ / R 2009/03/16	15.75	Call	Currency Future	1,116.0000	1,425.0000	27.688	0	0	0
10/10/2008	£ / R 2009/03/16	15.80	Put	Currency Future	763.0000	770.0000	0.917	0	0	0
10/10/2008	£ / R 2009/03/16	15.45	Put	Currency Future	599.0000	626.0000	4.508	0	0	0
10/10/2008	£ / R 2009/03/16	15.75	Put	Currency Future	735.0000	748.0000	1.769	0	0	0
10/10/2008	£ / R 2009/03/16	15.00	Put	Currency Future	433.0000	467.0000	7.852	0	0	0
10/10/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,311.0000	1,634.0000	24.638	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	£ / R 2009/03/16	15.85	Call	Currency Future	1,073.0000	1,369.0000	27.586	0	0	0
10/10/2008	£ / R 2009/03/16	15.40	Put	Currency Future	579.0000	606.0000	4.663	0	0	0
10/10/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,252.0000	1,220.0000	(2.556)	0	0	0
10/10/2008	£ / R 2009/03/16	15.85	Put	Currency Future	791.0000	792.0000	0.126	0	0	0
10/10/2008	£ / R 2009/03/16	15.20	Call	Currency Future	1,434.0000	1,761.0000	22.803	0	0	0
10/10/2008	£ / R 2009/03/16	16.60	Call	Currency Future	784.0000	1,048.0000	33.673	0	0	0
10/10/2008	£ / R 2009/03/16	15.20	Put	Currency Future	503.0000	534.0000	6.163	0	0	0
10/10/2008	£ / R 2009/03/16	15.50	Put	Currency Future	620.0000	645.0000	4.032	0	0	0
10/10/2008	£ / R 2009/03/16	16.40	Call	Currency Future	858.0000	1,125.0000	31.119	0	0	0
10/10/2008	£ / R 2009/03/16	16.70	Call	Currency Future	745.0000	1,012.0000	35.839	0	0	0
10/10/2008	£ / R 2009/03/16	16.00	Call	Currency Future	1,012.0000	1,288.0000	27.273	0	0	0
10/10/2008	£ / R 2009/03/16	16.70	Put	Currency Future	1,313.0000	1,284.0000	(2.209)	0	0	0
10/10/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,063.0000	1,038.0000	(2.352)	0	0	0
10/10/2008	£ / R 2009/03/16	15.50	Call	Currency Future	1,252.0000	1,573.0000	25.639	0	0	0
10/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	821.0000	814.0000	(0.853)	0	0	0
10/10/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,127.0000	1,098.0000	(2.573)	0	0	0
10/10/2008	£ / R 2009/03/16	16.30	Call	Currency Future	894.0000	1,166.0000	30.425	0	0	0
10/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,052.0000	1,342.0000	27.567	0	0	0
10/10/2008	£ / R 2009/03/16	16.20	Call	Currency Future	932.0000	1,204.0000	29.185	0	0	0
10/10/2008	£ / R 2009/03/16	16.00	Put	Currency Future	881.0000	860.0000	(2.384)	0	0	0
10/10/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,094.0000	1,397.0000	27.697	0	0	0
10/10/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,000.0000	977.0000	(2.300)	0	0	0
10/10/2008	£ / R 2009/03/16	15.80	Put	Currency Future	763.0000	770.0000	0.917	0	0	0
10/10/2008	£ / R 2009/03/16	16.50	Put	Currency Future	1,192.0000	1,158.0000	(2.852)	0	0	0
10/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	821.0000	814.0000	(0.853)	0	0	0
10/10/2008	£ / R 2009/03/16	14.65	Put	Currency Future	327.0000	365.0000	11.621	0	0	0
10/10/2008	£ / R 2009/03/16	16.40	Call	Currency Future	858.0000	1,125.0000	31.119	0	0	0
10/10/2008	£ / R 2009/03/16	14.65	Call	Currency Future	1,809.0000	2,142.0000	18.408	0	0	0
10/10/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,000.0000	977.0000	(2.300)	0	0	0
10/10/2008	£ / R 2009/03/16	14.75	Call	Currency Future	1,737.0000	2,070.0000	19.171	0	0	0
10/10/2008	£ / R 2009/03/16	16.20	Call	Currency Future	932.0000	1,204.0000	29.185	0	0	0
10/10/2008	£ / R 2009/03/16	14.85	Call	Currency Future	1,667.0000	1,999.0000	19.916	0	0	0
10/10/2008	£ / R 2009/03/16	14.75	Put	Currency Future	356.0000	392.0000	10.112	0	0	0
10/10/2008	£ / R 2009/03/16	14.85	Put	Currency Future	385.0000	421.0000	9.351	0	0	0
10/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,052.0000	1,342.0000	27.567	0	0	0
10/10/2008	£ / R 2009/03/16	16.50	Call	Currency Future	824.0000	1,086.0000	31.796	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,127.0000	1,098.0000	(2.573)	0	0	0
10/10/2008	£ / R 2009/03/16	14.95	Call	Currency Future	1,598.0000	1,929.0000	20.713	0	0	0
10/10/2008	£ / R 2009/03/16	14.95	Put	Currency Future	417.0000	452.0000	8.393	0	0	0
10/10/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,166.0000	1,483.0000	27.187	0	0	0
10/10/2008	£ / R 2009/03/16	15.65	Put	Currency Future	685.0000	706.0000	3.066	0	0	0
10/10/2008	£ / R 2009/03/16	15.25	Call	Currency Future	1,403.0000	1,729.0000	23.236	0	0	0
10/10/2008	£ / R 2009/03/16	15.25	Put	Currency Future	521.0000	551.0000	5.758	0	0	0
10/10/2008	£ / R 2009/03/16	16.10	Call	Currency Future	971.0000	1,245.0000	28.218	0	0	0
10/10/2008	£ / R 2009/03/16	16.10	Put	Currency Future	940.0000	918.0000	(2.340)	0	0	0
10/10/2008	£ / R 2009/06/12			Currency Future	16.3874	16.6942	1.872	0.0000	0.0000	8
10/10/2008	£ / R 2009/06/12	15.65	Put	Currency Future	793.0000	835.0000	5.296	0	0	0
10/10/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,738.0000	2,092.0000	20.368	0	0	0
10/10/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,531.0000	1,879.0000	22.730	0	0	0
10/10/2008	£ / R 2009/06/12	15.35	Put	Currency Future	670.0000	717.0000	7.015	0	0	0
10/10/2008	£ / R 2009/06/12	15.45	Call	Currency Future	1,647.0000	1,999.0000	21.372	0	0	0
10/10/2008	£ / R 2009/06/12	15.95	Call	Currency Future	1,366.0000	1,708.0000	25.037	0	0	0
10/10/2008	£ / R 2009/06/12	15.70	Call	Currency Future	1,502.0000	1,850.0000	23.169	0	0	0
10/10/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,559.0000	1,908.0000	22.386	0	0	0
10/10/2008	£ / R 2009/06/12	16.05	Put	Currency Future	983.0000	1,009.0000	2.645	0	0	0
10/10/2008	£ / R 2009/06/12	15.60	Put	Currency Future	772.0000	814.0000	5.440	0	0	0
10/10/2008	£ / R 2009/06/12	16.05	Call	Currency Future	1,320.0000	1,654.0000	25.303	0	0	0
10/10/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,447.0000	1,792.0000	23.842	0	0	0
10/10/2008	£ / R 2009/06/12	15.95	Put	Currency Future	929.0000	964.0000	3.767	0	0	0
10/10/2008	£ / R 2009/06/12	15.80	Put	Currency Future	859.0000	898.0000	4.540	0	0	0
10/10/2008	£ / R 2009/06/12	15.35	Call	Currency Future	1,708.0000	2,061.0000	20.667	0	0	0
10/10/2008	£ / R 2009/06/12	15.25	Call	Currency Future	1,770.0000	2,124.0000	20.000	0	0	0
10/10/2008	£ / R 2009/06/12	15.75	Call	Currency Future	1,474.0000	1,821.0000	23.541	0	0	0
10/10/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,447.0000	1,792.0000	23.842	0	0	0
10/10/2008	£ / R 2009/06/12	15.75	Put	Currency Future	837.0000	876.0000	4.659	0	0	0
10/10/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,013.0000	1,033.0000	1.974	0	0	0
10/10/2008	£ / R 2009/06/12	15.55	Put	Currency Future	751.0000	794.0000	5.726	0	0	0
10/10/2008	£ / R 2009/06/12	15.25	Put	Currency Future	632.0000	680.0000	7.595	0	0	0
10/10/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,261.0000	1,574.0000	24.822	0	0	0
10/10/2008	£ / R 2009/06/12	15.85	Call	Currency Future	1,420.0000	1,764.0000	24.225	0	0	0
10/10/2008	£ / R 2009/06/12	15.70	Put	Currency Future	815.0000	855.0000	4.908	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	£ / R 2009/06/12	15.90	Put	Currency Future	905.0000	941.0000	3.978	0	0	0
10/10/2008	£ / R 2009/06/12	15.85	Put	Currency Future	882.0000	919.0000	4.195	0	0	0
10/10/2008	£ / R 2009/06/12	15.60	Put	Currency Future	772.0000	814.0000	5.440	0	0	0
10/10/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,300.0000	1,627.0000	25.154	0	0	0
10/10/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,588.0000	1,938.0000	22.040	0	0	0
10/10/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,013.0000	1,033.0000	1.974	0	0	0
10/10/2008	£ / R 2009/06/12	15.15	Put	Currency Future	595.0000	644.0000	8.235	0	0	0
10/10/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,393.0000	1,736.0000	24.623	0	0	0
10/10/2008	£ / R 2009/06/12	15.05	Put	Currency Future	560.0000	610.0000	8.929	0	0	0
10/10/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,300.0000	1,627.0000	25.154	0	0	0
10/10/2008	£ / R 2009/06/12	15.20	Call	Currency Future	1,801.0000	2,156.0000	19.711	0	0	0
10/10/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,220.0000	1,523.0000	24.836	0	0	0
10/10/2008	£ / R 2009/06/12	15.05	Call	Currency Future	1,897.0000	2,254.0000	18.819	0	0	0
10/10/2008	£ / R 2009/06/12	15.45	Put	Currency Future	710.0000	755.0000	6.338	0	0	0
10/10/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,074.0000	1,080.0000	0.559	0	0	0
10/10/2008	£ / R 2009/06/12	15.15	Call	Currency Future	1,833.0000	2,188.0000	19.367	0	0	0
10/10/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,133.0000	1,129.0000	(0.353)	0	0	0
10/10/2008	£ / R 2009/06/12	15.10	Put	Currency Future	578.0000	627.0000	8.478	0	0	0
10/10/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,559.0000	1,908.0000	22.386	0	0	0
10/10/2008	£ / R 2009/06/12	15.80	Put	Currency Future	859.0000	898.0000	4.540	0	0	0
10/10/2008	£ / R 2009/06/12	15.20	Put	Currency Future	614.0000	662.0000	7.818	0	0	0
10/10/2008	£ / R 2009/06/12	14.90	Put	Currency Future	510.0000	560.0000	9.804	0	0	0
10/10/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,997.0000	2,354.0000	17.877	0	0	0
10/10/2008	£ / R 2009/06/12	15.65	Put	Currency Future	793.0000	835.0000	5.296	0	0	0
10/10/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,997.0000	2,354.0000	17.877	0	0	0
10/10/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,531.0000	1,879.0000	22.730	0	0	0
10/10/2008	£ / R 2009/06/12	14.80	Put	Currency Future	478.0000	529.0000	10.669	0	0	0
10/10/2008	£ / R 2009/06/12	15.55	Put	Currency Future	751.0000	794.0000	5.726	0	0	0
10/10/2008	£ / R 2009/06/12	15.00	Call	Currency Future	1,930.0000	2,287.0000	18.497	0	0	0
10/10/2008	£ / R 2009/06/12	15.00	Put	Currency Future	543.0000	593.0000	9.208	0	0	0
10/10/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,588.0000	1,938.0000	22.040	0	0	0
10/10/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,340.0000	1,681.0000	25.448	0	0	0
10/10/2008	£ / R 2009/06/12	15.10	Call	Currency Future	1,865.0000	2,221.0000	19.088	0	0	0
10/10/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,383.0000	1,371.0000	(0.868)	0	0	0
10/10/2008	£ / R 2009/06/12	15.30	Put	Currency Future	651.0000	698.0000	7.220	0	0	0
10/10/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,193.0000	1,190.0000	(0.251)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,677.0000	2,030.0000	21.049	0	0	0
10/10/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,449.0000	1,433.0000	(1.104)	0	0	0
10/10/2008	£ / R 2009/06/12	16.50	Call	Currency Future	1,142.0000	1,446.0000	26.620	0	0	0
10/10/2008	£ / R 2009/06/12	15.40	Put	Currency Future	690.0000	735.0000	6.522	0	0	0
10/10/2008	£ / R 2009/06/12	15.15	Put	Currency Future	595.0000	644.0000	8.235	0	0	0
10/10/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,180.0000	1,484.0000	25.763	0	0	0
10/10/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,065.0000	2,423.0000	17.337	0	0	0
10/10/2008	£ / R 2009/06/12	16.50	Put	Currency Future	1,255.0000	1,252.0000	(0.239)	0	0	0
10/10/2008	£ / R 2009/06/12	14.80	Put	Currency Future	478.0000	529.0000	10.669	0	0	0
10/10/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,037.0000	1,327.0000	27.965	0	0	0
10/10/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,318.0000	1,311.0000	(0.531)	0	0	0
10/10/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,065.0000	2,423.0000	17.337	0	0	0
10/10/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,193.0000	1,190.0000	(0.251)	0	0	0
10/10/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,070.0000	1,365.0000	27.570	0	0	0
10/10/2008	£ / R 2009/06/12	15.50	Put	Currency Future	730.0000	774.0000	6.027	0	0	0
10/10/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,106.0000	1,405.0000	27.034	0	0	0
10/10/2008	£ / R 2009/06/12	15.40	Put	Currency Future	690.0000	735.0000	6.522	0	0	0
10/10/2008	£ / R 2009/06/12	15.15	Call	Currency Future	1,833.0000	2,188.0000	19.367	0	0	0
10/10/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,677.0000	2,030.0000	21.049	0	0	0
10/10/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,393.0000	1,736.0000	24.623	0	0	0
10/10/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,070.0000	1,365.0000	27.570	0	0	0
10/10/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,181.0000	1,484.0000	25.656	0	0	0
10/10/2008	£ / R 2009/06/12	15.30	Put	Currency Future	651.0000	698.0000	7.220	0	0	0
10/10/2008	£ / R 2009/06/12	15.05	Call	Currency Future	1,897.0000	2,254.0000	18.819	0	0	0
10/10/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,383.0000	1,371.0000	(0.868)	0	0	0
10/10/2008	£ / R 2009/06/12	16.90	Call	Currency Future	996.0000	1,290.0000	29.518	0	0	0
10/10/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,738.0000	2,092.0000	20.368	0	0	0
10/10/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,261.0000	1,574.0000	24.822	0	0	0
10/10/2008	£ / R 2009/06/12	15.50	Call	Currency Future	1,618.0000	1,968.0000	21.632	0	0	0
10/10/2008	£ / R 2009/06/12	17.00	Call	Currency Future	957.0000	1,254.0000	31.034	0	0	0
10/10/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,509.0000	1,496.0000	(0.861)	0	0	0
10/10/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,074.0000	1,080.0000	0.559	0	0	0
10/10/2008	£ / R 2009/06/12	17.00	Put	Currency Future	1,570.0000	1,560.0000	(0.637)	0	0	0
10/10/2008	£ / R 2009/06/12	14.90	Put	Currency Future	510.0000	560.0000	9.804	0	0	0
10/10/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,037.0000	1,327.0000	27.965	0	0	0
10/10/2008	£ / R 2009/06/12	16.00	Put	Currency Future	953.0000	986.0000	3.463	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	£ / R	2009/06/12	15.05	Put	Currency Future	560.0000	610.0000	8.929	0	0	0
10/10/2008	£ / R	2009/06/12	16.30	Call	Currency Future	1,220.0000	1,523.0000	24.836	0	0	0
10/10/2008	£ / R	2009/06/12	16.80	Put	Currency Future	1,449.0000	1,433.0000	(1.104)	0	0	0
10/10/2008	£ / R	2009/06/12	16.30	Put	Currency Future	1,133.0000	1,129.0000	(0.353)	0	0	0
10/10/2008	£ / R	2009/06/12	16.60	Put	Currency Future	1,318.0000	1,311.0000	(0.531)	0	0	0
10/10/2008	£ / R	2009/06/12	16.60	Call	Currency Future	1,106.0000	1,405.0000	27.034	0	0	0
10/10/2008	£ / R	2009/06/12	16.00	Put	Currency Future	953.0000	986.0000	3.463	0	0	0
10/10/2008	£ / R	2009/06/12	15.90	Put	Currency Future	905.0000	941.0000	3.978	0	0	0
10/10/2008	£ / R	2009/06/12	14.85	Call	Currency Future	2,031.0000	2,389.0000	17.627	0	0	0
10/10/2008	£ / R	2009/06/12	14.85	Put	Currency Future	494.0000	544.0000	10.121	0	0	0
10/10/2008	£ / R	2009/06/12	14.95	Call	Currency Future	1,964.0000	2,321.0000	18.177	0	0	0
10/10/2008	£ / R	2009/06/12	14.95	Put	Currency Future	526.0000	576.0000	9.506	0	0	0
10/10/2008	£ / R	2009/06/12	16.00	Call	Currency Future	1,340.0000	1,681.0000	25.448	0	0	0
10/10/2008	€ / R	2008/12/12			Currency Future	12.5787	12.8409	2.084	12.9300	1.0000	50,558
10/10/2008	€ / R	2008/12/12	12.55	Call	Currency Future	582.0000	735.0000	26.289	0	0	0
10/10/2008	€ / R	2008/12/12	12.75	Call	Currency Future	503.0000	644.0000	28.032	0	0	0
10/10/2008	€ / R	2008/12/12	12.55	Put	Currency Future	553.0000	444.0000	(19.711)	0	0	0
10/10/2008	€ / R	2008/12/12	11.30	Put	Currency Future	109.0000	88.0000	(19.266)	0	0	0
10/10/2008	€ / R	2008/12/12	12.45	Call	Currency Future	625.0000	786.0000	25.760	0	0	0
10/10/2008	€ / R	2008/12/12	12.95	Put	Currency Future	806.0000	673.0000	(16.501)	0	0	0
10/10/2008	€ / R	2008/12/12	11.80	Put	Currency Future	225.0000	183.0000	(18.667)	0	0	0
10/10/2008	€ / R	2008/12/12	12.70	Call	Currency Future	522.0000	665.0000	27.395	0	0	0
10/10/2008	€ / R	2008/12/12	11.30	Call	Currency Future	1,388.0000	1,629.0000	17.363	0	0	0
10/10/2008	€ / R	2008/12/12	12.35	Put	Currency Future	441.0000	355.0000	(19.501)	0	0	0
10/10/2008	€ / R	2008/12/12	11.80	Call	Currency Future	1,004.0000	1,224.0000	21.912	0	0	0
10/10/2008	€ / R	2008/12/12	12.15	Put	Currency Future	346.0000	283.0000	(18.208)	0	0	0
10/10/2008	€ / R	2008/12/12	12.60	Call	Currency Future	561.0000	711.0000	26.738	0	0	0
10/10/2008	€ / R	2008/12/12	11.40	Call	Currency Future	1,306.0000	1,544.0000	18.224	0	0	0
10/10/2008	€ / R	2008/12/12	12.60	Put	Currency Future	583.0000	470.0000	(19.383)	0	0	0
10/10/2008	€ / R	2008/12/12	11.40	Put	Currency Future	128.0000	103.0000	(19.531)	0	0	0
10/10/2008	€ / R	2008/12/12	12.05	Call	Currency Future	837.0000	1,042.0000	24.492	0	0	0
10/10/2008	€ / R	2008/12/12	12.35	Call	Currency Future	670.0000	846.0000	26.269	0	0	0
10/10/2008	€ / R	2008/12/12	12.70	Put	Currency Future	643.0000	524.0000	(18.507)	0	0	0
10/10/2008	€ / R	2008/12/12	12.30	Call	Currency Future	694.0000	877.0000	26.369	0	0	0
10/10/2008	€ / R	2008/12/12	12.45	Put	Currency Future	496.0000	395.0000	(20.363)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	€ / R 2008/12/12	12.95	Call	Currency Future	435.0000	564.0000	29.655	0	0	0
10/10/2008	€ / R 2008/12/12	12.35	Put	Currency Future	441.0000	355.0000	(19.501)	0	0	0
10/10/2008	€ / R 2008/12/12	12.15	Call	Currency Future	775.0000	974.0000	25.677	0	0	0
10/10/2008	€ / R 2008/12/12	11.60	Put	Currency Future	171.0000	138.0000	(19.298)	0	0	0
10/10/2008	€ / R 2008/12/12	12.05	Put	Currency Future	308.0000	252.0000	(18.182)	0	0	0
10/10/2008	€ / R 2008/12/12	12.10	Call	Currency Future	805.0000	1,008.0000	25.217	0	0	0
10/10/2008	€ / R 2008/12/12	12.80	Put	Currency Future	706.0000	582.0000	(17.564)	0	0	0
10/10/2008	€ / R 2008/12/12	12.10	Put	Currency Future	327.0000	267.0000	(18.349)	0	0	0
10/10/2008	€ / R 2008/12/12	12.90	Call	Currency Future	451.0000	583.0000	29.268	0	0	0
10/10/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,150.0000	1,379.0000	19.913	0	0	0
10/10/2008	€ / R 2008/12/12	11.90	Put	Currency Future	256.0000	208.0000	(18.750)	0	0	0
10/10/2008	€ / R 2008/12/12	12.90	Put	Currency Future	772.0000	642.0000	(16.839)	0	0	0
10/10/2008	€ / R 2008/12/12	12.50	Put	Currency Future	524.0000	419.0000	(20.038)	0	0	0
10/10/2008	€ / R 2008/12/12	11.90	Call	Currency Future	935.0000	1,149.0000	22.888	0	0	0
10/10/2008	€ / R 2008/12/12	12.80	Call	Currency Future	485.0000	623.0000	28.454	0	0	0
10/10/2008	€ / R 2008/12/12	12.50	Call	Currency Future	603.0000	760.0000	26.036	0	0	0
10/10/2008	€ / R 2008/12/12	13.00	Call	Currency Future	419.0000	545.0000	30.072	0	0	0
10/10/2008	€ / R 2008/12/12	12.30	Put	Currency Future	415.0000	336.0000	(19.036)	0	0	0
10/10/2008	€ / R 2008/12/12	13.25	Put	Currency Future	1,006.0000	869.0000	(13.618)	0	0	0
10/10/2008	€ / R 2008/12/12	12.40	Call	Currency Future	647.0000	816.0000	26.121	0	0	0
10/10/2008	€ / R 2008/12/12	13.15	Put	Currency Future	938.0000	802.0000	(14.499)	0	0	0
10/10/2008	€ / R 2008/12/12	12.40	Put	Currency Future	468.0000	375.0000	(19.872)	0	0	0
10/10/2008	€ / R 2008/12/12	13.05	Call	Currency Future	401.0000	527.0000	31.421	0	0	0
10/10/2008	€ / R 2008/12/12	13.05	Put	Currency Future	872.0000	736.0000	(15.596)	0	0	0
10/10/2008	€ / R 2008/12/12	13.15	Call	Currency Future	367.0000	493.0000	34.332	0	0	0
10/10/2008	€ / R 2008/12/12	12.65	Put	Currency Future	613.0000	497.0000	(18.923)	0	0	0
10/10/2008	€ / R 2008/12/12	13.25	Call	Currency Future	335.0000	460.0000	37.313	0	0	0
10/10/2008	€ / R 2008/12/12	12.65	Call	Currency Future	541.0000	688.0000	27.172	0	0	0
10/10/2008	€ / R 2008/12/12	11.85	Call	Currency Future	969.0000	1,186.0000	22.394	0	0	0
10/10/2008	€ / R 2008/12/12	13.00	Put	Currency Future	841.0000	705.0000	(16.171)	0	0	0
10/10/2008	€ / R 2008/12/12	12.55	Call	Currency Future	582.0000	735.0000	26.289	0	0	0
10/10/2008	€ / R 2008/12/12	12.35	Call	Currency Future	670.0000	846.0000	26.269	0	0	0
10/10/2008	€ / R 2008/12/12	11.85	Put	Currency Future	240.0000	195.0000	(18.750)	0	0	0
10/10/2008	€ / R 2008/12/12	12.55	Put	Currency Future	553.0000	444.0000	(19.711)	0	0	0
10/10/2008	€ / R 2008/12/12	12.40	Put	Currency Future	468.0000	375.0000	(19.872)	0	0	0
10/10/2008	€ / R 2008/12/12	12.40	Call	Currency Future	647.0000	816.0000	26.121	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,004.0000	1,224.0000	21.912	0	0	0
10/10/2008	€ / R 2008/12/12	12.10	Put	Currency Future	327.0000	267.0000	(18.349)	0	0	0
10/10/2008	€ / R 2008/12/12	12.75	Put	Currency Future	674.0000	553.0000	(17.953)	0	0	0
10/10/2008	€ / R 2008/12/12	12.10	Call	Currency Future	805.0000	1,008.0000	25.217	0	0	0
10/10/2008	€ / R 2008/12/12	12.30	Put	Currency Future	415.0000	336.0000	(19.036)	0	0	0
10/10/2008	€ / R 2008/12/12	12.85	Call	Currency Future	468.0000	603.0000	28.846	0	0	0
10/10/2008	€ / R 2008/12/12	11.90	Call	Currency Future	935.0000	1,149.0000	22.888	0	0	0
10/10/2008	€ / R 2008/12/12	11.80	Put	Currency Future	225.0000	183.0000	(18.667)	0	0	0
10/10/2008	€ / R 2008/12/12	12.20	Call	Currency Future	745.0000	941.0000	26.309	0	0	0
10/10/2008	€ / R 2008/12/12	12.85	Put	Currency Future	739.0000	612.0000	(17.185)	0	0	0
10/10/2008	€ / R 2008/12/12	11.90	Put	Currency Future	256.0000	208.0000	(18.750)	0	0	0
10/10/2008	€ / R 2008/12/12	12.30	Call	Currency Future	694.0000	877.0000	26.369	0	0	0
10/10/2008	€ / R 2008/12/12	12.60	Call	Currency Future	561.0000	711.0000	26.738	0	0	0
10/10/2008	€ / R 2008/12/12	12.20	Put	Currency Future	366.0000	300.0000	(18.033)	0	0	0
10/10/2008	€ / R 2008/12/12	12.60	Put	Currency Future	583.0000	470.0000	(19.383)	0	0	0
10/10/2008	€ / R 2008/12/12	12.25	Put	Currency Future	390.0000	318.0000	(18.462)	0	0	0
10/10/2008	€ / R 2008/12/12	12.25	Call	Currency Future	719.0000	909.0000	26.426	0	0	0
10/10/2008	€ / R 2008/12/12	11.55	Call	Currency Future	1,188.0000	1,420.0000	19.529	0	0	0
10/10/2008	€ / R 2008/12/12	11.65	Put	Currency Future	184.0000	149.0000	(19.022)	0	0	0
10/10/2008	€ / R 2008/12/12	11.65	Call	Currency Future	1,113.0000	1,340.0000	20.395	0	0	0
10/10/2008	€ / R 2008/12/12	11.70	Put	Currency Future	197.0000	160.0000	(18.782)	0	0	0
10/10/2008	€ / R 2008/12/12	11.55	Put	Currency Future	160.0000	129.0000	(19.375)	0	0	0
10/10/2008	€ / R 2008/12/12	11.70	Call	Currency Future	1,076.0000	1,300.0000	20.818	0	0	0
10/10/2008	€ / R 2008/12/12	11.75	Call	Currency Future	1,040.0000	1,262.0000	21.346	0	0	0
10/10/2008	€ / R 2008/12/12	11.75	Put	Currency Future	211.0000	171.0000	(18.957)	0	0	0
10/10/2008	€ / R 2008/12/12	11.50	Call	Currency Future	1,227.0000	1,460.0000	18.989	0	0	0
10/10/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,150.0000	1,379.0000	19.913	0	0	0
10/10/2008	€ / R 2008/12/12	11.50	Put	Currency Future	148.0000	120.0000	(18.919)	0	0	0
10/10/2008	€ / R 2008/12/12	11.30	Put	Currency Future	109.0000	88.0000	(19.266)	0	0	0
10/10/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,306.0000	1,544.0000	18.224	0	0	0
10/10/2008	€ / R 2008/12/12	11.40	Put	Currency Future	128.0000	103.0000	(19.531)	0	0	0
10/10/2008	€ / R 2008/12/12	11.60	Put	Currency Future	171.0000	138.0000	(19.298)	0	0	0
10/10/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,388.0000	1,629.0000	17.363	0	0	0
10/10/2008	€ / R 2008/12/12	12.00	Call	Currency Future	869.0000	1,077.0000	23.936	0	0	0
10/10/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,347.0000	1,586.0000	17.743	0	0	0
10/10/2008	€ / R 2008/12/12	11.85	Call	Currency Future	969.0000	1,186.0000	22.394	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	€ / R	2008/12/12	11.85	Put	Currency Future	240.0000	195.0000	(18.750)	0	0	0
10/10/2008	€ / R	2008/12/12	11.45	Put	Currency Future	138.0000	111.0000	(19.565)	0	0	0
10/10/2008	€ / R	2008/12/12	11.35	Put	Currency Future	118.0000	95.0000	(19.492)	0	0	0
10/10/2008	€ / R	2008/12/12	11.45	Call	Currency Future	1,266.0000	1,502.0000	18.641	0	0	0
10/10/2008	€ / R	2008/12/12	12.00	Put	Currency Future	290.0000	237.0000	(18.276)	0	0	0
10/10/2008	€ / R	2008/12/12	11.95	Call	Currency Future	901.0000	1,113.0000	23.529	0	0	0
10/10/2008	€ / R	2008/12/12	11.95	Put	Currency Future	273.0000	222.0000	(18.681)	0	0	0
10/10/2008	€ / R	2009/03/16			Currency Future	12.8399	13.1131	2.128	13.2000	12.9900	15,504
10/10/2008	€ / R	2009/03/16	12.15	Call	Currency Future	1,157.0000	1,354.0000	17.027	0	0	0
10/10/2008	€ / R	2009/03/16	12.75	Put	Currency Future	789.0000	673.0000	(14.702)	0	0	0
10/10/2008	€ / R	2009/03/16	12.55	Put	Currency Future	673.0000	568.0000	(15.602)	0	0	0
10/10/2008	€ / R	2009/03/16	12.75	Call	Currency Future	879.0000	1,036.0000	17.861	0	0	0
10/10/2008	€ / R	2009/03/16	12.55	Call	Currency Future	963.0000	1,131.0000	17.445	0	0	0
10/10/2008	€ / R	2009/03/16	12.85	Call	Currency Future	838.0000	992.0000	18.377	0	0	0
10/10/2008	€ / R	2009/03/16	12.15	Put	Currency Future	468.0000	391.0000	(16.453)	0	0	0
10/10/2008	€ / R	2009/03/16	12.85	Put	Currency Future	848.0000	729.0000	(14.033)	0	0	0
10/10/2008	€ / R	2009/03/16	13.60	Put	Currency Future	1,349.0000	1,202.0000	(10.897)	0	0	0
10/10/2008	€ / R	2009/03/16	12.65	Put	Currency Future	730.0000	619.0000	(15.205)	0	0	0
10/10/2008	€ / R	2009/03/16	12.65	Call	Currency Future	920.0000	1,083.0000	17.717	0	0	0
10/10/2008	€ / R	2009/03/16	12.65	Put	Currency Future	730.0000	619.0000	(15.205)	0	0	0
10/10/2008	€ / R	2009/03/16	12.90	Call	Currency Future	819.0000	971.0000	18.559	0	0	0
10/10/2008	€ / R	2009/03/16	12.40	Call	Currency Future	1,031.0000	1,210.0000	17.362	0	0	0
10/10/2008	€ / R	2009/03/16	13.60	Call	Currency Future	589.0000	715.0000	21.392	0	0	0
10/10/2008	€ / R	2009/03/16	12.55	Put	Currency Future	673.0000	568.0000	(15.602)	0	0	0
10/10/2008	€ / R	2009/03/16	13.40	Call	Currency Future	646.0000	781.0000	20.898	0	0	0
10/10/2008	€ / R	2009/03/16	12.30	Call	Currency Future	1,080.0000	1,266.0000	17.222	0	0	0
10/10/2008	€ / R	2009/03/16	12.05	Call	Currency Future	1,213.0000	1,417.0000	16.818	0	0	0
10/10/2008	€ / R	2009/03/16	12.20	Call	Currency Future	1,131.0000	1,324.0000	17.065	0	0	200
10/10/2008	€ / R	2009/03/16	12.05	Put	Currency Future	423.0000	354.0000	(16.312)	0	0	0
10/10/2008	€ / R	2009/03/16	12.20	Put	Currency Future	491.0000	411.0000	(16.293)	0	0	0
10/10/2008	€ / R	2009/03/16	11.65	Call	Currency Future	1,479.0000	1,699.0000	14.875	0	0	0
10/10/2008	€ / R	2009/03/16	12.90	Put	Currency Future	879.0000	758.0000	(13.766)	0	0	0
10/10/2008	€ / R	2009/03/16	12.55	Call	Currency Future	963.0000	1,131.0000	17.445	0	0	0
10/10/2008	€ / R	2009/03/16	12.10	Put	Currency Future	445.0000	372.0000	(16.404)	0	0	0
10/10/2008	€ / R	2009/03/16	11.65	Put	Currency Future	290.0000	236.0000	(18.621)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	€ / R 2009/03/16	11.85	Put	Currency Future	350.0000	288.0000	(17.714)	0	0	0
10/10/2008	€ / R 2009/03/16	12.65	Call	Currency Future	920.0000	1,083.0000	17.717	0	0	0
10/10/2008	€ / R 2009/03/16	13.40	Put	Currency Future	1,206.0000	1,068.0000	(11.443)	0	0	0
10/10/2008	€ / R 2009/03/16	12.60	Put	Currency Future	702.0000	594.0000	(15.385)	0	0	0
10/10/2008	€ / R 2009/03/16	12.80	Call	Currency Future	859.0000	1,013.0000	17.928	0	0	0
10/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,185.0000	1,385.0000	16.878	0	0	0
10/10/2008	€ / R 2009/03/16	13.35	Put	Currency Future	1,172.0000	1,035.0000	(11.689)	0	0	0
10/10/2008	€ / R 2009/03/16	12.80	Put	Currency Future	819.0000	700.0000	(14.530)	0	0	0
10/10/2008	€ / R 2009/03/16	13.00	Put	Currency Future	941.0000	818.0000	(13.071)	0	0	0
10/10/2008	€ / R 2009/03/16	12.60	Call	Currency Future	942.0000	1,107.0000	17.516	0	0	0
10/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	540.0000	453.0000	(16.111)	0	0	0
10/10/2008	€ / R 2009/03/16	13.20	Call	Currency Future	710.0000	854.0000	20.282	0	0	0
10/10/2008	€ / R 2009/03/16	13.20	Put	Currency Future	1,070.0000	941.0000	(12.056)	0	0	0
10/10/2008	€ / R 2009/03/16	12.40	Put	Currency Future	591.0000	497.0000	(15.905)	0	0	0
10/10/2008	€ / R 2009/03/16	13.00	Call	Currency Future	781.0000	931.0000	19.206	0	0	0
10/10/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,055.0000	1,238.0000	17.346	0	0	0
10/10/2008	€ / R 2009/03/16	13.35	Call	Currency Future	662.0000	798.0000	20.544	0	0	0
10/10/2008	€ / R 2009/03/16	12.35	Put	Currency Future	565.0000	475.0000	(15.929)	0	0	0
10/10/2008	€ / R 2009/03/16	12.35	Put	Currency Future	565.0000	475.0000	(15.929)	0	0	0
10/10/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,698.0000	1,563.0000	(7.951)	0	0	0
10/10/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,519.0000	1,378.0000	(9.282)	0	0	0
10/10/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,340.0000	1,551.0000	15.746	0	0	0
10/10/2008	€ / R 2009/03/16	11.80	Put	Currency Future	335.0000	274.0000	(18.209)	0	0	0
10/10/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,349.0000	1,202.0000	(10.897)	0	0	0
10/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,185.0000	1,385.0000	16.878	0	0	0
10/10/2008	€ / R 2009/03/16	13.85	Call	Currency Future	509.0000	641.0000	25.933	0	0	0
10/10/2008	€ / R 2009/03/16	12.10	Put	Currency Future	445.0000	372.0000	(16.404)	0	0	0
10/10/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,055.0000	1,238.0000	17.346	0	0	0
10/10/2008	€ / R 2009/03/16	14.10	Call	Currency Future	438.0000	576.0000	31.507	0	0	0
10/10/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,374.0000	1,587.0000	15.502	0	0	0
10/10/2008	€ / R 2009/03/16	13.60	Call	Currency Future	589.0000	715.0000	21.392	0	0	0
10/10/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,157.0000	1,354.0000	17.027	0	0	0
10/10/2008	€ / R 2009/03/16	12.50	Call	Currency Future	985.0000	1,157.0000	17.462	0	0	0
10/10/2008	€ / R 2009/03/16	12.15	Put	Currency Future	468.0000	391.0000	(16.453)	0	0	0
10/10/2008	€ / R 2009/03/16	12.50	Put	Currency Future	645.0000	543.0000	(15.814)	0	0	0
10/10/2008	€ / R 2009/03/16	13.10	Put	Currency Future	1,004.0000	880.0000	(12.351)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	€ / R 2009/03/16	13.10	Call	Currency Future	744.0000	893.0000	20.027	0	0	0
10/10/2008	€ / R 2009/03/16	12.25	Call	Currency Future	1,105.0000	1,295.0000	17.195	0	0	0
10/10/2008	€ / R 2009/03/16	12.00	Put	Currency Future	401.0000	336.0000	(16.209)	0	0	0
10/10/2008	€ / R 2009/03/16	12.00	Call	Currency Future	1,241.0000	1,449.0000	16.761	0	0	0
10/10/2008	€ / R 2009/03/16	12.45	Put	Currency Future	618.0000	520.0000	(15.858)	0	0	0
10/10/2008	€ / R 2009/03/16	12.45	Call	Currency Future	1,008.0000	1,183.0000	17.361	0	0	0
10/10/2008	€ / R 2009/03/16	12.25	Put	Currency Future	515.0000	431.0000	(16.311)	0	0	0
10/10/2008	€ / R 2009/03/16	11.90	Call	Currency Future	1,307.0000	1,515.0000	15.914	0	0	0
10/10/2008	€ / R 2009/03/16	11.90	Put	Currency Future	367.0000	302.0000	(17.711)	0	0	0
10/10/2008	€ / R 2009/03/16	12.60	Call	Currency Future	942.0000	1,107.0000	17.516	0	0	0
10/10/2008	€ / R 2009/03/16	12.60	Put	Currency Future	702.0000	594.0000	(15.385)	0	0	0
10/10/2008	€ / R 2009/03/16	12.70	Call	Currency Future	899.0000	1,059.0000	17.798	0	0	0
10/10/2008	€ / R 2009/03/16	12.70	Put	Currency Future	759.0000	646.0000	(14.888)	0	0	0
10/10/2008	€ / R 2009/03/16	11.60	Call	Currency Future	1,515.0000	1,737.0000	14.653	0	0	0
10/10/2008	€ / R 2009/03/16	11.75	Call	Currency Future	1,409.0000	1,624.0000	15.259	0	0	0
10/10/2008	€ / R 2009/03/16	11.75	Put	Currency Future	319.0000	261.0000	(18.182)	0	0	0
10/10/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,340.0000	1,551.0000	15.746	0	0	0
10/10/2008	€ / R 2009/03/16	11.65	Put	Currency Future	290.0000	236.0000	(18.621)	0	0	0
10/10/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,479.0000	1,699.0000	14.875	0	0	0
10/10/2008	€ / R 2009/03/16	11.55	Put	Currency Future	262.0000	213.0000	(18.702)	0	0	0
10/10/2008	€ / R 2009/03/16	11.55	Call	Currency Future	1,552.0000	1,776.0000	14.433	0	0	0
10/10/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,374.0000	1,587.0000	15.502	0	0	0
10/10/2008	€ / R 2009/03/16	11.85	Put	Currency Future	350.0000	288.0000	(17.714)	0	0	0
10/10/2008	€ / R 2009/03/16	11.80	Put	Currency Future	335.0000	274.0000	(18.209)	0	0	0
10/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	540.0000	453.0000	(16.111)	0	0	0
10/10/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,080.0000	1,266.0000	17.222	0	0	0
10/10/2008	€ / R 2009/03/16	11.95	Call	Currency Future	1,274.0000	1,482.0000	16.327	0	0	0
10/10/2008	€ / R 2009/03/16	11.95	Put	Currency Future	384.0000	319.0000	(16.927)	0	0	0
10/10/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,213.0000	1,417.0000	16.818	0	0	0
10/10/2008	€ / R 2009/03/16	11.50	Call	Currency Future	1,589.0000	1,815.0000	14.223	0	0	0
10/10/2008	€ / R 2009/03/16	12.05	Put	Currency Future	423.0000	354.0000	(16.312)	0	0	0
10/10/2008	€ / R 2009/03/16	11.60	Put	Currency Future	276.0000	224.0000	(18.841)	0	0	0
10/10/2008	€ / R 2009/03/16	11.50	Put	Currency Future	249.0000	202.0000	(18.876)	0	0	0
10/10/2008	€ / R 2009/03/16	11.70	Call	Currency Future	1,444.0000	1,661.0000	15.028	0	0	0
10/10/2008	€ / R 2009/03/16	11.70	Put	Currency Future	304.0000	248.0000	(18.421)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	€ / R	2009/06/12			Currency Future	13.0758	13.3641	2.205	0.0000	0.0000	50
10/10/2008	€ / R	2009/06/12	12.90	Put	Currency Future	936.0000	820.0000	(12.393)	0	0	0
10/10/2008	€ / R	2009/06/12	12.90	Call	Currency Future	1,112.0000	1,284.0000	15.468	0	0	0
10/10/2008	€ / R	2009/06/12	12.40	Call	Currency Future	1,357.0000	1,569.0000	15.623	0	0	0
10/10/2008	€ / R	2009/06/12	12.80	Put	Currency Future	877.0000	773.0000	(11.859)	0	0	0
10/10/2008	€ / R	2009/06/12	12.40	Put	Currency Future	681.0000	605.0000	(11.160)	0	0	0
10/10/2008	€ / R	2009/06/12	12.30	Call	Currency Future	1,415.0000	1,631.0000	15.265	0	0	0
10/10/2008	€ / R	2009/06/12	12.80	Call	Currency Future	1,152.0000	1,338.0000	16.146	0	0	0
10/10/2008	€ / R	2009/06/12	12.50	Put	Currency Future	725.0000	645.0000	(11.034)	0	0	0
10/10/2008	€ / R	2009/06/12	12.30	Put	Currency Future	639.0000	567.0000	(11.268)	0	0	0
10/10/2008	€ / R	2009/06/12	12.50	Call	Currency Future	1,301.0000	1,509.0000	15.988	0	0	0
10/10/2008	€ / R	2009/06/12	12.70	Call	Currency Future	1,193.0000	1,393.0000	16.764	0	0	0
10/10/2008	€ / R	2009/06/12	12.85	Call	Currency Future	1,132.0000	1,310.0000	15.724	0	0	0
10/10/2008	€ / R	2009/06/12	12.35	Call	Currency Future	1,386.0000	1,600.0000	15.440	0	0	0
10/10/2008	€ / R	2009/06/12	12.40	Put	Currency Future	681.0000	605.0000	(11.160)	0	0	0
10/10/2008	€ / R	2009/06/12	12.85	Put	Currency Future	906.0000	796.0000	(12.141)	0	0	0
10/10/2008	€ / R	2009/06/12	12.40	Call	Currency Future	1,357.0000	1,569.0000	15.623	0	0	0
10/10/2008	€ / R	2009/06/12	11.65	Put	Currency Future	405.0000	356.0000	(12.099)	0	0	0
10/10/2008	€ / R	2009/06/12	11.75	Call	Currency Future	1,762.0000	1,998.0000	13.394	0	0	0
10/10/2008	€ / R	2009/06/12	11.85	Call	Currency Future	1,695.0000	1,928.0000	13.746	0	0	0
10/10/2008	€ / R	2009/06/12	11.85	Call	Currency Future	1,695.0000	1,928.0000	13.746	0	0	0
10/10/2008	€ / R	2009/06/12	11.85	Put	Currency Future	470.0000	414.0000	(11.915)	0	0	0
10/10/2008	€ / R	2009/06/12	11.75	Put	Currency Future	436.0000	384.0000	(11.927)	0	0	0
10/10/2008	€ / R	2009/06/12	12.15	Put	Currency Future	579.0000	512.0000	(11.572)	0	0	0
10/10/2008	€ / R	2009/06/12	11.85	Put	Currency Future	470.0000	414.0000	(11.915)	0	0	0
10/10/2008	€ / R	2009/06/12	12.15	Call	Currency Future	1,505.0000	1,726.0000	14.684	0	0	0
10/10/2008	€ / R	2009/06/12	12.00	Put	Currency Future	523.0000	461.0000	(11.855)	0	0	0
10/10/2008	€ / R	2009/06/12	12.05	Put	Currency Future	541.0000	478.0000	(11.645)	0	0	0
10/10/2008	€ / R	2009/06/12	11.90	Put	Currency Future	487.0000	429.0000	(11.910)	0	0	0
10/10/2008	€ / R	2009/06/12	12.05	Call	Currency Future	1,567.0000	1,792.0000	14.359	0	0	0
10/10/2008	€ / R	2009/06/12	12.35	Put	Currency Future	660.0000	586.0000	(11.212)	0	0	0
10/10/2008	€ / R	2009/06/12	11.70	Put	Currency Future	420.0000	370.0000	(11.905)	0	0	0
10/10/2008	€ / R	2009/06/12	12.00	Call	Currency Future	1,598.0000	1,825.0000	14.205	0	0	0
10/10/2008	€ / R	2009/06/12	12.30	Put	Currency Future	639.0000	567.0000	(11.268)	0	0	0
10/10/2008	€ / R	2009/06/12	11.80	Call	Currency Future	1,729.0000	1,963.0000	13.534	0	0	0
10/10/2008	€ / R	2009/06/12	12.35	Call	Currency Future	1,386.0000	1,600.0000	15.440	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	€ / R 2009/06/12	11.90	Call	Currency Future	1,663.0000	1,893.0000	13.830	0	0	0
10/10/2008	€ / R 2009/06/12	11.80	Put	Currency Future	453.0000	399.0000	(11.921)	0	0	0
10/10/2008	€ / R 2009/06/12	12.70	Put	Currency Future	818.0000	729.0000	(10.880)	0	0	0
10/10/2008	€ / R 2009/06/12	11.95	Call	Currency Future	1,630.0000	1,859.0000	14.049	0	0	0
10/10/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,273.0000	1,479.0000	16.182	0	0	0
10/10/2008	€ / R 2009/06/12	11.65	Call	Currency Future	1,831.0000	2,070.0000	13.053	0	0	0
10/10/2008	€ / R 2009/06/12	12.25	Call	Currency Future	1,445.0000	1,662.0000	15.017	0	0	0
10/10/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,536.0000	1,759.0000	14.518	0	0	0
10/10/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,273.0000	1,479.0000	16.182	0	0	0
10/10/2008	€ / R 2009/06/12	12.10	Put	Currency Future	560.0000	495.0000	(11.607)	0	0	0
10/10/2008	€ / R 2009/06/12	12.60	Put	Currency Future	771.0000	686.0000	(11.025)	0	0	0
10/10/2008	€ / R 2009/06/12	13.00	Call	Currency Future	1,070.0000	1,236.0000	15.514	0	0	0
10/10/2008	€ / R 2009/06/12	12.55	Put	Currency Future	748.0000	665.0000	(11.096)	0	0	0
10/10/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,246.0000	1,450.0000	16.372	0	0	0
10/10/2008	€ / R 2009/06/12	11.95	Put	Currency Future	504.0000	445.0000	(11.706)	0	0	0
10/10/2008	€ / R 2009/06/12	13.00	Put	Currency Future	994.0000	872.0000	(12.274)	0	0	0
10/10/2008	€ / R 2009/06/12	12.25	Put	Currency Future	619.0000	548.0000	(11.470)	0	0	0
10/10/2008	€ / R 2009/06/12	12.55	Put	Currency Future	748.0000	665.0000	(11.096)	0	0	0
10/10/2008	€ / R 2009/06/12	13.10	Put	Currency Future	1,055.0000	932.0000	(11.659)	0	0	0
10/10/2008	€ / R 2009/06/12	12.35	Put	Currency Future	660.0000	586.0000	(11.212)	0	0	0
10/10/2008	€ / R 2009/06/12	11.70	Call	Currency Future	1,796.0000	2,034.0000	13.252	0	0	0
10/10/2008	€ / R 2009/06/12	13.05	Put	Currency Future	1,024.0000	902.0000	(11.914)	0	0	0
10/10/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,415.0000	1,631.0000	15.265	0	0	0
10/10/2008	€ / R 2009/06/12	13.50	Put	Currency Future	1,310.0000	1,178.0000	(10.076)	0	0	0
10/10/2008	€ / R 2009/06/12	12.75	Put	Currency Future	847.0000	751.0000	(11.334)	0	0	0
10/10/2008	€ / R 2009/06/12	13.50	Call	Currency Future	886.0000	1,043.0000	17.720	0	0	0
10/10/2008	€ / R 2009/06/12	13.45	Put	Currency Future	1,277.0000	1,147.0000	(10.180)	0	0	0
10/10/2008	€ / R 2009/06/12	13.45	Call	Currency Future	903.0000	1,061.0000	17.497	0	0	0
10/10/2008	€ / R 2009/06/12	12.75	Call	Currency Future	1,173.0000	1,365.0000	16.368	0	0	0
10/10/2008	€ / R 2009/06/12	13.55	Call	Currency Future	867.0000	1,024.0000	18.108	0	0	0
10/10/2008	€ / R 2009/06/12	13.25	Put	Currency Future	1,148.0000	1,025.0000	(10.714)	0	0	0
10/10/2008	€ / R 2009/06/12	13.35	Put	Currency Future	1,212.0000	1,086.0000	(10.396)	0	0	0
10/10/2008	€ / R 2009/06/12	13.15	Put	Currency Future	1,085.0000	962.0000	(11.336)	0	0	0
10/10/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,030.0000	1,196.0000	16.117	0	0	0
10/10/2008	€ / R 2009/06/12	13.15	Call	Currency Future	1,011.0000	1,176.0000	16.320	0	0	0
10/10/2008	€ / R 2009/06/12	13.35	Call	Currency Future	938.0000	1,100.0000	17.271	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	€ / R 2009/06/12	13.25	Call	Currency Future	974.0000	1,139.0000	16.940	0	0	0
10/10/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,341.0000	1,210.0000	(9.769)	0	0	0
10/10/2008	€ / R 2009/06/12	13.65	Call	Currency Future	828.0000	988.0000	19.324	0	0	0
10/10/2008	€ / R 2009/06/12	13.65	Put	Currency Future	1,402.0000	1,274.0000	(9.130)	0	0	0
10/10/2008	€ / R 2009/06/12	13.40	Put	Currency Future	1,244.0000	1,116.0000	(10.289)	0	0	0
10/10/2008	€ / R 2009/06/12	13.40	Call	Currency Future	920.0000	1,080.0000	17.391	0	0	0
10/10/2008	€ / R 2009/06/12	12.45	Put	Currency Future	703.0000	625.0000	(11.095)	0	0	0
10/10/2008	€ / R 2009/06/12	13.30	Put	Currency Future	1,180.0000	1,055.0000	(10.593)	0	0	0
10/10/2008	€ / R 2009/06/12	12.45	Call	Currency Future	1,329.0000	1,539.0000	15.801	0	0	0
10/10/2008	€ / R 2009/06/12	13.30	Call	Currency Future	955.0000	1,119.0000	17.173	0	0	0
10/10/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,220.0000	1,421.0000	16.475	0	0	0
10/10/2008	€ / R 2009/06/12	13.20	Put	Currency Future	1,116.0000	993.0000	(11.022)	0	0	0
10/10/2008	€ / R 2009/06/12	12.65	Put	Currency Future	794.0000	707.0000	(10.957)	0	0	0
10/10/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,050.0000	1,216.0000	15.810	0	0	0
10/10/2008	€ / R 2009/06/12	13.75	Call	Currency Future	791.0000	954.0000	20.607	0	0	0
10/10/2008	€ / R 2009/06/12	13.75	Put	Currency Future	1,465.0000	1,340.0000	(8.532)	0	0	0
10/10/2008	€ / R 2009/06/12	12.20	Call	Currency Future	1,474.0000	1,694.0000	14.925	0	0	0
10/10/2008	€ / R 2009/06/12	13.20	Call	Currency Future	992.0000	1,157.0000	16.633	0	0	0
10/10/2008	€ / R 2009/06/12	12.05	Put	Currency Future	541.0000	478.0000	(11.645)	0	0	0
10/10/2008	€ / R 2009/06/12	12.15	Put	Currency Future	579.0000	512.0000	(11.572)	0	0	0
10/10/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,567.0000	1,792.0000	14.359	0	0	0
10/10/2008	€ / R 2009/06/12	12.10	Put	Currency Future	560.0000	495.0000	(11.607)	0	0	0
10/10/2008	€ / R 2009/06/12	12.20	Put	Currency Future	599.0000	530.0000	(11.519)	0	0	0
10/10/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,536.0000	1,759.0000	14.518	0	0	0
10/10/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,505.0000	1,726.0000	14.684	0	0	0
10/10/2008	€ / R 2009/06/12	12.65	Put	Currency Future	794.0000	707.0000	(10.957)	0	0	0
10/10/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,132.0000	1,310.0000	15.724	0	0	0
10/10/2008	€ / R 2009/06/12	13.05	Put	Currency Future	1,024.0000	902.0000	(11.914)	0	0	0
10/10/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,220.0000	1,421.0000	16.475	0	0	0
10/10/2008	€ / R 2009/06/12	12.85	Put	Currency Future	906.0000	796.0000	(12.141)	0	0	0
10/10/2008	€ / R 2009/06/12	12.60	Put	Currency Future	771.0000	686.0000	(11.025)	0	0	0
10/10/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,112.0000	1,284.0000	15.468	0	0	0
10/10/2008	€ / R 2009/06/12	12.95	Put	Currency Future	965.0000	843.0000	(12.642)	0	0	0
10/10/2008	€ / R 2009/06/12	12.95	Call	Currency Future	1,091.0000	1,257.0000	15.215	0	0	0
10/10/2008	€ / R 2009/06/12	12.80	Put	Currency Future	877.0000	773.0000	(11.859)	0	0	0
10/10/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,152.0000	1,338.0000	16.146	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	€ / R	2009/06/12	12.60	Call	Currency Future	1,246.0000	1,450.0000	16.372	0	0	0
10/10/2008	€ / R	2009/06/12	12.90	Put	Currency Future	936.0000	820.0000	(12.393)	0	0	0
10/10/2008	€ / R	2009/06/12	13.05	Call	Currency Future	1,050.0000	1,216.0000	15.810	0	0	0
10/10/2008	ALBI	2008/11/06			Index Future	274.4830	272.7400	(0.635)	0.0000	0.0000	661
10/10/2008	ALBI	2008/11/06	265.00	Put	Index Future	66.0000	226.0000	242.424	0	0	0
10/10/2008	ALBI	2008/11/06	265.00	Call	Index Future	94,896.0000	77,626.0000	(18.199)	0	0	0
10/10/2008	ALBI	2009/02/05			Index Future	282.7730	280.9780	(0.635)	0.0000	0.0000	0
10/10/2008	ALBI	2009/05/07			Index Future	289.6920	289.5990	(0.032)	0.0000	0.0000	0
10/10/2008	CRD1	2008/11/06			Index Future	115.8710	115.5340	(0.291)	0.0000	0.0000	6
10/10/2008	CRD1	2009/02/05			Index Future	119.2950	118.9500	(0.289)	0.0000	0.0000	0
10/10/2008	CRD1	2009/05/07			Index Future	122.7690	122.4140	(0.289)	0.0000	0.0000	0
10/10/2008	GOVI	2008/11/06			jGovi	276.1910	274.6850	(0.545)	0.0000	0.0000	150
10/10/2008	GOVI	2008/11/06	274.00	Call	jGovi	28,600.0000	18,559.0000	(35.108)	0	0	0
10/10/2008	GOVI	2008/11/06	274.00	Put	jGovi	6,690.0000	11,709.0000	75.022	0	0	0
10/10/2008	GOVI	2009/02/05			jGovi	284.3540	282.8050	(0.545)	0.0000	0.0000	254
10/10/2008	GOVI	2009/05/07			jGovi	292.6330	291.0400	(0.544)	0.0000	0.0000	0
10/10/2008	ILBI	2008/11/06			Index Future	327.4680	327.4680	-	0.0000	0.0000	1
10/10/2008	ILBI	2009/02/05			Index Future	336.9920	336.9920	-	0.0000	0.0000	0
10/10/2008	ILBI	2009/05/07			Index Future	347.6680	347.5570	(0.032)	0.0000	0.0000	0
10/10/2008	J153	2010/08/31			jSwap	10.4900	10.4650	(0.238)	0.0000	0.0000	0
10/10/2008	J157	2015/09/15			jSwap	9.3530	9.4490	1.026	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
10/10/2008	J186	2026/12/21			jSwap	8.6550	8.7510	1.109	0.0000	0.0000	0
10/10/2008	J201	2014/12/22			jSwap	9.5600	9.6370	0.805	0.0000	0.0000	0
10/10/2008	J203	2017/09/15			jSwap	9.2290	9.3310	1.105	0.0000	0.0000	0
10/10/2008	J204	2018/12/21			jSwap	9.2630	9.3730	1.188	0.0000	0.0000	0
10/10/2008	J207	2020/01/15			jSwap	9.1520	9.2700	1.289	0.0000	0.0000	0
10/10/2008	JBAR	2005/12/21			jBar	12.1580	12.2130	0.452	0.0000	0.0000	0
10/10/2008	JFRA	2008/11/06			jFra	12.0140	12.0660	0.433	0.0000	0.0000	0
10/10/2008	JFRA	2009/02/05			jFra	11.3240	11.2740	(0.442)	0.0000	0.0000	0
10/10/2008	JFRA	2009/05/07			jFra	10.5410	10.4810	(0.569)	0.0000	0.0000	0
10/10/2008	JFRA	2009/08/06			jFra	9.8440	9.7890	(0.559)	0.0000	0.0000	0
10/10/2008	JFRA	2009/11/05			jFra	9.4610	9.4080	(0.560)	0.0000	0.0000	0
10/10/2008	JN02	2008/11/06			jNote	10.0620	10.0390	(0.229)	0.0000	0.0000	0
10/10/2008	JN02	2009/02/05			jNote	9.6480	9.6210	(0.280)	0.0000	0.0000	0
10/10/2008	JN02	2009/05/07			jNote	9.3150	9.2990	(0.172)	0.0000	0.0000	0
10/10/2008	JN05	2008/11/07			jNote	9.3800	9.4980	1.258	0.0000	0.0000	0
10/10/2008	JN05	2009/02/05			jNote	9.1310	9.2050	0.810	0.0000	0.0000	0
10/10/2008	JN05	2009/05/07			jNote	8.9740	9.0590	0.947	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
10/10/2008	JN10	2008/11/07			jNote	9.0520	9.1710	1.315	0.0000	0.0000	0
10/10/2008	JN10	2009/02/05			jNote	8.8590	8.9750	1.309	0.0000	0.0000	0
10/10/2008	JN10	2009/05/07			jNote	8.7500	8.8740	1.417	0.0000	0.0000	0
10/10/2008	JROD	2008/10/31			jRod	11.8270	11.8260	(0.008)	0.0000	0.0000	0
10/10/2008	JROD	2008/11/28			jRod	11.9420	11.9530	0.092	0.0000	0.0000	0
10/10/2008	JROD	2008/12/31			jRod	12.1130	12.1480	0.289	0.0000	0.0000	0
10/10/2008	OTH1	2008/11/06			Index Future	265.1240	262.4540	(1.007)	0.0000	0.0000	9
10/10/2008	OTH1	2009/02/05			Index Future	272.9610	270.2120	(1.007)	0.0000	0.0000	0
10/10/2008	OTH1	2009/05/07			Index Future	280.9080	278.0810	(1.006)	0.0000	0.0000	0
10/10/2008	R153	2008/11/06			Bond Future	9.1790	9.1620	(0.185)	0.0000	0.0000	8,716
10/10/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	229.0000	234.0000	2.183	0	0	700
10/10/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	424.0000	433.0000	2.123	0	0	0
10/10/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	533.0000	509.0000	(4.503)	0	0	0
10/10/2008	R153	2008/11/06	8.75	Call	Option on Bond Future	108.0000	109.0000	0.926	0	0	250
10/10/2008	R153	2008/11/06	8.75	Put	Option on Bond Future	839.0000	812.0000	(3.218)	0	0	0
10/10/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	303.0000	284.0000	(6.271)	0	0	250
10/10/2008	R153	2009/02/05			Bond Future	8.8100	8.7890	(0.238)	0.0000	0.0000	3
10/10/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	185.0000	178.0000	(3.784)	0	0	0
10/10/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,925.0000	1,949.0000	1.247	0	0	0
10/10/2008	R153	2009/05/07			Bond Future	8.3780	8.3520	(0.310)	0.0000	0.0000	0
10/10/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,231.0000	2,248.0000	0.762	0	0	0
10/10/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,140.0000	1,124.0000	(1.404)	0	0	0
10/10/2008	R157	2008/11/06			Bond Future	8.8330	8.9460	1.279	0.0000	0.0000	9,373

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	991.0000	709.0000	(28.456)	0	0	700
10/10/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,475.0000	1,847.0000	25.220	0	0	0
10/10/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	156.0000	225.0000	44.231	0	0	1,000
10/10/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,954.0000	3,369.0000	(14.795)	0	0	500
10/10/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	5.0000	9.0000	80.000	0	0	300
10/10/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	7,892.0000	7,241.0000	(8.249)	0	0	0
10/10/2008	R157	2009/02/05			Bond Future	8.7060	8.8250	1.367	0.0000	0.0000	5,094
10/10/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	2,449.0000	2,771.0000	13.148	0	0	0
10/10/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,698.0000	2,348.0000	(12.973)	0	0	600
10/10/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,335.0000	1,545.0000	15.730	0	0	0
10/10/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	4,371.0000	3,909.0000	(10.570)	0	0	0
10/10/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	7,528.0000	6,946.0000	(7.731)	0	0	0
10/10/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	463.0000	554.0000	19.654	0	0	600
10/10/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	5,349.0000	4,840.0000	(9.516)	0	0	600
10/10/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	950.0000	1,113.0000	17.158	0	0	0
10/10/2008	R157	2009/05/07			Bond Future	8.5790	8.7040	1.457	0.0000	0.0000	0
10/10/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,558.0000	4,133.0000	(9.324)	0	0	0
10/10/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,258.0000	2,521.0000	11.647	0	0	0
10/10/2008	R186	2008/11/06			Bond Future	8.5400	8.6820	1.663	0.0000	0.0000	5,045
10/10/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	488.0000	106.0000	(78.279)	0	0	0
10/10/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	903.0000	1,978.0000	119.048	0	0	0
10/10/2008	R186	2009/02/05			Bond Future	8.4410	8.5860	1.718	0.0000	0.0000	2,500
10/10/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	8,006.0000	6,531.0000	(18.424)	0	0	0
10/10/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	9.0000	29.0000	222.222	0	0	0
10/10/2008	R186	2009/05/07			Bond Future	8.3480	8.4970	1.785	0.0000	0.0000	0
10/10/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	156.0000	308.0000	97.436	0	0	0
10/10/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	6,699.0000	5,307.0000	(20.779)	0	0	0
10/10/2008	R196	2008/11/06			Bond Future	11.8470	11.9170	0.591	0.0000	0.0000	0
10/10/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	220.0000	207.0000	(5.909)	0	0	0
10/10/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,134.0000	1,141.0000	0.617	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	R196	2009/02/05			Bond Future	11.0510	11.0890	0.344	0.0000	0.0000	0
10/10/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	23.0000	24.0000	4.348	0	0	0
10/10/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	7.0000	7.0000	-	0	0	0
10/10/2008	R196	2009/05/07			Bond Future	10.9630	10.9390	(0.219)	0.0000	0.0000	0
10/10/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	127.0000	122.0000	(3.937)	0	0	0
10/10/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	138.0000	141.0000	2.174	0	0	0
10/10/2008	R201	2008/11/06			Bond Future	8.9300	9.0430	1.265	0.0000	0.0000	1,000
10/10/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,081.0000	1,477.0000	36.633	0	0	0
10/10/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	247.0000	124.0000	(49.798)	0	0	0
10/10/2008	R201	2009/02/05			Bond Future	8.7590	8.8790	1.370	0.0000	0.0000	2
10/10/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	2,549.0000	2,139.0000	(16.085)	0	0	0
10/10/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	365.0000	495.0000	35.616	0	0	0
10/10/2008	R201	2009/05/07			Bond Future	8.5910	8.7170	1.467	0.0000	0.0000	0
10/10/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	3,375.0000	2,957.0000	(12.385)	0	0	0
10/10/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	527.0000	661.0000	25.427	0	0	0
10/10/2008	R203	2008/11/06			Bond Future	8.8330	8.9450	1.268	0.0000	0.0000	0
10/10/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	2,039.0000	2,666.0000	30.750	0	0	0
10/10/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	44.0000	12.0000	(72.727)	0	0	0
10/10/2008	R203	2009/02/05			Bond Future	8.7030	8.8200	1.344	0.0000	0.0000	0
10/10/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	190.0000	295.0000	55.263	0	0	0
10/10/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	3,329.0000	2,751.0000	(17.363)	0	0	0
10/10/2008	R203	2009/05/07			Bond Future	8.5760	8.6970	1.411	0.0000	0.0000	0
10/10/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	578.0000	772.0000	33.564	0	0	0
10/10/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,999.0000	2,494.0000	(16.839)	0	0	0
10/10/2008	R204	2008/11/06			Bond Future	8.8240	8.9360	1.269	0.0000	0.0000	3,126
10/10/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	37.0000	9.0000	(75.676)	0	0	0
10/10/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	2,129.0000	2,809.0000	31.940	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	R204	2009/02/05			Bond Future	8.7040	8.8200	1.333	0.0000	0.0000	9
10/10/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	3,515.0000	2,876.0000	(18.179)	0	0	0
10/10/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	138.0000	230.0000	66.667	0	0	0
10/10/2008	R204	2009/05/07			Bond Future	8.5900	8.7100	1.397	0.0000	0.0000	0
10/10/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	547.0000	750.0000	37.112	0	0	0
10/10/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	3,083.0000	2,535.0000	(17.775)	0	0	0
10/10/2008	R206	2008/11/06			Bond Future	8.9340	9.0480	1.276	0.0000	0.0000	1,730
10/10/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
10/10/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	3,759.0000	4,204.0000	11.838	0	0	0
10/10/2008	R206	2009/02/05			Bond Future	8.7400	8.8600	1.373	0.0000	0.0000	0
10/10/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	379.0000	494.0000	30.343	0	0	0
10/10/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	2,302.0000	1,960.0000	(14.857)	0	0	0
10/10/2008	R206	2009/05/07			Bond Future	8.5530	8.6810	1.497	0.0000	0.0000	0
10/10/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	801.0000	960.0000	19.850	0	0	0
10/10/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,436.0000	2,124.0000	(12.808)	0	0	0
10/10/2008	R207	2008/11/06			Bond Future	8.7960	8.9190	1.398	0.0000	0.0000	0
10/10/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	1,990.0000	2,757.0000	38.543	0	0	0
10/10/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	35.0000	6.0000	(82.857)	0	0	0
10/10/2008	R207	2009/02/05			Bond Future	8.6840	8.8100	1.451	0.0000	0.0000	0
10/10/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	3,672.0000	2,940.0000	(19.935)	0	0	0
10/10/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	90.0000	171.0000	90.000	0	0	0
10/10/2008	R207	2009/05/07			Bond Future	8.5810	8.7110	1.515	0.0000	0.0000	0
10/10/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	445.0000	654.0000	46.966	0	0	0
10/10/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	3,108.0000	2,480.0000	(20.206)	0	0	0
10/10/2008	R208	2008/11/06			Bond Future	8.7530	8.8810	1.462	0.0000	0.0000	0
10/10/2008	R208	2008/11/06	8.75	Put	Option on Bond Future	484.0000	1,024.0000	111.570	0	0	0
10/10/2008	R208	2008/11/06	8.75	Call	Option on Bond Future	464.0000	152.0000	(67.241)	0	0	0

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10/10/2008	R208	2009/02/05			Bond Future	8.6490	8.7780	1.492	0.0000	0.0000	0
10/10/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	701.0000	1,089.0000	55.350	0	0	0
10/10/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	1,375.0000	903.0000	(34.327)	0	0	0
10/10/2008	R208	2009/05/07			Bond Future	8.5840	8.7170	1.549	0.0000	0.0000	0
10/10/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	835.0000	1,196.0000	43.234	0	0	0
10/10/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	1,935.0000	1,414.0000	(26.925)	0	0	0
10/10/2008	R209	2008/11/06			Bond Future	8.1450	8.3170	2.112	0.0000	0.0000	6,527
10/10/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	3,711.0000	5,243.0000	41.283	0	0	0
10/10/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2008	R209	2009/02/05			Bond Future	8.0610	8.2360	2.171	0.0000	0.0000	0
10/10/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	7,919.0000	6,340.0000	(19.939)	0	0	0
10/10/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
10/10/2008	R209	2009/05/07			Bond Future	7.9820	8.1590	2.217	0.0000	0.0000	0
10/10/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	1.0000	7.0000	600.000	0	0	0
10/10/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	8,640.0000	7,026.0000	(18.681)	0	0	0
10/10/2008	TRT1	2008/11/06			Index Future	272.6520	271.1350	(0.556)	0.0000	0.0000	300
10/10/2008	TRT1	2009/02/05			Index Future	280.7110	279.1490	(0.556)	0.0000	0.0000	0
10/10/2008	TRT1	2009/05/07			Index Future	288.8830	287.2780	(0.556)	0.0000	0.0000	0
10/10/2008	ZAAD	2008/12/12			Currency Future	6.4376	6.1487	(4.488)	6.2500	6.1700	6,070
10/10/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	105.0000	276.0000	162.857	0	0	0
10/10/2008	ZAAD	2008/12/12	6.10	Put	Currency Future	89.0000	247.0000	177.528	0	0	0
10/10/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	253.0000	480.0000	89.723	0	0	0
10/10/2008	ZAAD	2008/12/12	6.10	Call	Currency Future	426.0000	295.0000	(30.751)	0	0	0
10/10/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	240.0000	178.0000	(25.833)	0	0	0
10/10/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	333.0000	238.0000	(28.529)	0	0	0
10/10/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	283.0000	206.0000	(27.208)	0	0	0
10/10/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	393.0000	275.0000	(30.025)	0	0	0

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10/10/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	317.0000	557.0000	75.710	0	0	0
10/10/2008	ZAAD	2008/12/12	5.90	Put	Currency Future	43.0000	148.0000	244.186	0	0	0
10/10/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	145.0000	339.0000	133.793	0	0	0
10/10/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	189.0000	142.0000	(24.868)	0	0	0
10/10/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	614.0000	872.0000	42.020	0	0	0
10/10/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	81.0000	57.0000	(29.630)	0	0	0
10/10/2008	ZAAD	2008/12/12	5.80	Call	Currency Future	666.0000	460.0000	(30.931)	0	0	0
10/10/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	261.0000	192.0000	(26.437)	0	0	0
10/10/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	64.0000	46.0000	(28.125)	0	0	0
10/10/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	653.0000	915.0000	40.123	0	0	0
10/10/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	693.0000	958.0000	38.240	0	0	0
10/10/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	306.0000	221.0000	(27.778)	0	0	0
10/10/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	863.0000	1,138.0000	31.866	0	0	0
10/10/2008	ZAAD	2008/12/12	5.90	Call	Currency Future	580.0000	397.0000	(31.552)	0	0	0
10/10/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	222.0000	166.0000	(25.225)	0	0	0
10/10/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	361.0000	256.0000	(29.086)	0	0	0
10/10/2008	ZAAD	2008/12/12	7.25	Call	Currency Future	50.0000	36.0000	(28.000)	0	0	0
10/10/2008	ZAAD	2008/12/12	5.80	Put	Currency Future	28.0000	111.0000	296.429	0	0	0
10/10/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	169.0000	373.0000	120.710	0	0	0
10/10/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	101.0000	71.0000	(29.703)	0	0	0
10/10/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	284.0000	518.0000	82.394	0	0	0
10/10/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	253.0000	480.0000	89.723	0	0	0
10/10/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	306.0000	221.0000	(27.778)	0	0	0
10/10/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	352.0000	593.0000	68.466	0	0	0
10/10/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	240.0000	178.0000	(25.833)	0	0	0
10/10/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	776.0000	1,047.0000	34.923	0	0	0
10/10/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	502.0000	747.0000	48.805	0	0	0
10/10/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	162.0000	117.0000	(27.778)	0	0	0
10/10/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	124.0000	307.0000	147.581	0	0	0
10/10/2008	ZAAD	2008/12/12	6.00	Call	Currency Future	499.0000	342.0000	(31.463)	0	0	0
10/10/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	113.0000	78.0000	(30.973)	0	0	0
10/10/2008	ZAAD	2008/12/12	6.00	Put	Currency Future	62.0000	193.0000	211.290	0	0	0
10/10/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	90.0000	63.0000	(30.000)	0	0	0
10/10/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	139.0000	96.0000	(30.935)	0	0	0
10/10/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	223.0000	443.0000	98.655	0	0	0
10/10/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	261.0000	192.0000	(26.437)	0	0	0

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10/10/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	39.0000	29.0000	(25.641)	0	0	0
10/10/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	169.0000	373.0000	120.710	0	0	0
10/10/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	575.0000	830.0000	44.348	0	0	0
10/10/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	387.0000	630.0000	62.791	0	0	0
10/10/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	113.0000	78.0000	(30.973)	0	0	0
10/10/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	951.0000	1,230.0000	29.338	0	0	0
10/10/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	150.0000	106.0000	(29.333)	0	0	0
10/10/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	424.0000	668.0000	57.547	0	0	0
10/10/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	205.0000	155.0000	(24.390)	0	0	0
10/10/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	195.0000	407.0000	108.718	0	0	0
10/10/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	614.0000	872.0000	42.020	0	0	0
10/10/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	101.0000	71.0000	(29.703)	0	0	0
10/10/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	538.0000	788.0000	46.468	0	0	0
10/10/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	502.0000	747.0000	48.805	0	0	0
10/10/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	387.0000	630.0000	62.791	0	0	0
10/10/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	175.0000	129.0000	(26.286)	0	0	0
10/10/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	125.0000	87.0000	(30.400)	0	0	0
10/10/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	139.0000	96.0000	(30.935)	0	0	0
10/10/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	175.0000	129.0000	(26.286)	0	0	0
10/10/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	462.0000	707.0000	53.030	0	0	0
10/10/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	575.0000	830.0000	44.348	0	0	0
10/10/2008	ZAAD	2008/12/12	7.10	Call	Currency Future	72.0000	51.0000	(29.167)	0	0	0
10/10/2008	ZAAD	2008/12/12	7.10	Put	Currency Future	734.0000	1,002.0000	36.512	0	0	0
10/10/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	57.0000	41.0000	(28.070)	0	0	0
10/10/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	819.0000	1,092.0000	33.333	0	0	0
10/10/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	223.0000	443.0000	98.655	0	0	0
10/10/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	776.0000	1,047.0000	34.923	0	0	0
10/10/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	64.0000	46.0000	(28.125)	0	0	0
10/10/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	693.0000	958.0000	38.240	0	0	0
10/10/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	81.0000	57.0000	(29.630)	0	0	0
10/10/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	205.0000	155.0000	(24.390)	0	0	0
10/10/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	317.0000	557.0000	75.710	0	0	0
10/10/2008	ZAAD	2009/03/16			Currency Future	6.5565	6.2731	(4.322)	6.4500	6.4000	1,161
10/10/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	390.0000	615.0000	57.692	0	0	0
10/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	359.0000	579.0000	61.281	0	0	0

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10/10/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	365.0000	302.0000	(17.260)	0	0	0
10/10/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	174.0000	349.0000	100.575	0	0	0
10/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	422.0000	652.0000	54.502	0	0	0
10/10/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	597.0000	464.0000	(22.278)	0	0	0
10/10/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	490.0000	724.0000	47.755	0	0	0
10/10/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	530.0000	422.0000	(20.377)	0	0	0
10/10/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	296.0000	247.0000	(16.554)	0	0	0
10/10/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	141.0000	291.0000	106.383	0	0	0
10/10/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	365.0000	302.0000	(17.260)	0	0	0
10/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	329.0000	275.0000	(16.413)	0	0	0
10/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	359.0000	579.0000	61.281	0	0	0
10/10/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	112.0000	240.0000	114.286	0	0	0
10/10/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	218.0000	411.0000	88.532	0	0	0
10/10/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	88.0000	195.0000	121.591	0	0	0
10/10/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	669.0000	513.0000	(23.318)	0	0	0
10/10/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	475.0000	385.0000	(18.947)	0	0	0
10/10/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	132.0000	105.0000	(20.455)	0	0	0
10/10/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	745.0000	568.0000	(23.758)	0	0	0
10/10/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	976.0000	1,232.0000	26.230	0	0	0
10/10/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	153.0000	120.0000	(21.569)	0	0	0
10/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	243.0000	192.0000	(20.988)	0	0	0
10/10/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	897.0000	1,147.0000	27.871	0	0	0
10/10/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	268.0000	218.0000	(18.657)	0	0	0
10/10/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	176.0000	138.0000	(21.591)	0	0	0
10/10/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	562.0000	795.0000	41.459	0	0	0
10/10/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	405.0000	332.0000	(18.025)	0	0	0
10/10/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	820.0000	1,065.0000	29.878	0	0	0
10/10/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	232.0000	180.0000	(22.414)	0	0	0
10/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	456.0000	690.0000	51.316	0	0	0
10/10/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	312.0000	263.0000	(15.705)	0	0	0
10/10/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	675.0000	907.0000	34.370	0	0	0
10/10/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	450.0000	366.0000	(18.667)	0	0	0
10/10/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	346.0000	288.0000	(16.763)	0	0	0
10/10/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	195.0000	379.0000	94.359	0	0	0
10/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	637.0000	869.0000	36.421	0	0	0
10/10/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	243.0000	443.0000	82.305	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	502.0000	403.0000	(19.721)	0	0	0
10/10/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	405.0000	332.0000	(18.025)	0	0	0
10/10/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	217.0000	169.0000	(22.120)	0	0	0
10/10/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	255.0000	205.0000	(19.608)	0	0	0
10/10/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	299.0000	509.0000	70.234	0	0	0
10/10/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	599.0000	832.0000	38.898	0	0	0
10/10/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	710.0000	946.0000	33.239	0	0	0
10/10/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	203.0000	158.0000	(22.167)	0	0	0
10/10/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	746.0000	985.0000	32.038	0	0	0
10/10/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	255.0000	205.0000	(19.608)	0	0	0
10/10/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	270.0000	476.0000	76.296	0	0	0
10/10/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	427.0000	349.0000	(18.267)	0	0	0
10/10/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	599.0000	832.0000	38.898	0	0	0
10/10/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	385.0000	317.0000	(17.662)	0	0	0
10/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	525.0000	759.0000	44.571	0	0	0
10/10/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	329.0000	544.0000	65.350	0	0	0
10/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	282.0000	232.0000	(17.730)	0	0	0
10/10/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	299.0000	509.0000	70.234	0	0	0
10/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	329.0000	275.0000	(16.413)	0	0	0
10/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	243.0000	192.0000	(20.988)	0	0	0
10/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	637.0000	869.0000	36.421	0	0	0
10/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	422.0000	652.0000	54.502	0	0	0
10/10/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	897.0000	1,147.0000	27.871	0	0	0
10/10/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	153.0000	120.0000	(21.569)	0	0	0
10/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	525.0000	759.0000	44.571	0	0	0
10/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	282.0000	232.0000	(17.730)	0	0	0
10/10/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	142.0000	112.0000	(21.127)	0	0	0
10/10/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	858.0000	1,106.0000	28.904	0	0	0
10/10/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	164.0000	129.0000	(21.341)	0	0	0
10/10/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	936.0000	1,189.0000	27.030	0	0	0
10/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	783.0000	1,025.0000	30.907	0	0	0
10/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	189.0000	148.0000	(21.693)	0	0	0
10/10/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	312.0000	263.0000	(15.705)	0	0	0
10/10/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	217.0000	169.0000	(22.120)	0	0	0
10/10/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	710.0000	946.0000	33.239	0	0	0
10/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	189.0000	148.0000	(21.693)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	783.0000	1,025.0000	30.907	0	0	0
10/10/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	270.0000	476.0000	76.296	0	0	0
10/10/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	174.0000	349.0000	100.575	0	0	0
10/10/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	530.0000	422.0000	(20.377)	0	0	0
10/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	456.0000	690.0000	51.316	0	0	0
10/10/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	427.0000	349.0000	(18.267)	0	0	0
10/10/2008	ZAAD	2009/06/12			Currency Future	6.6530	6.3657	(4.318)	0.0000	0.0000	300
10/10/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	384.0000	603.0000	57.031	0	0	0
10/10/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	248.0000	441.0000	77.823	0	0	0
10/10/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	449.0000	388.0000	(13.586)	0	0	0
10/10/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	396.0000	347.0000	(12.374)	0	0	0
10/10/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	430.0000	374.0000	(13.023)	0	0	0
10/10/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	446.0000	672.0000	50.673	0	0	0
10/10/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	297.0000	245.0000	(17.508)	0	0	0
10/10/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	601.0000	506.0000	(15.807)	0	0	0
10/10/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	210.0000	380.0000	80.952	0	0	0
10/10/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	477.0000	708.0000	48.428	0	0	0
10/10/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	449.0000	388.0000	(13.586)	0	0	0
10/10/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	663.0000	545.0000	(17.798)	0	0	0
10/10/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	543.0000	781.0000	43.831	0	0	0
10/10/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	252.0000	210.0000	(16.667)	0	0	0
10/10/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	177.0000	324.0000	83.051	0	0	0
10/10/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	828.0000	1,067.0000	28.865	0	0	0
10/10/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	148.0000	274.0000	85.135	0	0	0
10/10/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	446.0000	672.0000	50.673	0	0	0
10/10/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	477.0000	708.0000	48.428	0	0	0
10/10/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	210.0000	380.0000	80.952	0	0	0
10/10/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	730.0000	590.0000	(19.178)	0	0	0
10/10/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	1,011.0000	1,263.0000	24.926	0	0	0
10/10/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	663.0000	545.0000	(17.798)	0	0	0
10/10/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	801.0000	640.0000	(20.100)	0	0	0
10/10/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	430.0000	374.0000	(13.023)	0	0	0
10/10/2008	ZAAD	2009/06/12	6.55	Call	Currency Future	487.0000	419.0000	(13.963)	0	0	0
10/10/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	577.0000	815.0000	41.248	0	0	0
10/10/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	281.0000	233.0000	(17.082)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	794.0000	1,029.0000	29.597	0	0	0
10/10/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	380.0000	331.0000	(12.895)	0	0	0
10/10/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	214.0000	179.0000	(16.355)	0	0	0
10/10/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	551.0000	471.0000	(14.519)	0	0	0
10/10/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	239.0000	199.0000	(16.736)	0	0	0
10/10/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	380.0000	331.0000	(12.895)	0	0	0
10/10/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	577.0000	815.0000	41.248	0	0	0
10/10/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	298.0000	505.0000	69.463	0	0	0
10/10/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	297.0000	245.0000	(17.508)	0	0	0
10/10/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	266.0000	221.0000	(16.917)	0	0	0
10/10/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	863.0000	1,105.0000	28.042	0	0	0
10/10/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	794.0000	1,029.0000	29.597	0	0	0
10/10/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	510.0000	744.0000	45.882	0	0	0
10/10/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	351.0000	300.0000	(14.530)	0	0	0
10/10/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	354.0000	569.0000	60.734	0	0	0
10/10/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	828.0000	1,067.0000	28.865	0	0	0
10/10/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	281.0000	233.0000	(17.082)	0	0	0
10/10/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	507.0000	435.0000	(14.201)	0	0	0
10/10/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	612.0000	849.0000	38.725	0	0	0
10/10/2008	ZAAD	2009/06/12	6.60	Put	Currency Future	416.0000	637.0000	53.125	0	0	0
10/10/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	760.0000	992.0000	30.526	0	0	0
10/10/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	469.0000	403.0000	(14.072)	0	0	0
10/10/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	313.0000	258.0000	(17.572)	0	0	0
10/10/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	365.0000	315.0000	(13.699)	0	0	0
10/10/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	601.0000	506.0000	(15.807)	0	0	0
10/10/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	248.0000	441.0000	77.823	0	0	0
10/10/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	396.0000	347.0000	(12.374)	0	0	0
10/10/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	338.0000	285.0000	(15.680)	0	0	0
10/10/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	685.0000	919.0000	34.161	0	0	0
10/10/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	648.0000	884.0000	36.420	0	0	0
10/10/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	722.0000	955.0000	32.271	0	0	0
10/10/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	543.0000	781.0000	43.831	0	0	0
10/10/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	325.0000	271.0000	(16.615)	0	0	0
10/10/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	973.0000	1,223.0000	25.694	0	0	0
10/10/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	226.0000	188.0000	(16.814)	0	0	0
10/10/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	413.0000	360.0000	(12.833)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2008	ZAAD 2009/06/12	7.35	Put	Currency Future	936.0000	1,183.0000	26.389	0	0	0
10/10/2008	ZAAD 2009/06/12	7.40	Call	Currency Future	226.0000	188.0000	(16.814)	0	0	0
10/10/2008	ZAAD 2009/06/12	7.30	Put	Currency Future	899.0000	1,144.0000	27.253	0	0	0
10/10/2008	ZAAD 2009/06/12	7.50	Put	Currency Future	1,049.0000	1,304.0000	24.309	0	0	0
10/10/2008	ZAAD 2009/06/12	7.50	Call	Currency Future	202.0000	169.0000	(16.337)	0	0	0
10/10/2008	ZAAD 2009/06/12	7.40	Put	Currency Future	973.0000	1,223.0000	25.694	0	0	0
10/10/2008	ZAAD 2009/06/12	6.40	Call	Currency Future	551.0000	471.0000	(14.519)	0	0	0
10/10/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	365.0000	315.0000	(13.699)	0	0	0
10/10/2008	ZAAD 2009/06/12	6.40	Put	Currency Future	298.0000	505.0000	69.463	0	0	0
10/10/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	612.0000	849.0000	38.725	0	0	0

Grand Total:

488,513