



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 14/10/2008

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
14/10/2008	\$ / R 2008/12/12			Currency Future	9.3174	9.1086	(2.241)	9.2200	8.9500	265,608
14/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	1,256.0000	1,050.0000	(16.401)	0	0	0
14/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	50.0000	55.0000	10.000	0	0	0
14/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	842.0000	656.0000	(22.090)	0	0	0
14/10/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	371.0000	249.0000	(32.884)	0	0	0
14/10/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	956.0000	763.0000	(20.188)	0	0	0
14/10/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	57.0000	62.0000	8.772	0	0	0
14/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	1,256.0000	1,050.0000	(16.401)	0	0	0
14/10/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	706.0000	532.0000	(24.646)	0	0	0
14/10/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	554.0000	640.0000	15.523	0	0	0
14/10/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	99.0000	117.0000	18.182	0	0	0
14/10/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	188.0000	223.0000	18.617	0	0	0
14/10/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	1,124.0000	921.0000	(18.060)	0	0	0
14/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	23.0000	23.0000	-	0	0	0
14/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,168.0000	963.0000	(17.551)	0	0	0
14/10/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	430.0000	501.0000	16.512	0	0	0
14/10/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	89.0000	104.0000	16.854	0	0	0
14/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	39.0000	42.0000	7.692	0	0	0
14/10/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	562.0000	407.0000	(27.580)	0	0	0
14/10/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	916.0000	726.0000	(20.742)	0	0	0
14/10/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	1,630.0000	1,421.0000	(12.822)	0	0	0
14/10/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	295.0000	349.0000	18.305	0	0	0
14/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	1,440.0000	1,232.0000	(14.444)	0	0	0
14/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,168.0000	963.0000	(17.551)	0	0	0
14/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	39.0000	42.0000	7.692	0	0	0
14/10/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	154.0000	182.0000	18.182	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	124.0000	147.0000	18.548	0	0	0
14/10/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	1,347.0000	1,140.0000	(15.367)	0	0	0
14/10/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	490.0000	346.0000	(29.388)	0	0	0
14/10/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	771.0000	591.0000	(23.346)	0	0	0
14/10/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	408.0000	278.0000	(31.863)	0	0	0
14/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	50.0000	55.0000	10.000	0	0	0
14/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,081.0000	879.0000	(18.686)	0	0	0
14/10/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	490.0000	569.0000	16.122	0	0	0
14/10/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	207.0000	246.0000	18.841	0	0	0
14/10/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
14/10/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	12.0000	12.0000	-	0	0	0
14/10/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	674.0000	504.0000	(25.223)	0	0	20,000
14/10/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	1,534.0000	1,325.0000	(13.625)	0	0	0
14/10/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	17.0000	17.0000	-	0	0	0
14/10/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	448.0000	310.0000	(30.804)	0	0	0
14/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,081.0000	879.0000	(18.686)	0	0	0
14/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	1,440.0000	1,232.0000	(14.444)	0	0	0
14/10/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	71.0000	81.0000	14.085	0	0	0
14/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	23.0000	23.0000	-	0	0	0
14/10/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	373.0000	437.0000	17.158	0	0	0
14/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	64.0000	71.0000	10.938	0	0	0
14/10/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	1,039.0000	839.0000	(19.249)	0	0	0
14/10/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	248.0000	295.0000	18.952	0	0	0
14/10/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	806.0000	623.0000	(22.705)	0	0	0
14/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	842.0000	656.0000	(22.090)	0	0	0
14/10/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	589.0000	430.0000	(26.995)	0	0	0
14/10/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	271.0000	321.0000	18.450	0	0	0
14/10/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	111.0000	132.0000	18.919	0	0	0
14/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	124.0000	147.0000	18.548	0	0	0
14/10/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	227.0000	269.0000	18.502	0	0	0
14/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	64.0000	71.0000	10.938	0	0	0
14/10/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	771.0000	591.0000	(23.346)	0	0	0
14/10/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	513.0000	366.0000	(28.655)	0	0	0
14/10/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	138.0000	164.0000	18.841	0	0	0
14/10/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	644.0000	478.0000	(25.776)	0	0	0
14/10/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	154.0000	182.0000	18.182	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	373.0000	437.0000	17.158	0	0	0
14/10/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	879.0000	690.0000	(21.502)	0	0	0
14/10/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	490.0000	346.0000	(29.388)	0	0	0
14/10/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	1,212.0000	1,007.0000	(16.914)	0	0	0
14/10/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	408.0000	278.0000	(31.863)	0	0	0
14/10/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	997.0000	800.0000	(19.759)	0	0	20
14/10/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	537.0000	386.0000	(28.119)	0	0	0
14/10/2008	\$ / R 2008/12/12	9.90	Call	Currency Future	256.0000	162.0000	(36.719)	0	0	0
14/10/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	616.0000	453.0000	(26.461)	0	0	0
14/10/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	80.0000	92.0000	15.000	0	0	0
14/10/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	320.0000	378.0000	18.125	0	0	0
14/10/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	1,393.0000	1,186.0000	(14.860)	0	0	0
14/10/2008	\$ / R 2008/12/12	9.90	Put	Currency Future	839.0000	954.0000	13.707	0	0	0
14/10/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	997.0000	800.0000	(19.759)	0	0	0
14/10/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	20.0000	20.0000	-	0	0	0
14/10/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	214.0000	122.0000	(42.991)	0	0	0
14/10/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	1,487.0000	1,278.0000	(14.055)	0	0	0
14/10/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	996.0000	1,114.0000	11.847	0	0	0
14/10/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	916.0000	1,033.0000	12.773	0	0	0
14/10/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	44.0000	48.0000	9.091	0	0	0
14/10/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	690.0000	792.0000	14.783	0	0	0
14/10/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	190.0000	106.0000	(44.211)	0	0	0
14/10/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	1,072.0000	1,197.0000	11.660	0	0	0
14/10/2008	\$ / R 2008/12/12	10.30	Put	Currency Future	1,151.0000	1,282.0000	11.381	0	0	0
14/10/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
14/10/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	308.0000	201.0000	(34.740)	0	0	0
14/10/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	234.0000	141.0000	(39.744)	0	0	0
14/10/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	281.0000	180.0000	(35.943)	0	0	0
14/10/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	1,302.0000	1,095.0000	(15.899)	0	0	0
14/10/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	763.0000	872.0000	14.286	0	0	0
14/10/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	338.0000	224.0000	(33.728)	0	0	0
14/10/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
14/10/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	621.0000	715.0000	15.137	0	0	0
14/10/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	80.0000	92.0000	15.000	0	0	0
14/10/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	706.0000	532.0000	(24.646)	0	0	0
14/10/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	188.0000	223.0000	18.617	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
14/10/2008	\$ / R	2008/12/12	8.75	Call	Currency Future	738.0000	561.0000	(23.984)	0	0	0
14/10/2008	\$ / R	2008/12/12	9.45	Put	Currency Future	522.0000	604.0000	15.709	0	0	0
14/10/2008	\$ / R	2008/12/12	8.75	Put	Currency Future	170.0000	202.0000	18.824	0	0	0
14/10/2008	\$ / R	2008/12/12	10.30	Call	Currency Future	168.0000	91.0000	(45.833)	0	0	0
14/10/2008	\$ / R	2008/12/12	8.85	Put	Currency Future	207.0000	246.0000	18.841	0	0	0
14/10/2008	\$ / R	2008/12/12	9.35	Put	Currency Future	460.0000	535.0000	16.304	0	0	0
14/10/2008	\$ / R	2008/12/12	8.85	Call	Currency Future	674.0000	504.0000	(25.223)	0	0	0
14/10/2008	\$ / R	2008/12/12	9.45	Call	Currency Future	389.0000	263.0000	(32.391)	0	0	0
14/10/2008	\$ / R	2008/12/12	9.25	Call	Currency Future	469.0000	328.0000	(30.064)	0	0	0
14/10/2008	\$ / R	2008/12/12	9.15	Put	Currency Future	346.0000	407.0000	17.630	0	0	0
14/10/2008	\$ / R	2008/12/12	9.35	Call	Currency Future	427.0000	293.0000	(31.382)	0	0	0
14/10/2008	\$ / R	2008/12/12	9.25	Put	Currency Future	401.0000	469.0000	16.958	0	0	0
14/10/2008	\$ / R	2008/12/12	9.40	Put	Currency Future	490.0000	569.0000	16.122	0	0	0
14/10/2008	\$ / R	2008/12/12	9.80	Call	Currency Future	281.0000	180.0000	(35.943)	0	0	0
14/10/2008	\$ / R	2008/12/12	9.80	Put	Currency Future	763.0000	872.0000	14.286	0	0	0
14/10/2008	\$ / R	2008/12/12	9.70	Put	Currency Future	0.0000	792.0000	100.000	0	0	0
14/10/2008	\$ / R	2008/12/12	9.10	Put	Currency Future	0.0000	378.0000	100.000	0	0	0
14/10/2008	\$ / R	2008/12/12	10.10	Call	Currency Future	0.0000	122.0000	100.000	0	0	0
14/10/2008	\$ / R	2008/12/12	10.10	Put	Currency Future	0.0000	1,114.0000	100.000	0	0	0
14/10/2008	\$ / R	2008/12/12	9.10	Call	Currency Future	0.0000	386.0000	100.000	0	0	0
14/10/2008	\$ / R	2008/12/12	9.70	Call	Currency Future	0.0000	201.0000	100.000	0	0	0
14/10/2008	\$ / R	2009/03/16			Currency Future	9.5125	9.3033	(2.199)	9.3900	9.2800	33,664
14/10/2008	\$ / R	2009/03/16	9.70	Call	Currency Future	573.0000	438.0000	(23.560)	0	0	0
14/10/2008	\$ / R	2009/03/16	9.20	Call	Currency Future	776.0000	620.0000	(20.103)	0	0	0
14/10/2008	\$ / R	2009/03/16	8.55	Call	Currency Future	1,182.0000	983.0000	(16.836)	0	0	0
14/10/2008	\$ / R	2009/03/16	9.50	Put	Currency Future	636.0000	700.0000	10.063	0	0	0
14/10/2008	\$ / R	2009/03/16	9.40	Call	Currency Future	690.0000	539.0000	(21.884)	0	0	0
14/10/2008	\$ / R	2009/03/16	8.95	Put	Currency Future	351.0000	380.0000	8.262	0	0	0
14/10/2008	\$ / R	2009/03/16	9.50	Call	Currency Future	649.0000	503.0000	(22.496)	0	0	0
14/10/2008	\$ / R	2009/03/16	9.40	Put	Currency Future	578.0000	636.0000	10.035	0	0	0
14/10/2008	\$ / R	2009/03/16	8.60	Put	Currency Future	233.0000	246.0000	5.579	0	0	0
14/10/2008	\$ / R	2009/03/16	8.00	Put	Currency Future	100.0000	100.0000	-	0	0	0
14/10/2008	\$ / R	2009/03/16	8.85	Put	Currency Future	314.0000	336.0000	7.006	0	0	0
14/10/2008	\$ / R	2009/03/16	8.00	Call	Currency Future	1,612.0000	1,404.0000	(12.903)	0	0	0
14/10/2008	\$ / R	2009/03/16	9.70	Put	Currency Future	761.0000	835.0000	9.724	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	205.0000	215.0000	4.878	0	0	0
14/10/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	977.0000	789.0000	(19.243)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	1,529.0000	1,322.0000	(13.538)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	233.0000	246.0000	5.579	0	0	0
14/10/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	192.0000	201.0000	4.688	0	0	0
14/10/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	117.0000	118.0000	0.855	0	0	0
14/10/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,146.0000	949.0000	(17.190)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	1,448.0000	1,242.0000	(14.227)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	1,255.0000	1,054.0000	(16.016)	0	0	0
14/10/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	85.0000	84.0000	(1.176)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,146.0000	949.0000	(17.190)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	136.0000	139.0000	2.206	0	0	0
14/10/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	280.0000	298.0000	6.429	0	0	0
14/10/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	1,218.0000	1,018.0000	(16.420)	0	0	0
14/10/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	1,697.0000	1,488.0000	(12.316)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,009.0000	819.0000	(18.831)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	219.0000	230.0000	5.023	0	0	0
14/10/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	945.0000	759.0000	(19.683)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,076.0000	883.0000	(17.937)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	1,043.0000	851.0000	(18.408)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	136.0000	139.0000	2.206	0	0	0
14/10/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	192.0000	201.0000	4.688	0	0	0
14/10/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	1,448.0000	1,242.0000	(14.227)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	914.0000	733.0000	(19.803)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	297.0000	316.0000	6.397	0	0	0
14/10/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	117.0000	118.0000	0.855	0	0	0
14/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	168.0000	174.0000	3.571	0	0	0
14/10/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	1,529.0000	1,322.0000	(13.538)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	126.0000	128.0000	1.587	0	0	0
14/10/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	697.0000	766.0000	9.900	0	0	0
14/10/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	264.0000	280.0000	6.061	0	0	0
14/10/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	1,489.0000	1,282.0000	(13.902)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,076.0000	883.0000	(17.937)	0	0	0
14/10/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	610.0000	469.0000	(23.115)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,009.0000	819.0000	(18.831)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	1,255.0000	1,054.0000	(16.016)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	264.0000	280.0000	6.061	0	0	0
14/10/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	157.0000	162.0000	3.185	0	0	0
14/10/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	297.0000	316.0000	6.397	0	0	0
14/10/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	1,331.0000	1,127.0000	(15.327)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	180.0000	187.0000	3.889	0	0	0
14/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	168.0000	174.0000	3.571	0	0	0
14/10/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	1,292.0000	1,090.0000	(15.635)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	126.0000	128.0000	1.587	0	0	0
14/10/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	108.0000	109.0000	0.926	0	0	0
14/10/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	1,369.0000	1,165.0000	(14.901)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	1,489.0000	1,282.0000	(13.902)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	1,571.0000	1,362.0000	(13.304)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	1,182.0000	983.0000	(16.836)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	108.0000	109.0000	0.926	0	0	0
14/10/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	1,331.0000	1,127.0000	(15.327)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	314.0000	336.0000	7.006	0	0	0
14/10/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	219.0000	230.0000	5.023	0	0	0
14/10/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	732.0000	578.0000	(21.038)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	332.0000	356.0000	7.229	0	0	0
14/10/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	977.0000	789.0000	(19.243)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	332.0000	356.0000	7.229	0	0	0
14/10/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	1,571.0000	1,362.0000	(13.304)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	248.0000	262.0000	5.645	0	0	0
14/10/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	464.0000	516.0000	11.207	0	0	0
14/10/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	945.0000	759.0000	(19.683)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	248.0000	262.0000	5.645	0	0	0
14/10/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,111.0000	916.0000	(17.552)	0	0	0
14/10/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	732.0000	578.0000	(21.038)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	146.0000	150.0000	2.740	0	0	0
14/10/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	883.0000	709.0000	(19.706)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	1,408.0000	1,203.0000	(14.560)	0	0	0
14/10/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	371.0000	405.0000	9.164	0	0	0
14/10/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	519.0000	575.0000	10.790	0	0	0
14/10/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	519.0000	575.0000	10.790	0	0	0
14/10/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	508.0000	369.0000	(27.362)	0	0	0
14/10/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,111.0000	916.0000	(17.552)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	\$ / R	2009/03/16	9.90	Put	Currency Future	895.0000	966.0000	7.933	0	0	0
14/10/2008	\$ / R	2009/03/16	9.60	Put	Currency Future	697.0000	766.0000	9.900	0	0	0
14/10/2008	\$ / R	2009/03/16	9.70	Call	Currency Future	573.0000	438.0000	(23.560)	0	0	0
14/10/2008	\$ / R	2009/03/16	9.60	Call	Currency Future	610.0000	469.0000	(23.115)	0	0	0
14/10/2008	\$ / R	2009/03/16	9.10	Call	Currency Future	824.0000	662.0000	(19.660)	0	0	0
14/10/2008	\$ / R	2009/03/16	9.40	Put	Currency Future	578.0000	636.0000	10.035	0	0	0
14/10/2008	\$ / R	2009/03/16	9.40	Call	Currency Future	690.0000	539.0000	(21.884)	0	0	0
14/10/2008	\$ / R	2009/03/16	8.30	Put	Currency Future	157.0000	162.0000	3.185	0	0	0
14/10/2008	\$ / R	2009/03/16	10.10	Call	Currency Future	436.0000	309.0000	(29.128)	0	0	0
14/10/2008	\$ / R	2009/03/16	9.70	Put	Currency Future	761.0000	835.0000	9.724	0	0	0
14/10/2008	\$ / R	2009/03/16	9.90	Put	Currency Future	895.0000	966.0000	7.933	0	0	0
14/10/2008	\$ / R	2009/03/16	10.00	Call	Currency Future	471.0000	338.0000	(28.238)	0	0	0
14/10/2008	\$ / R	2009/03/16	8.30	Call	Currency Future	1,369.0000	1,165.0000	(14.901)	0	0	0
14/10/2008	\$ / R	2009/03/16	10.00	Put	Currency Future	958.0000	1,035.0000	8.038	0	0	0
14/10/2008	\$ / R	2009/03/16	9.10	Call	Currency Future	824.0000	662.0000	(19.660)	0	0	0
14/10/2008	\$ / R	2009/03/16	9.90	Call	Currency Future	508.0000	369.0000	(27.362)	0	0	0
14/10/2008	\$ / R	2009/03/16	9.20	Put	Currency Future	464.0000	516.0000	11.207	0	0	0
14/10/2008	\$ / R	2009/03/16	9.80	Put	Currency Future	827.0000	899.0000	8.706	0	0	0
14/10/2008	\$ / R	2009/03/16	9.20	Call	Currency Future	776.0000	620.0000	(20.103)	0	0	0
14/10/2008	\$ / R	2009/03/16	9.10	Put	Currency Future	412.0000	459.0000	11.408	0	0	0
14/10/2008	\$ / R	2009/03/16	9.10	Put	Currency Future	412.0000	459.0000	11.408	0	0	0
14/10/2008	\$ / R	2009/03/16	9.80	Call	Currency Future	539.0000	402.0000	(25.417)	0	0	0
14/10/2008	\$ / R	2009/03/16	9.80	Call	Currency Future	539.0000	402.0000	(25.417)	0	0	0
14/10/2008	\$ / R	2009/03/16	10.10	Put	Currency Future	1,024.0000	1,106.0000	8.008	0	0	0
14/10/2008	\$ / R	2009/03/16	9.80	Put	Currency Future	827.0000	899.0000	8.706	0	0	0
14/10/2008	\$ / R	2009/06/12			Currency Future	9.6974	9.4851	(2.189)	0.0000	0.0000	2,355
14/10/2008	\$ / R	2009/06/12	8.80	Put	Currency Future	356.0000	374.0000	5.056	0	0	0
14/10/2008	\$ / R	2009/06/12	8.80	Call	Currency Future	1,254.0000	1,059.0000	(15.550)	0	0	0
14/10/2008	\$ / R	2009/06/12	8.65	Put	Currency Future	307.0000	321.0000	4.560	0	0	0
14/10/2008	\$ / R	2009/06/12	8.25	Call	Currency Future	1,646.0000	1,439.0000	(12.576)	0	0	0
14/10/2008	\$ / R	2009/06/12	8.65	Call	Currency Future	1,354.0000	1,156.0000	(14.623)	0	0	0
14/10/2008	\$ / R	2009/06/12	8.60	Put	Currency Future	292.0000	304.0000	4.110	0	0	0
14/10/2008	\$ / R	2009/06/12	9.15	Put	Currency Future	490.0000	524.0000	6.939	0	0	0
14/10/2008	\$ / R	2009/06/12	9.90	Call	Currency Future	713.0000	574.0000	(19.495)	0	0	0
14/10/2008	\$ / R	2009/06/12	9.70	Put	Currency Future	790.0000	855.0000	8.228	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	1,037.0000	859.0000	(17.165)	0	0	0
14/10/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	787.0000	640.0000	(18.679)	0	0	0
14/10/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	1,096.0000	910.0000	(16.971)	0	0	0
14/10/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	827.0000	676.0000	(18.259)	0	0	0
14/10/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	1,221.0000	1,028.0000	(15.807)	0	0	0
14/10/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	198.0000	204.0000	3.030	0	0	0
14/10/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	916.0000	989.0000	7.969	0	0	0
14/10/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	374.0000	393.0000	5.080	0	0	0
14/10/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	1,570.0000	1,365.0000	(13.057)	0	0	0
14/10/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	222.0000	230.0000	3.604	0	0	0
14/10/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	1,424.0000	1,223.0000	(14.115)	0	0	0
14/10/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	277.0000	288.0000	3.971	0	0	0
14/10/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	730.0000	791.0000	8.356	0	0	0
14/10/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	1,389.0000	1,189.0000	(14.399)	0	0	0
14/10/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	449.0000	475.0000	5.791	0	0	0
14/10/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	852.0000	921.0000	8.099	0	0	0
14/10/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	249.0000	258.0000	3.614	0	0	0
14/10/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	410.0000	433.0000	5.610	0	0	0
14/10/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	749.0000	606.0000	(19.092)	0	0	0
14/10/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,158.0000	968.0000	(16.408)	0	0	0
14/10/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	1,354.0000	1,156.0000	(14.623)	0	0	0
14/10/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	410.0000	433.0000	5.610	0	0	0
14/10/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,158.0000	968.0000	(16.408)	0	0	0
14/10/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	1,496.0000	1,293.0000	(13.570)	0	0	0
14/10/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	339.0000	356.0000	5.015	0	0	0
14/10/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	1,803.0000	1,593.0000	(11.647)	0	0	0
14/10/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	469.0000	497.0000	5.970	0	0	0
14/10/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	1,287.0000	1,091.0000	(15.229)	0	0	0
14/10/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	392.0000	413.0000	5.357	0	0	0
14/10/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,009.0000	837.0000	(17.047)	0	0	0
14/10/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	1,127.0000	939.0000	(16.681)	0	0	0
14/10/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,067.0000	882.0000	(17.338)	0	0	0
14/10/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	429.0000	454.0000	5.828	0	0	0
14/10/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	511.0000	552.0000	8.023	0	0	0
14/10/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	307.0000	321.0000	4.560	0	0	0
14/10/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,067.0000	882.0000	(17.338)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	469.0000	497.0000	5.970	0	0	0
14/10/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	1,320.0000	1,123.0000	(14.924)	0	0	0
14/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	1,189.0000	998.0000	(16.064)	0	0	0
14/10/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	262.0000	273.0000	4.198	0	0	0
14/10/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	323.0000	338.0000	4.644	0	0	0
14/10/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	1,460.0000	1,258.0000	(13.836)	0	0	0
14/10/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	356.0000	374.0000	5.056	0	0	0
14/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	235.0000	243.0000	3.404	0	0	0
14/10/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	323.0000	338.0000	4.644	0	0	0
14/10/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	156.0000	158.0000	1.282	0	0	0
14/10/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	672.0000	729.0000	8.482	0	0	0
14/10/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	1,723.0000	1,515.0000	(12.072)	0	0	0
14/10/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	869.0000	714.0000	(17.837)	0	0	0
14/10/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	1,496.0000	1,293.0000	(13.570)	0	0	0
14/10/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	1,608.0000	1,402.0000	(12.811)	0	0	0
14/10/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	1,254.0000	1,059.0000	(15.550)	0	0	0
14/10/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	249.0000	258.0000	3.614	0	0	0
14/10/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	176.0000	180.0000	2.273	0	0	0
14/10/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	277.0000	288.0000	3.971	0	0	0
14/10/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	292.0000	304.0000	4.110	0	0	0
14/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	1,533.0000	1,329.0000	(13.307)	0	0	0
14/10/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	1,320.0000	1,123.0000	(14.924)	0	0	0
14/10/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	909.0000	755.0000	(16.942)	0	0	0
14/10/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	787.0000	640.0000	(18.679)	0	0	0
14/10/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	1,424.0000	1,223.0000	(14.115)	0	0	0
14/10/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	1,389.0000	1,189.0000	(14.399)	0	0	0
14/10/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	612.0000	669.0000	9.314	0	0	0
14/10/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	790.0000	855.0000	8.228	0	0	0
14/10/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	392.0000	413.0000	5.357	0	0	0
14/10/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	647.0000	503.0000	(22.257)	0	0	0
14/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	1,189.0000	998.0000	(16.064)	0	0	0
14/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	1,533.0000	1,329.0000	(13.307)	0	0	0
14/10/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	511.0000	552.0000	8.023	0	0	0
14/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	235.0000	243.0000	3.404	0	0	0
14/10/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	852.0000	921.0000	8.099	0	0	0
14/10/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	749.0000	606.0000	(19.092)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	\$ / R	2009/06/12	8.20	Call	Currency Future	1,684.0000	1,477.0000	(12.292)	0	0	0
14/10/2008	\$ / R	2009/06/12	9.60	Put	Currency Future	730.0000	791.0000	8.356	0	0	0
14/10/2008	\$ / R	2009/06/12	10.00	Call	Currency Future	679.0000	538.0000	(20.766)	0	0	0
14/10/2008	\$ / R	2009/06/12	10.00	Put	Currency Future	982.0000	1,053.0000	7.230	0	0	0
14/10/2008	\$ / R	2009/06/12	9.20	Call	Currency Future	1,009.0000	837.0000	(17.047)	0	0	0
14/10/2008	\$ / R	2009/06/12	8.20	Put	Currency Future	187.0000	192.0000	2.674	0	0	0
14/10/2008	\$ / R	2009/06/12	8.30	Put	Currency Future	210.0000	216.0000	2.857	0	0	0
14/10/2008	\$ / R	2009/06/12	9.60	Call	Currency Future	827.0000	676.0000	(18.259)	0	0	0
14/10/2008	\$ / R	2009/06/12	10.20	Put	Currency Future	1,112.0000	1,185.0000	6.565	0	0	0
14/10/2008	\$ / R	2009/06/12	10.20	Call	Currency Future	610.0000	470.0000	(22.951)	0	0	0
14/10/2008	\$ / R	2009/06/12	9.30	Put	Currency Future	556.0000	610.0000	9.712	0	0	0
14/10/2008	\$ / R	2009/06/12	9.30	Call	Currency Future	953.0000	795.0000	(16.579)	0	0	0
14/10/2008	\$ / R	2009/06/12	10.10	Call	Currency Future	647.0000	503.0000	(22.257)	0	0	0
14/10/2008	\$ / R	2009/06/12	9.30	Put	Currency Future	556.0000	610.0000	9.712	0	0	0
14/10/2008	\$ / R	2009/06/12	9.30	Call	Currency Future	953.0000	795.0000	(16.579)	0	0	0
14/10/2008	\$ / R	2009/06/12	10.10	Put	Currency Future	1,050.0000	1,118.0000	6.476	0	0	0
14/10/2008	\$ / R	2009/06/12	10.30	Call	Currency Future	574.0000	439.0000	(23.519)	0	0	0
14/10/2008	\$ / R	2009/06/12	10.10	Put	Currency Future	1,050.0000	1,118.0000	6.476	0	0	0
14/10/2008	\$ / R	2009/06/12	10.30	Put	Currency Future	1,177.0000	1,254.0000	6.542	0	0	0
14/10/2008	\$ / R	2009/06/12	9.90	Put	Currency Future	0.0000	989.0000	100.000	0	0	0
14/10/2008	\$ / R	2009/06/12	9.90	Call	Currency Future	0.0000	574.0000	100.000	0	0	0
14/10/2008	\$ / R	2009/06/12	9.40	Call	Currency Future	0.0000	755.0000	100.000	0	0	0
14/10/2008	\$ / R	2009/06/12	9.40	Put	Currency Future	0.0000	669.0000	100.000	0	0	0
14/10/2008	£ / R	2008/12/12			Currency Future	16.1884	15.9348	(1.567)	16.0300	15.7900	20,717
14/10/2008	£ / R	2008/12/12	14.85	Put	Currency Future	192.0000	177.0000	(7.813)	0	0	0
14/10/2008	£ / R	2008/12/12	14.65	Put	Currency Future	151.0000	135.0000	(10.596)	0	0	0
14/10/2008	£ / R	2008/12/12	15.40	Put	Currency Future	345.0000	342.0000	(0.870)	0	0	0
14/10/2008	£ / R	2008/12/12	14.70	Call	Currency Future	1,649.0000	1,379.0000	(16.374)	0	0	0
14/10/2008	£ / R	2008/12/12	14.75	Put	Currency Future	170.0000	155.0000	(8.824)	0	0	0
14/10/2008	£ / R	2008/12/12	16.50	Put	Currency Future	907.0000	965.0000	6.395	0	0	0
14/10/2008	£ / R	2008/12/12	15.05	Call	Currency Future	1,379.0000	1,113.0000	(19.289)	0	0	0
14/10/2008	£ / R	2008/12/12	14.85	Call	Currency Future	1,530.0000	1,262.0000	(17.516)	0	0	0
14/10/2008	£ / R	2008/12/12	15.30	Call	Currency Future	1,201.0000	941.0000	(21.649)	0	0	0
14/10/2008	£ / R	2008/12/12	14.70	Put	Currency Future	160.0000	144.0000	(10.000)	0	0	0
14/10/2008	£ / R	2008/12/12	14.65	Call	Currency Future	1,689.0000	1,419.0000	(15.986)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	£ / R 2008/12/12	15.65	Put	Currency Future	436.0000	450.0000	3.211	0	0	0
14/10/2008	£ / R 2008/12/12	14.80	Put	Currency Future	181.0000	166.0000	(8.287)	0	0	0
14/10/2008	£ / R 2008/12/12	14.45	Put	Currency Future	117.0000	100.0000	(14.530)	0	0	0
14/10/2008	£ / R 2008/12/12	15.80	Call	Currency Future	887.0000	663.0000	(25.254)	0	0	0
14/10/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,569.0000	1,300.0000	(17.145)	0	0	0
14/10/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,771.0000	1,501.0000	(15.246)	0	0	0
14/10/2008	£ / R 2008/12/12	15.80	Put	Currency Future	498.0000	529.0000	6.225	0	0	0
14/10/2008	£ / R 2008/12/12	15.00	Put	Currency Future	227.0000	215.0000	(5.286)	0	0	0
14/10/2008	£ / R 2008/12/12	14.35	Call	Currency Future	1,941.0000	1,671.0000	(13.910)	0	0	0
14/10/2008	£ / R 2008/12/12	14.55	Put	Currency Future	133.0000	117.0000	(12.030)	0	0	0
14/10/2008	£ / R 2008/12/12	15.10	Call	Currency Future	1,342.0000	1,078.0000	(19.672)	0	0	0
14/10/2008	£ / R 2008/12/12	15.60	Put	Currency Future	417.0000	425.0000	1.918	0	0	0
14/10/2008	£ / R 2008/12/12	14.75	Call	Currency Future	1,609.0000	1,340.0000	(16.718)	0	0	0
14/10/2008	£ / R 2008/12/12	15.05	Put	Currency Future	240.0000	228.0000	(5.000)	0	0	0
14/10/2008	£ / R 2008/12/12	15.10	Put	Currency Future	254.0000	243.0000	(4.331)	0	0	0
14/10/2008	£ / R 2008/12/12	15.50	Put	Currency Future	380.0000	381.0000	0.263	0	0	0
14/10/2008	£ / R 2008/12/12	14.45	Call	Currency Future	1,855.0000	1,585.0000	(14.555)	0	0	0
14/10/2008	£ / R 2008/12/12	15.30	Call	Currency Future	1,201.0000	941.0000	(21.649)	0	0	0
14/10/2008	£ / R 2008/12/12	15.65	Call	Currency Future	975.0000	734.0000	(24.718)	0	0	0
14/10/2008	£ / R 2008/12/12	14.35	Put	Currency Future	102.0000	86.0000	(15.686)	0	0	0
14/10/2008	£ / R 2008/12/12	15.50	Call	Currency Future	1,068.0000	816.0000	(23.596)	0	0	0
14/10/2008	£ / R 2008/12/12	16.50	Call	Currency Future	595.0000	400.0000	(32.773)	0	0	0
14/10/2008	£ / R 2008/12/12	15.60	Call	Currency Future	1,005.0000	760.0000	(24.378)	0	0	0
14/10/2008	£ / R 2008/12/12	16.10	Put	Currency Future	662.0000	706.0000	6.647	0	0	0
14/10/2008	£ / R 2008/12/12	15.00	Call	Currency Future	1,416.0000	1,149.0000	(18.856)	0	0	0
14/10/2008	£ / R 2008/12/12	16.00	Call	Currency Future	793.0000	579.0000	(26.986)	0	0	0
14/10/2008	£ / R 2008/12/12	16.00	Put	Currency Future	605.0000	644.0000	6.446	0	0	0
14/10/2008	£ / R 2008/12/12	16.40	Put	Currency Future	842.0000	901.0000	7.007	0	0	0
14/10/2008	£ / R 2008/12/12	16.10	Call	Currency Future	750.0000	540.0000	(28.000)	0	0	0
14/10/2008	£ / R 2008/12/12	14.60	Put	Currency Future	142.0000	125.0000	(11.972)	0	0	0
14/10/2008	£ / R 2008/12/12	15.30	Put	Currency Future	312.0000	307.0000	(1.603)	0	0	0
14/10/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,491.0000	1,224.0000	(17.907)	0	0	0
14/10/2008	£ / R 2008/12/12	16.20	Put	Currency Future	720.0000	769.0000	6.806	0	0	0
14/10/2008	£ / R 2008/12/12	15.40	Call	Currency Future	1,133.0000	877.0000	(22.595)	0	0	0
14/10/2008	£ / R 2008/12/12	15.30	Put	Currency Future	312.0000	307.0000	(1.603)	0	0	0
14/10/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,491.0000	1,224.0000	(17.907)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	£ / R 2008/12/12	14.90	Put	Currency Future	203.0000	189.0000	(6.897)	0	0	0
14/10/2008	£ / R 2008/12/12	14.55	Put	Currency Future	133.0000	117.0000	(12.030)	0	0	0
14/10/2008	£ / R 2008/12/12	15.25	Put	Currency Future	297.0000	290.0000	(2.357)	0	0	0
14/10/2008	£ / R 2008/12/12	14.90	Put	Currency Future	203.0000	189.0000	(6.897)	0	0	0
14/10/2008	£ / R 2008/12/12	15.25	Call	Currency Future	1,235.0000	974.0000	(21.134)	0	0	0
14/10/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,771.0000	1,501.0000	(15.246)	0	0	0
14/10/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,730.0000	1,460.0000	(15.607)	0	0	0
14/10/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,569.0000	1,300.0000	(17.145)	0	0	0
14/10/2008	£ / R 2008/12/12	16.40	Call	Currency Future	631.0000	435.0000	(31.062)	0	0	0
14/10/2008	£ / R 2008/12/12	14.80	Put	Currency Future	181.0000	166.0000	(8.287)	0	0	0
14/10/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,689.0000	1,419.0000	(15.986)	0	0	0
14/10/2008	£ / R 2008/12/12	15.15	Put	Currency Future	267.0000	258.0000	(3.371)	0	0	0
14/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	839.0000	620.0000	(26.103)	0	0	0
14/10/2008	£ / R 2008/12/12	16.20	Call	Currency Future	708.0000	504.0000	(28.814)	0	0	0
14/10/2008	£ / R 2008/12/12	15.90	Put	Currency Future	550.0000	585.0000	6.364	0	0	0
14/10/2008	£ / R 2008/12/12	14.65	Put	Currency Future	151.0000	135.0000	(10.596)	0	0	0
14/10/2008	£ / R 2008/12/12	15.05	Call	Currency Future	1,379.0000	1,113.0000	(19.289)	0	0	0
14/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	839.0000	620.0000	(26.103)	0	0	0
14/10/2008	£ / R 2008/12/12	15.05	Put	Currency Future	240.0000	228.0000	(5.000)	0	0	0
14/10/2008	£ / R 2008/12/12	15.90	Put	Currency Future	550.0000	585.0000	6.364	0	0	0
14/10/2008	£ / R 2008/12/12	16.30	Put	Currency Future	780.0000	835.0000	7.051	0	0	0
14/10/2008	£ / R 2008/12/12	15.15	Put	Currency Future	267.0000	258.0000	(3.371)	0	0	0
14/10/2008	£ / R 2008/12/12	15.55	Call	Currency Future	1,037.0000	786.0000	(24.204)	0	0	0
14/10/2008	£ / R 2008/12/12	15.15	Call	Currency Future	1,306.0000	1,043.0000	(20.138)	0	0	0
14/10/2008	£ / R 2008/12/12	16.10	Put	Currency Future	662.0000	706.0000	6.647	0	0	0
14/10/2008	£ / R 2008/12/12	15.15	Call	Currency Future	1,306.0000	1,043.0000	(20.138)	0	0	0
14/10/2008	£ / R 2008/12/12	15.45	Put	Currency Future	362.0000	361.0000	(0.276)	0	0	0
14/10/2008	£ / R 2008/12/12	16.30	Call	Currency Future	668.0000	470.0000	(29.641)	0	0	0
14/10/2008	£ / R 2008/12/12	15.45	Call	Currency Future	1,101.0000	846.0000	(23.161)	0	0	0
14/10/2008	£ / R 2008/12/12	15.40	Put	Currency Future	345.0000	342.0000	(0.870)	0	0	0
14/10/2008	£ / R 2008/12/12	15.55	Put	Currency Future	398.0000	401.0000	0.754	0	0	0
14/10/2008	£ / R 2008/12/12	15.40	Call	Currency Future	1,133.0000	877.0000	(22.595)	0	0	0
14/10/2008	£ / R 2008/12/12	15.60	Call	Currency Future	1,005.0000	760.0000	(24.378)	0	0	0
14/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	839.0000	620.0000	(26.103)	0	0	0
14/10/2008	£ / R 2008/12/12	15.20	Call	Currency Future	1,270.0000	1,008.0000	(20.630)	0	0	0
14/10/2008	£ / R 2008/12/12	15.35	Put	Currency Future	328.0000	324.0000	(1.220)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	£ / R	2008/12/12	16.10	Call	Currency Future	750.0000	540.0000	(28.000)	0	0	0
14/10/2008	£ / R	2008/12/12	16.20	Call	Currency Future	708.0000	504.0000	(28.814)	0	0	0
14/10/2008	£ / R	2008/12/12	16.20	Put	Currency Future	720.0000	769.0000	6.806	0	0	0
14/10/2008	£ / R	2008/12/12	15.90	Put	Currency Future	550.0000	585.0000	6.364	0	0	0
14/10/2008	£ / R	2008/12/12	15.60	Put	Currency Future	417.0000	425.0000	1.918	0	0	0
14/10/2008	£ / R	2008/12/12	16.40	Put	Currency Future	0.0000	901.0000	100.000	0	0	0
14/10/2008	£ / R	2008/12/12	16.60	Call	Currency Future	0.0000	366.0000	100.000	0	0	0
14/10/2008	£ / R	2008/12/12	14.60	Put	Currency Future	142.0000	125.0000	(11.972)	0	0	0
14/10/2008	£ / R	2008/12/12	14.50	Put	Currency Future	125.0000	108.0000	(13.600)	0	0	0
14/10/2008	£ / R	2008/12/12	14.95	Put	Currency Future	215.0000	202.0000	(6.047)	0	0	0
14/10/2008	£ / R	2008/12/12	14.40	Call	Currency Future	1,898.0000	1,628.0000	(14.226)	0	0	0
14/10/2008	£ / R	2008/12/12	14.40	Put	Currency Future	109.0000	93.0000	(14.679)	0	0	0
14/10/2008	£ / R	2008/12/12	15.20	Put	Currency Future	282.0000	273.0000	(3.191)	0	0	0
14/10/2008	£ / R	2008/12/12	14.50	Call	Currency Future	1,813.0000	1,543.0000	(14.892)	0	0	0
14/10/2008	£ / R	2008/12/12	14.95	Call	Currency Future	1,453.0000	1,186.0000	(18.376)	0	0	0
14/10/2008	£ / R	2008/12/12	14.60	Call	Currency Future	1,730.0000	1,460.0000	(15.607)	0	0	0
14/10/2008	£ / R	2008/12/12	15.70	Call	Currency Future	945.0000	710.0000	(24.868)	0	0	0
14/10/2008	£ / R	2008/12/12	15.35	Call	Currency Future	1,167.0000	909.0000	(22.108)	0	0	0
14/10/2008	£ / R	2008/12/12	15.70	Put	Currency Future	456.0000	475.0000	4.167	0	0	0
14/10/2008	£ / R	2008/12/12	16.60	Put	Currency Future	0.0000	1,032.0000	100.000	0	0	0
14/10/2008	£ / R	2008/12/12	16.40	Call	Currency Future	0.0000	435.0000	100.000	0	0	0
14/10/2008	£ / R	2008/12/12	15.80	Call	Currency Future	887.0000	663.0000	(25.254)	0	0	0
14/10/2008	£ / R	2008/12/12	15.80	Put	Currency Future	498.0000	529.0000	6.225	0	0	0
14/10/2008	£ / R	2008/12/12	15.10	Put	Currency Future	254.0000	243.0000	(4.331)	0	0	0
14/10/2008	£ / R	2008/12/12	15.10	Call	Currency Future	1,342.0000	1,078.0000	(19.672)	0	0	0
14/10/2008	£ / R	2009/03/16			Currency Future	16.4798	16.2195	(1.580)	0.0000	0.0000	17,016
14/10/2008	£ / R	2009/03/16	15.85	Call	Currency Future	1,324.0000	1,084.0000	(18.127)	0	0	0
14/10/2008	£ / R	2009/03/16	16.10	Call	Currency Future	1,191.0000	976.0000	(18.052)	0	0	0
14/10/2008	£ / R	2009/03/16	15.85	Put	Currency Future	694.0000	715.0000	3.026	0	0	0
14/10/2008	£ / R	2009/03/16	15.80	Put	Currency Future	673.0000	688.0000	2.229	0	0	0
14/10/2008	£ / R	2009/03/16	16.00	Call	Currency Future	1,240.0000	1,017.0000	(17.984)	0	0	0
14/10/2008	£ / R	2009/03/16	15.90	Put	Currency Future	716.0000	742.0000	3.631	0	0	0
14/10/2008	£ / R	2009/03/16	16.30	Call	Currency Future	1,107.0000	895.0000	(19.151)	0	0	0
14/10/2008	£ / R	2009/03/16	16.00	Put	Currency Future	760.0000	798.0000	5.000	0	0	0
14/10/2008	£ / R	2009/03/16	15.05	Put	Currency Future	403.0000	400.0000	(0.744)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	£ / R 2009/03/16	16.30	Put	Currency Future	927.0000	975.0000	5.178	0	0	0
14/10/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,353.0000	1,108.0000	(18.108)	0	0	0
14/10/2008	£ / R 2009/03/16	16.30	Put	Currency Future	927.0000	975.0000	5.178	0	0	0
14/10/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,764.0000	1,502.0000	(14.853)	0	0	0
14/10/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,833.0000	1,569.0000	(14.403)	0	0	0
14/10/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,107.0000	1,165.0000	5.239	0	0	0
14/10/2008	£ / R 2009/03/16	16.40	Call	Currency Future	1,066.0000	856.0000	(19.700)	0	0	0
14/10/2008	£ / R 2009/03/16	16.40	Put	Currency Future	986.0000	1,037.0000	5.172	0	0	0
14/10/2008	£ / R 2009/03/16	16.30	Call	Currency Future	1,107.0000	895.0000	(19.151)	0	0	0
14/10/2008	£ / R 2009/03/16	15.00	Call	Currency Future	1,868.0000	1,603.0000	(14.186)	0	0	0
14/10/2008	£ / R 2009/03/16	16.60	Call	Currency Future	987.0000	784.0000	(20.567)	0	0	0
14/10/2008	£ / R 2009/03/16	15.30	Put	Currency Future	483.0000	485.0000	0.414	0	0	0
14/10/2008	£ / R 2009/03/16	14.60	Call	Currency Future	2,163.0000	1,893.0000	(12.483)	0	0	0
14/10/2008	£ / R 2009/03/16	16.20	Put	Currency Future	869.0000	915.0000	5.293	0	0	0
14/10/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,663.0000	1,404.0000	(15.574)	0	0	0
14/10/2008	£ / R 2009/03/16	15.05	Put	Currency Future	403.0000	400.0000	(0.744)	0	0	0
14/10/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,235.0000	1,286.0000	4.130	0	0	0
14/10/2008	£ / R 2009/03/16	14.80	Put	Currency Future	333.0000	325.0000	(2.402)	0	0	0
14/10/2008	£ / R 2009/03/16	14.90	Put	Currency Future	360.0000	354.0000	(1.667)	0	0	0
14/10/2008	£ / R 2009/03/16	16.80	Call	Currency Future	914.0000	706.0000	(22.757)	0	0	0
14/10/2008	£ / R 2009/03/16	14.70	Call	Currency Future	2,087.0000	1,818.0000	(12.889)	0	0	0
14/10/2008	£ / R 2009/03/16	14.60	Put	Currency Future	283.0000	273.0000	(3.534)	0	0	0
14/10/2008	£ / R 2009/03/16	14.80	Put	Currency Future	333.0000	325.0000	(2.402)	0	0	0
14/10/2008	£ / R 2009/03/16	15.00	Put	Currency Future	388.0000	384.0000	(1.031)	0	0	0
14/10/2008	£ / R 2009/03/16	15.30	Put	Currency Future	483.0000	485.0000	0.414	0	0	0
14/10/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,764.0000	1,502.0000	(14.853)	0	0	0
14/10/2008	£ / R 2009/03/16	16.10	Put	Currency Future	811.0000	856.0000	5.549	0	0	0
14/10/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,149.0000	935.0000	(18.625)	0	0	0
14/10/2008	£ / R 2009/03/16	15.15	Put	Currency Future	434.0000	432.0000	(0.461)	0	0	0
14/10/2008	£ / R 2009/03/16	15.10	Put	Currency Future	418.0000	416.0000	(0.478)	0	0	0
14/10/2008	£ / R 2009/03/16	14.80	Call	Currency Future	2,013.0000	1,745.0000	(13.313)	0	0	0
14/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,296.0000	1,061.0000	(18.133)	0	0	0
14/10/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,798.0000	1,535.0000	(14.627)	0	0	0
14/10/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,940.0000	1,673.0000	(13.763)	0	0	0
14/10/2008	£ / R 2009/03/16	15.35	Put	Currency Future	500.0000	503.0000	0.600	0	0	0
14/10/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,663.0000	1,404.0000	(15.574)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,940.0000	1,673.0000	(13.763)	0	0	0
14/10/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,630.0000	1,373.0000	(15.767)	0	0	0
14/10/2008	£ / R 2009/03/16	14.90	Put	Currency Future	360.0000	354.0000	(1.667)	0	0	0
14/10/2008	£ / R 2009/03/16	15.65	Put	Currency Future	612.0000	622.0000	1.634	0	0	0
14/10/2008	£ / R 2009/03/16	14.70	Put	Currency Future	307.0000	299.0000	(2.606)	0	0	0
14/10/2008	£ / R 2009/03/16	15.75	Call	Currency Future	1,382.0000	1,135.0000	(17.873)	0	0	0
14/10/2008	£ / R 2009/03/16	15.60	Call	Currency Future	1,472.0000	1,221.0000	(17.052)	0	0	0
14/10/2008	£ / R 2009/03/16	15.75	Put	Currency Future	652.0000	666.0000	2.147	0	0	0
14/10/2008	£ / R 2009/03/16	15.45	Put	Currency Future	536.0000	541.0000	0.933	0	0	0
14/10/2008	£ / R 2009/03/16	14.80	Call	Currency Future	2,013.0000	1,745.0000	(13.313)	0	0	0
14/10/2008	£ / R 2009/03/16	16.70	Call	Currency Future	950.0000	744.0000	(21.684)	0	0	0
14/10/2008	£ / R 2009/03/16	16.70	Put	Currency Future	1,170.0000	1,225.0000	4.701	0	0	0
14/10/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,442.0000	1,192.0000	(17.337)	0	0	0
14/10/2008	£ / R 2009/03/16	15.45	Call	Currency Future	1,566.0000	1,310.0000	(16.347)	0	0	0
14/10/2008	£ / R 2009/03/16	15.65	Put	Currency Future	612.0000	622.0000	1.634	0	0	0
14/10/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,833.0000	1,569.0000	(14.403)	0	0	0
14/10/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,598.0000	1,341.0000	(16.083)	0	0	0
14/10/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,442.0000	1,192.0000	(17.337)	0	0	0
14/10/2008	£ / R 2009/03/16	15.55	Put	Currency Future	573.0000	581.0000	1.396	0	0	0
14/10/2008	£ / R 2009/03/16	15.40	Put	Currency Future	518.0000	522.0000	0.772	0	0	0
14/10/2008	£ / R 2009/03/16	15.55	Call	Currency Future	1,503.0000	1,250.0000	(16.833)	0	0	0
14/10/2008	£ / R 2009/03/16	15.60	Put	Currency Future	592.0000	601.0000	1.520	0	0	0
14/10/2008	£ / R 2009/03/16	15.15	Put	Currency Future	434.0000	432.0000	(0.461)	0	0	0
14/10/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,107.0000	1,165.0000	5.239	0	0	0
14/10/2008	£ / R 2009/03/16	15.50	Call	Currency Future	1,534.0000	1,280.0000	(16.558)	0	0	0
14/10/2008	£ / R 2009/03/16	16.60	Call	Currency Future	987.0000	784.0000	(20.567)	0	0	0
14/10/2008	£ / R 2009/03/16	15.50	Put	Currency Future	554.0000	561.0000	1.264	0	0	0
14/10/2008	£ / R 2009/03/16	15.20	Call	Currency Future	1,730.0000	1,469.0000	(15.087)	0	0	0
14/10/2008	£ / R 2009/03/16	15.70	Put	Currency Future	632.0000	644.0000	1.899	0	0	0
14/10/2008	£ / R 2009/03/16	15.20	Put	Currency Future	450.0000	449.0000	(0.222)	0	0	0
14/10/2008	£ / R 2009/03/16	15.70	Call	Currency Future	1,412.0000	1,163.0000	(17.635)	0	0	0
14/10/2008	£ / R 2009/03/16	15.80	Put	Currency Future	673.0000	688.0000	2.229	0	0	0
14/10/2008	£ / R 2009/03/16	16.40	Put	Currency Future	986.0000	1,037.0000	5.172	0	0	0
14/10/2008	£ / R 2009/03/16	16.10	Put	Currency Future	811.0000	856.0000	5.549	0	0	0
14/10/2008	£ / R 2009/03/16	15.35	Put	Currency Future	500.0000	503.0000	0.600	0	0	0
14/10/2008	£ / R 2009/03/16	16.10	Call	Currency Future	1,191.0000	976.0000	(18.052)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	£ / R 2009/03/16	16.40	Call	Currency Future	1,066.0000	856.0000	(19.700)	0	0	0
14/10/2008	£ / R 2009/03/16	14.85	Call	Currency Future	1,976.0000	1,709.0000	(13.512)	0	0	0
14/10/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,353.0000	1,108.0000	(18.108)	0	0	0
14/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	716.0000	742.0000	3.631	0	0	0
14/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,296.0000	1,061.0000	(18.133)	0	0	0
14/10/2008	£ / R 2009/03/16	14.65	Put	Currency Future	295.0000	286.0000	(3.051)	0	0	0
14/10/2008	£ / R 2009/03/16	14.75	Call	Currency Future	2,050.0000	1,781.0000	(13.122)	0	0	0
14/10/2008	£ / R 2009/03/16	14.75	Put	Currency Future	320.0000	312.0000	(2.500)	0	0	0
14/10/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,149.0000	935.0000	(18.625)	0	0	0
14/10/2008	£ / R 2009/03/16	14.65	Call	Currency Future	2,125.0000	1,855.0000	(12.706)	0	0	0
14/10/2008	£ / R 2009/03/16	16.55	Call	Currency Future	0.0000	802.0000	100.000	0	0	0
14/10/2008	£ / R 2009/03/16	16.20	Put	Currency Future	869.0000	915.0000	5.293	0	0	0
14/10/2008	£ / R 2009/03/16	14.85	Put	Currency Future	346.0000	339.0000	(2.023)	0	0	0
14/10/2008	£ / R 2009/03/16	16.55	Put	Currency Future	0.0000	1,132.0000	100.000	0	0	0
14/10/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,630.0000	1,373.0000	(15.767)	0	0	0
14/10/2008	£ / R 2009/03/16	16.15	Call	Currency Future	0.0000	955.0000	100.000	0	0	0
14/10/2008	£ / R 2009/03/16	16.45	Put	Currency Future	0.0000	1,068.0000	100.000	0	0	0
14/10/2008	£ / R 2009/03/16	16.45	Call	Currency Future	0.0000	838.0000	100.000	0	0	0
14/10/2008	£ / R 2009/03/16	16.35	Put	Currency Future	0.0000	1,006.0000	100.000	0	0	0
14/10/2008	£ / R 2009/03/16	16.65	Call	Currency Future	0.0000	764.0000	100.000	0	0	0
14/10/2008	£ / R 2009/03/16	16.25	Put	Currency Future	0.0000	945.0000	100.000	0	0	0
14/10/2008	£ / R 2009/03/16	16.00	Put	Currency Future	760.0000	798.0000	5.000	0	0	0
14/10/2008	£ / R 2009/03/16	16.35	Call	Currency Future	0.0000	875.0000	100.000	0	0	0
14/10/2008	£ / R 2009/03/16	16.65	Put	Currency Future	0.0000	1,195.0000	100.000	0	0	0
14/10/2008	£ / R 2009/03/16	14.95	Put	Currency Future	374.0000	369.0000	(1.337)	0	0	0
14/10/2008	£ / R 2009/03/16	16.75	Call	Currency Future	0.0000	725.0000	100.000	0	0	0
14/10/2008	£ / R 2009/03/16	15.25	Put	Currency Future	466.0000	467.0000	0.215	0	0	0
14/10/2008	£ / R 2009/03/16	16.05	Put	Currency Future	0.0000	827.0000	100.000	0	0	0
14/10/2008	£ / R 2009/03/16	16.00	Call	Currency Future	1,240.0000	1,017.0000	(17.984)	0	0	0
14/10/2008	£ / R 2009/03/16	16.25	Call	Currency Future	0.0000	915.0000	100.000	0	0	0
14/10/2008	£ / R 2009/03/16	16.85	Put	Currency Future	0.0000	1,318.0000	100.000	0	0	0
14/10/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,598.0000	1,341.0000	(16.083)	0	0	0
14/10/2008	£ / R 2009/03/16	15.40	Put	Currency Future	518.0000	522.0000	0.772	0	0	0
14/10/2008	£ / R 2009/03/16	15.25	Call	Currency Future	1,696.0000	1,436.0000	(15.330)	0	0	0
14/10/2008	£ / R 2009/03/16	16.75	Put	Currency Future	0.0000	1,255.0000	100.000	0	0	0
14/10/2008	£ / R 2009/03/16	14.95	Call	Currency Future	1,904.0000	1,638.0000	(13.971)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	£ / R 2009/03/16	16.85	Call	Currency Future	0.0000	687.0000	100.000	0	0	0
14/10/2008	£ / R 2009/03/16	16.15	Put	Currency Future	0.0000	886.0000	100.000	0	0	0
14/10/2008	£ / R 2009/03/16	16.05	Call	Currency Future	0.0000	996.0000	100.000	0	0	0
14/10/2008	£ / R 2009/03/16	16.50	Call	Currency Future	1,025.0000	819.0000	(20.098)	0	0	0
14/10/2008	£ / R 2009/03/16	16.50	Put	Currency Future	1,045.0000	1,100.0000	5.263	0	0	0
14/10/2008	£ / R 2009/06/12			Currency Future	16.7417	16.4713	(1.615)	0.0000	0.0000	8
14/10/2008	£ / R 2009/06/12	17.00	Put	Currency Future	1,426.0000	1,483.0000	3.997	0	0	0
14/10/2008	£ / R 2009/06/12	15.95	Put	Currency Future	848.0000	862.0000	1.651	0	0	0
14/10/2008	£ / R 2009/06/12	15.05	Put	Currency Future	512.0000	508.0000	(0.781)	0	0	0
14/10/2008	£ / R 2009/06/12	15.25	Put	Currency Future	577.0000	577.0000	-	0	0	0
14/10/2008	£ / R 2009/06/12	16.05	Call	Currency Future	1,583.0000	1,330.0000	(15.982)	0	0	0
14/10/2008	£ / R 2009/06/12	15.15	Put	Currency Future	544.0000	542.0000	(0.368)	0	0	0
14/10/2008	£ / R 2009/06/12	15.20	Call	Currency Future	2,102.0000	1,830.0000	(12.940)	0	0	0
14/10/2008	£ / R 2009/06/12	15.20	Put	Currency Future	561.0000	559.0000	(0.357)	0	0	0
14/10/2008	£ / R 2009/06/12	16.05	Put	Currency Future	891.0000	909.0000	2.020	0	0	0
14/10/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,877.0000	1,612.0000	(14.118)	0	0	0
14/10/2008	£ / R 2009/06/12	15.85	Call	Currency Future	1,697.0000	1,438.0000	(15.262)	0	0	0
14/10/2008	£ / R 2009/06/12	15.85	Put	Currency Future	805.0000	817.0000	1.491	0	0	0
14/10/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,362.0000	1,423.0000	4.479	0	0	0
14/10/2008	£ / R 2009/06/12	15.55	Put	Currency Future	685.0000	690.0000	0.730	0	0	0
14/10/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,491.0000	1,544.0000	3.555	0	0	0
14/10/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,846.0000	1,582.0000	(14.301)	0	0	0
14/10/2008	£ / R 2009/06/12	17.10	Call	Currency Future	1,133.0000	915.0000	(19.241)	0	0	0
14/10/2008	£ / R 2009/06/12	15.95	Call	Currency Future	1,639.0000	1,384.0000	(15.558)	0	0	0
14/10/2008	£ / R 2009/06/12	15.25	Call	Currency Future	2,069.0000	1,798.0000	(13.098)	0	0	0
14/10/2008	£ / R 2009/06/12	16.10	Put	Currency Future	914.0000	937.0000	2.516	0	0	0
14/10/2008	£ / R 2009/06/12	15.15	Call	Currency Future	2,136.0000	1,863.0000	(12.781)	0	0	0
14/10/2008	£ / R 2009/06/12	15.90	Put	Currency Future	826.0000	840.0000	1.695	0	0	0
14/10/2008	£ / R 2009/06/12	15.60	Put	Currency Future	704.0000	711.0000	0.994	0	0	0
14/10/2008	£ / R 2009/06/12	16.90	Call	Currency Future	1,204.0000	994.0000	(17.442)	0	0	0
14/10/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,668.0000	1,411.0000	(15.408)	0	0	0
14/10/2008	£ / R 2009/06/12	15.05	Call	Currency Future	2,204.0000	1,929.0000	(12.477)	0	0	0
14/10/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,556.0000	1,308.0000	(15.938)	0	0	0
14/10/2008	£ / R 2009/06/12	15.70	Put	Currency Future	744.0000	752.0000	1.075	0	0	0
14/10/2008	£ / R 2009/06/12	16.20	Put	Currency Future	960.0000	995.0000	3.646	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	£ / R 2009/06/12	15.70	Call	Currency Future	1,785.0000	1,523.0000	(14.678)	0	0	0
14/10/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,281.0000	1,069.0000	(16.550)	0	0	0
14/10/2008	£ / R 2009/06/12	15.50	Call	Currency Future	1,908.0000	1,642.0000	(13.941)	0	0	0
14/10/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,502.0000	1,266.0000	(15.712)	0	0	0
14/10/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,239.0000	1,297.0000	4.681	0	0	0
14/10/2008	£ / R 2009/06/12	15.40	Put	Currency Future	630.0000	632.0000	0.317	0	0	0
14/10/2008	£ / R 2009/06/12	16.90	Call	Currency Future	1,204.0000	994.0000	(17.442)	0	0	0
14/10/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,379.0000	2,102.0000	(11.644)	0	0	0
14/10/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,362.0000	1,423.0000	4.479	0	0	0
14/10/2008	£ / R 2009/06/12	14.80	Put	Currency Future	437.0000	430.0000	(1.602)	0	0	0
14/10/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,502.0000	1,266.0000	(15.712)	0	0	0
14/10/2008	£ / R 2009/06/12	15.00	Put	Currency Future	496.0000	492.0000	(0.806)	0	0	0
14/10/2008	£ / R 2009/06/12	15.50	Put	Currency Future	666.0000	671.0000	0.751	0	0	0
14/10/2008	£ / R 2009/06/12	16.10	Put	Currency Future	914.0000	937.0000	2.516	0	0	0
14/10/2008	£ / R 2009/06/12	15.65	Put	Currency Future	724.0000	731.0000	0.967	0	0	0
14/10/2008	£ / R 2009/06/12	17.00	Call	Currency Future	1,168.0000	954.0000	(18.322)	0	0	0
14/10/2008	£ / R 2009/06/12	14.90	Call	Currency Future	2,308.0000	2,032.0000	(11.958)	0	0	0
14/10/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,556.0000	1,308.0000	(15.938)	0	0	0
14/10/2008	£ / R 2009/06/12	14.90	Put	Currency Future	466.0000	460.0000	(1.288)	0	0	0
14/10/2008	£ / R 2009/06/12	16.20	Put	Currency Future	960.0000	995.0000	3.646	0	0	0
14/10/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,007.0000	1,055.0000	4.767	0	0	0
14/10/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,972.0000	1,703.0000	(13.641)	0	0	0
14/10/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,242.0000	1,033.0000	(16.828)	0	0	0
14/10/2008	£ / R 2009/06/12	15.10	Call	Currency Future	2,170.0000	1,896.0000	(12.627)	0	0	0
14/10/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,815.0000	1,553.0000	(14.435)	0	0	0
14/10/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,300.0000	1,361.0000	4.692	0	0	0
14/10/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,179.0000	1,235.0000	4.750	0	0	0
14/10/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,379.0000	2,102.0000	(11.644)	0	0	0
14/10/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,321.0000	1,106.0000	(16.276)	0	0	0
14/10/2008	£ / R 2009/06/12	15.10	Put	Currency Future	528.0000	525.0000	(0.568)	0	0	0
14/10/2008	£ / R 2009/06/12	15.30	Put	Currency Future	595.0000	595.0000	-	0	0	0
14/10/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,300.0000	1,361.0000	4.692	0	0	0
14/10/2008	£ / R 2009/06/12	15.30	Call	Currency Future	2,036.0000	1,766.0000	(13.261)	0	0	0
14/10/2008	£ / R 2009/06/12	14.80	Put	Currency Future	437.0000	430.0000	(1.602)	0	0	0
14/10/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,449.0000	1,226.0000	(15.390)	0	0	0
14/10/2008	£ / R 2009/06/12	15.00	Call	Currency Future	2,238.0000	1,963.0000	(12.288)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,242.0000	1,033.0000	(16.828)	0	0	0
14/10/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,611.0000	1,357.0000	(15.767)	0	0	0
14/10/2008	£ / R 2009/06/12	14.90	Put	Currency Future	466.0000	460.0000	(1.288)	0	0	0
14/10/2008	£ / R 2009/06/12	15.35	Call	Currency Future	2,004.0000	1,734.0000	(13.473)	0	0	0
14/10/2008	£ / R 2009/06/12	16.75	Put	Currency Future	0.0000	1,329.0000	100.000	0	0	0
14/10/2008	£ / R 2009/06/12	16.50	Call	Currency Future	1,362.0000	1,145.0000	(15.932)	0	0	0
14/10/2008	£ / R 2009/06/12	15.40	Put	Currency Future	630.0000	632.0000	0.317	0	0	0
14/10/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,726.0000	1,466.0000	(15.064)	0	0	0
14/10/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,281.0000	1,069.0000	(16.550)	0	0	0
14/10/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,007.0000	1,055.0000	4.767	0	0	0
14/10/2008	£ / R 2009/06/12	14.90	Call	Currency Future	2,308.0000	2,032.0000	(11.958)	0	0	0
14/10/2008	£ / R 2009/06/12	15.80	Put	Currency Future	784.0000	795.0000	1.403	0	0	0
14/10/2008	£ / R 2009/06/12	16.75	Call	Currency Future	0.0000	1,050.0000	100.000	0	0	0
14/10/2008	£ / R 2009/06/12	15.30	Put	Currency Future	595.0000	595.0000	-	0	0	0
14/10/2008	£ / R 2009/06/12	15.65	Put	Currency Future	724.0000	731.0000	0.967	0	0	0
14/10/2008	£ / R 2009/06/12	15.35	Put	Currency Future	612.0000	613.0000	0.163	0	0	0
14/10/2008	£ / R 2009/06/12	16.50	Put	Currency Future	1,121.0000	1,174.0000	4.728	0	0	0
14/10/2008	£ / R 2009/06/12	15.45	Put	Currency Future	648.0000	651.0000	0.463	0	0	0
14/10/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,972.0000	1,703.0000	(13.641)	0	0	0
14/10/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,877.0000	1,612.0000	(14.118)	0	0	0
14/10/2008	£ / R 2009/06/12	16.85	Call	Currency Future	0.0000	1,015.0000	100.000	0	0	0
14/10/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,179.0000	1,235.0000	4.750	0	0	0
14/10/2008	£ / R 2009/06/12	15.30	Call	Currency Future	2,036.0000	1,766.0000	(13.261)	0	0	0
14/10/2008	£ / R 2009/06/12	16.95	Put	Currency Future	0.0000	1,453.0000	100.000	0	0	0
14/10/2008	£ / R 2009/06/12	14.85	Call	Currency Future	2,343.0000	2,066.0000	(11.822)	0	0	0
14/10/2008	£ / R 2009/06/12	17.05	Call	Currency Future	0.0000	935.0000	100.000	0	0	0
14/10/2008	£ / R 2009/06/12	15.05	Put	Currency Future	512.0000	508.0000	(0.781)	0	0	0
14/10/2008	£ / R 2009/06/12	17.05	Put	Currency Future	0.0000	1,513.0000	100.000	0	0	0
14/10/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,239.0000	1,297.0000	4.681	0	0	0
14/10/2008	£ / R 2009/06/12	15.15	Call	Currency Future	2,136.0000	1,863.0000	(12.781)	0	0	0
14/10/2008	£ / R 2009/06/12	17.15	Call	Currency Future	0.0000	896.0000	100.000	0	0	0
14/10/2008	£ / R 2009/06/12	15.15	Put	Currency Future	544.0000	542.0000	(0.368)	0	0	0
14/10/2008	£ / R 2009/06/12	17.15	Put	Currency Future	0.0000	1,575.0000	100.000	0	0	0
14/10/2008	£ / R 2009/06/12	15.55	Put	Currency Future	685.0000	690.0000	0.730	0	0	0
14/10/2008	£ / R 2009/06/12	16.95	Call	Currency Future	0.0000	974.0000	100.000	0	0	0
14/10/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,061.0000	1,115.0000	5.090	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	£ / R	2009/06/12	15.05	Call	Currency Future	2,204.0000	1,929.0000	(12.477)	0	0	0
14/10/2008	£ / R	2009/06/12	16.85	Put	Currency Future	0.0000	1,394.0000	100.000	0	0	0
14/10/2008	£ / R	2009/06/12	14.95	Call	Currency Future	2,273.0000	1,997.0000	(12.143)	0	0	0
14/10/2008	£ / R	2009/06/12	16.35	Call	Currency Future	0.0000	1,207.0000	100.000	0	0	0
14/10/2008	£ / R	2009/06/12	16.40	Call	Currency Future	1,403.0000	1,186.0000	(15.467)	0	0	0
14/10/2008	£ / R	2009/06/12	14.95	Put	Currency Future	481.0000	476.0000	(1.040)	0	0	0
14/10/2008	£ / R	2009/06/12	16.45	Call	Currency Future	0.0000	1,165.0000	100.000	0	0	0
14/10/2008	£ / R	2009/06/12	16.00	Put	Currency Future	869.0000	886.0000	1.956	0	0	0
14/10/2008	£ / R	2009/06/12	15.65	Call	Currency Future	1,815.0000	1,553.0000	(14.435)	0	0	0
14/10/2008	£ / R	2009/06/12	16.65	Put	Currency Future	0.0000	1,266.0000	100.000	0	0	0
14/10/2008	£ / R	2009/06/12	16.60	Call	Currency Future	1,321.0000	1,106.0000	(16.276)	0	0	0
14/10/2008	£ / R	2009/06/12	14.85	Put	Currency Future	452.0000	445.0000	(1.549)	0	0	0
14/10/2008	£ / R	2009/06/12	16.65	Call	Currency Future	0.0000	1,087.0000	100.000	0	0	0
14/10/2008	£ / R	2009/06/12	16.55	Put	Currency Future	0.0000	1,204.0000	100.000	0	0	0
14/10/2008	£ / R	2009/06/12	15.80	Put	Currency Future	784.0000	795.0000	1.403	0	0	0
14/10/2008	£ / R	2009/06/12	16.45	Put	Currency Future	0.0000	1,144.0000	100.000	0	0	0
14/10/2008	£ / R	2009/06/12	16.35	Put	Currency Future	0.0000	1,085.0000	100.000	0	0	0
14/10/2008	£ / R	2009/06/12	16.40	Call	Currency Future	1,403.0000	1,186.0000	(15.467)	0	0	0
14/10/2008	£ / R	2009/06/12	16.55	Call	Currency Future	0.0000	1,126.0000	100.000	0	0	0
14/10/2008	£ / R	2009/06/12	16.40	Put	Currency Future	1,061.0000	1,115.0000	5.090	0	0	0
14/10/2008	£ / R	2009/06/12	15.45	Call	Currency Future	1,940.0000	1,672.0000	(13.814)	0	0	0
14/10/2008	£ / R	2009/06/12	16.30	Call	Currency Future	1,449.0000	1,226.0000	(15.390)	0	0	0
14/10/2008	£ / R	2009/06/12	15.80	Call	Currency Future	1,726.0000	1,466.0000	(15.064)	0	0	0
14/10/2008	£ / R	2009/06/12	15.60	Call	Currency Future	1,846.0000	1,582.0000	(14.301)	0	0	0
14/10/2008	£ / R	2009/06/12	15.60	Put	Currency Future	704.0000	711.0000	0.994	0	0	0
14/10/2008	£ / R	2009/06/12	16.00	Put	Currency Future	869.0000	886.0000	1.956	0	0	0
14/10/2008	£ / R	2009/06/12	16.00	Call	Currency Future	1,611.0000	1,357.0000	(15.767)	0	0	0
14/10/2008	£ / R	2009/06/12	15.75	Call	Currency Future	1,755.0000	1,495.0000	(14.815)	0	0	0
14/10/2008	£ / R	2009/06/12	15.90	Put	Currency Future	826.0000	840.0000	1.695	0	0	0
14/10/2008	£ / R	2009/06/12	15.90	Call	Currency Future	1,668.0000	1,411.0000	(15.408)	0	0	0
14/10/2008	£ / R	2009/06/12	15.75	Put	Currency Future	764.0000	773.0000	1.178	0	0	0
14/10/2008	€ / R	2008/12/12			Currency Future	12.6659	12.4217	(1.928)	12.8100	12.3000	51,835
14/10/2008	€ / R	2008/12/12	12.65	Put	Currency Future	567.0000	635.0000	11.993	0	0	0
14/10/2008	€ / R	2008/12/12	13.05	Put	Currency Future	0.0000	904.0000	100.000	0	0	0
14/10/2008	€ / R	2008/12/12	12.35	Call	Currency Future	718.0000	524.0000	(27.019)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	€ / R 2008/12/12	12.65	Call	Currency Future	583.0000	407.0000	(30.189)	0	0	0
14/10/2008	€ / R 2008/12/12	12.45	Put	Currency Future	454.0000	511.0000	12.555	0	0	0
14/10/2008	€ / R 2008/12/12	11.90	Call	Currency Future	998.0000	766.0000	(23.246)	0	0	0
14/10/2008	€ / R 2008/12/12	12.45	Call	Currency Future	670.0000	482.0000	(28.060)	0	0	0
14/10/2008	€ / R 2008/12/12	12.85	Put	Currency Future	689.0000	769.0000	11.611	0	0	0
14/10/2008	€ / R 2008/12/12	12.35	Put	Currency Future	402.0000	452.0000	12.438	0	0	0
14/10/2008	€ / R 2008/12/12	12.25	Put	Currency Future	354.0000	398.0000	12.429	0	0	0
14/10/2008	€ / R 2008/12/12	12.85	Call	Currency Future	505.0000	341.0000	(32.475)	0	0	0
14/10/2008	€ / R 2008/12/12	13.05	Call	Currency Future	0.0000	275.0000	100.000	0	0	0
14/10/2008	€ / R 2008/12/12	12.25	Call	Currency Future	770.0000	570.0000	(25.974)	0	0	0
14/10/2008	€ / R 2008/12/12	11.90	Put	Currency Future	232.0000	244.0000	5.172	0	0	0
14/10/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,463.0000	1,215.0000	(16.951)	0	0	0
14/10/2008	€ / R 2008/12/12	11.30	Put	Currency Future	97.0000	93.0000	(4.124)	0	0	0
14/10/2008	€ / R 2008/12/12	12.10	Put	Currency Future	298.0000	324.0000	8.725	0	0	0
14/10/2008	€ / R 2008/12/12	12.60	Put	Currency Future	538.0000	603.0000	12.082	0	0	0
14/10/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,069.0000	833.0000	(22.077)	0	0	0
14/10/2008	€ / R 2008/12/12	12.60	Call	Currency Future	604.0000	425.0000	(29.636)	0	0	0
14/10/2008	€ / R 2008/12/12	12.60	Put	Currency Future	538.0000	603.0000	12.082	0	0	0
14/10/2008	€ / R 2008/12/12	11.80	Put	Currency Future	203.0000	212.0000	4.433	0	0	0
14/10/2008	€ / R 2008/12/12	12.60	Call	Currency Future	604.0000	425.0000	(29.636)	0	0	0
14/10/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,379.0000	1,133.0000	(17.839)	0	0	0
14/10/2008	€ / R 2008/12/12	12.10	Call	Currency Future	863.0000	646.0000	(25.145)	0	0	0
14/10/2008	€ / R 2008/12/12	11.60	Put	Currency Future	154.0000	156.0000	1.299	0	0	0
14/10/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,219.0000	978.0000	(19.770)	0	0	0
14/10/2008	€ / R 2008/12/12	12.10	Call	Currency Future	863.0000	646.0000	(25.145)	0	0	0
14/10/2008	€ / R 2008/12/12	12.30	Call	Currency Future	744.0000	546.0000	(26.613)	0	0	0
14/10/2008	€ / R 2008/12/12	12.90	Put	Currency Future	721.0000	802.0000	11.234	0	0	0
14/10/2008	€ / R 2008/12/12	12.30	Put	Currency Future	378.0000	425.0000	12.434	0	0	0
14/10/2008	€ / R 2008/12/12	12.40	Call	Currency Future	694.0000	503.0000	(27.522)	0	0	0
14/10/2008	€ / R 2008/12/12	11.85	Put	Currency Future	217.0000	228.0000	5.069	0	0	0
14/10/2008	€ / R 2008/12/12	12.55	Call	Currency Future	625.0000	443.0000	(29.120)	0	0	0
14/10/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,033.0000	799.0000	(22.652)	0	0	0
14/10/2008	€ / R 2008/12/12	12.55	Put	Currency Future	509.0000	572.0000	12.377	0	0	0
14/10/2008	€ / R 2008/12/12	12.40	Put	Currency Future	428.0000	481.0000	12.383	0	0	0
14/10/2008	€ / R 2008/12/12	12.75	Call	Currency Future	542.0000	374.0000	(30.996)	0	0	0
14/10/2008	€ / R 2008/12/12	11.90	Call	Currency Future	998.0000	766.0000	(23.246)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	€ / R 2008/12/12	12.70	Call	Currency Future	562.0000	390.0000	(30.605)	0	0	0
14/10/2008	€ / R 2008/12/12	11.40	Put	Currency Future	113.0000	112.0000	(0.885)	0	0	0
14/10/2008	€ / R 2008/12/12	12.75	Put	Currency Future	626.0000	702.0000	12.141	0	0	0
14/10/2008	€ / R 2008/12/12	11.75	Call	Currency Future	1,106.0000	868.0000	(21.519)	0	0	0
14/10/2008	€ / R 2008/12/12	12.70	Put	Currency Future	596.0000	669.0000	12.248	0	0	0
14/10/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,069.0000	833.0000	(22.077)	0	0	0
14/10/2008	€ / R 2008/12/12	11.80	Put	Currency Future	203.0000	212.0000	4.433	0	0	0
14/10/2008	€ / R 2008/12/12	11.90	Put	Currency Future	232.0000	244.0000	5.172	0	0	0
14/10/2008	€ / R 2008/12/12	12.95	Call	Currency Future	470.0000	307.0000	(34.681)	0	0	0
14/10/2008	€ / R 2008/12/12	12.50	Call	Currency Future	647.0000	463.0000	(28.439)	0	0	0
14/10/2008	€ / R 2008/12/12	13.05	Call	Currency Future	438.0000	275.0000	(37.215)	0	0	0
14/10/2008	€ / R 2008/12/12	12.10	Put	Currency Future	298.0000	324.0000	8.725	0	0	0
14/10/2008	€ / R 2008/12/12	12.90	Call	Currency Future	487.0000	323.0000	(33.676)	0	0	0
14/10/2008	€ / R 2008/12/12	12.40	Call	Currency Future	694.0000	503.0000	(27.522)	0	0	0
14/10/2008	€ / R 2008/12/12	13.00	Call	Currency Future	454.0000	291.0000	(35.903)	0	0	0
14/10/2008	€ / R 2008/12/12	11.75	Put	Currency Future	190.0000	197.0000	3.684	0	0	0
14/10/2008	€ / R 2008/12/12	13.00	Put	Currency Future	788.0000	869.0000	10.279	0	0	0
14/10/2008	€ / R 2008/12/12	12.80	Put	Currency Future	657.0000	737.0000	12.177	0	0	0
14/10/2008	€ / R 2008/12/12	12.95	Put	Currency Future	754.0000	835.0000	10.743	0	0	0
14/10/2008	€ / R 2008/12/12	12.80	Call	Currency Future	523.0000	359.0000	(31.358)	0	0	0
14/10/2008	€ / R 2008/12/12	12.50	Put	Currency Future	481.0000	541.0000	12.474	0	0	0
14/10/2008	€ / R 2008/12/12	13.25	Call	Currency Future	367.0000	220.0000	(40.054)	0	0	0
14/10/2008	€ / R 2008/12/12	13.05	Put	Currency Future	822.0000	904.0000	9.976	0	0	0
14/10/2008	€ / R 2008/12/12	12.40	Put	Currency Future	428.0000	481.0000	12.383	0	0	0
14/10/2008	€ / R 2008/12/12	13.15	Call	Currency Future	401.0000	247.0000	(38.404)	0	0	0
14/10/2008	€ / R 2008/12/12	13.15	Put	Currency Future	886.0000	975.0000	10.045	0	0	0
14/10/2008	€ / R 2008/12/12	13.25	Put	Currency Future	951.0000	1,049.0000	10.305	0	0	0
14/10/2008	€ / R 2008/12/12	11.70	Put	Currency Future	177.0000	182.0000	2.825	0	0	0
14/10/2008	€ / R 2008/12/12	11.70	Call	Currency Future	1,143.0000	904.0000	(20.910)	0	0	0
14/10/2008	€ / R 2008/12/12	12.05	Call	Currency Future	896.0000	673.0000	(24.888)	0	0	0
14/10/2008	€ / R 2008/12/12	12.05	Put	Currency Future	280.0000	302.0000	7.857	0	0	0
14/10/2008	€ / R 2008/12/12	12.15	Call	Currency Future	832.0000	619.0000	(25.601)	0	0	0
14/10/2008	€ / R 2008/12/12	12.15	Put	Currency Future	316.0000	348.0000	10.127	0	0	0
14/10/2008	€ / R 2008/12/12	12.55	Put	Currency Future	509.0000	572.0000	12.377	0	0	0
14/10/2008	€ / R 2008/12/12	12.55	Call	Currency Future	625.0000	443.0000	(29.120)	0	0	0
14/10/2008	€ / R 2008/12/12	12.35	Call	Currency Future	718.0000	524.0000	(27.019)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	€ / R	2008/12/12	12.35	Put	Currency Future	402.0000	452.0000	12.438	0	0	0
14/10/2008	€ / R	2008/12/12	12.20	Call	Currency Future	801.0000	594.0000	(25.843)	0	0	0
14/10/2008	€ / R	2008/12/12	12.20	Put	Currency Future	335.0000	372.0000	11.045	0	0	0
14/10/2008	€ / R	2008/12/12	12.30	Put	Currency Future	378.0000	425.0000	12.434	0	0	0
14/10/2008	€ / R	2008/12/12	12.30	Call	Currency Future	744.0000	546.0000	(26.613)	0	0	0
14/10/2008	€ / R	2008/12/12	11.35	Call	Currency Future	1,421.0000	1,174.0000	(17.382)	0	0	0
14/10/2008	€ / R	2008/12/12	11.50	Put	Currency Future	132.0000	132.0000	-	0	0	0
14/10/2008	€ / R	2008/12/12	11.60	Call	Currency Future	1,219.0000	978.0000	(19.770)	0	0	0
14/10/2008	€ / R	2008/12/12	11.50	Call	Currency Future	1,298.0000	1,054.0000	(18.798)	0	0	0
14/10/2008	€ / R	2008/12/12	11.60	Put	Currency Future	154.0000	156.0000	1.299	0	0	0
14/10/2008	€ / R	2008/12/12	12.00	Put	Currency Future	263.0000	280.0000	6.464	0	0	0
14/10/2008	€ / R	2008/12/12	11.35	Put	Currency Future	105.0000	102.0000	(2.857)	0	0	0
14/10/2008	€ / R	2008/12/12	12.00	Call	Currency Future	929.0000	702.0000	(24.435)	0	0	0
14/10/2008	€ / R	2008/12/12	11.45	Call	Currency Future	1,339.0000	1,093.0000	(18.372)	0	0	0
14/10/2008	€ / R	2008/12/12	11.40	Put	Currency Future	113.0000	112.0000	(0.885)	0	0	0
14/10/2008	€ / R	2008/12/12	11.30	Put	Currency Future	97.0000	93.0000	(4.124)	0	0	0
14/10/2008	€ / R	2008/12/12	11.65	Call	Currency Future	1,181.0000	940.0000	(20.406)	0	0	0
14/10/2008	€ / R	2008/12/12	11.40	Call	Currency Future	1,379.0000	1,133.0000	(17.839)	0	0	0
14/10/2008	€ / R	2008/12/12	11.65	Put	Currency Future	165.0000	169.0000	2.424	0	0	0
14/10/2008	€ / R	2008/12/12	11.55	Put	Currency Future	143.0000	144.0000	0.699	0	0	0
14/10/2008	€ / R	2008/12/12	11.30	Call	Currency Future	1,463.0000	1,215.0000	(16.951)	0	0	0
14/10/2008	€ / R	2008/12/12	11.55	Call	Currency Future	1,259.0000	1,015.0000	(19.380)	0	0	0
14/10/2008	€ / R	2008/12/12	11.45	Put	Currency Future	123.0000	122.0000	(0.813)	0	0	0
14/10/2008	€ / R	2008/12/12	11.85	Put	Currency Future	217.0000	228.0000	5.069	0	0	0
14/10/2008	€ / R	2008/12/12	11.85	Call	Currency Future	1,033.0000	799.0000	(22.652)	0	0	0
14/10/2008	€ / R	2008/12/12	11.95	Call	Currency Future	963.0000	734.0000	(23.780)	0	0	0
14/10/2008	€ / R	2008/12/12	11.95	Put	Currency Future	247.0000	262.0000	6.073	0	0	0
14/10/2008	€ / R	2009/03/16			Currency Future	12.9301	12.6754	(1.970)	12.7600	12.7600	15,504
14/10/2008	€ / R	2009/03/16	13.00	Call	Currency Future	817.0000	637.0000	(22.032)	0	0	0
14/10/2008	€ / R	2009/03/16	12.15	Put	Currency Future	429.0000	470.0000	9.557	0	0	0
14/10/2008	€ / R	2009/03/16	13.10	Call	Currency Future	780.0000	604.0000	(22.564)	0	0	0
14/10/2008	€ / R	2009/03/16	13.00	Put	Currency Future	887.0000	961.0000	8.343	0	0	0
14/10/2008	€ / R	2009/03/16	13.25	Call	Currency Future	0.0000	559.0000	100.000	0	0	0
14/10/2008	€ / R	2009/03/16	14.10	Put	Currency Future	1,666.0000	1,774.0000	6.483	0	0	0
14/10/2008	€ / R	2009/03/16	13.55	Call	Currency Future	0.0000	479.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	€ / R 2009/03/16	13.10	Put	Currency Future	950.0000	1,029.0000	8.316	0	0	0
14/10/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,473.0000	1,586.0000	7.671	0	0	0
14/10/2008	€ / R 2009/03/16	12.55	Put	Currency Future	625.0000	682.0000	9.120	0	0	0
14/10/2008	€ / R 2009/03/16	12.95	Call	Currency Future	0.0000	654.0000	100.000	0	0	0
14/10/2008	€ / R 2009/03/16	13.85	Call	Currency Future	553.0000	412.0000	(25.497)	0	0	0
14/10/2008	€ / R 2009/03/16	12.65	Call	Currency Future	960.0000	767.0000	(20.104)	0	0	0
14/10/2008	€ / R 2009/03/16	13.55	Put	Currency Future	0.0000	1,353.0000	100.000	0	0	0
14/10/2008	€ / R 2009/03/16	12.95	Put	Currency Future	0.0000	928.0000	100.000	0	0	0
14/10/2008	€ / R 2009/03/16	13.20	Call	Currency Future	744.0000	573.0000	(22.984)	0	0	0
14/10/2008	€ / R 2009/03/16	13.25	Put	Currency Future	0.0000	1,133.0000	100.000	0	0	0
14/10/2008	€ / R 2009/03/16	14.10	Call	Currency Future	496.0000	349.0000	(29.637)	0	0	0
14/10/2008	€ / R 2009/03/16	14.15	Call	Currency Future	0.0000	338.0000	100.000	0	0	0
14/10/2008	€ / R 2009/03/16	12.35	Put	Currency Future	521.0000	570.0000	9.405	0	0	0
14/10/2008	€ / R 2009/03/16	12.85	Put	Currency Future	796.0000	864.0000	8.543	0	0	0
14/10/2008	€ / R 2009/03/16	13.20	Put	Currency Future	1,014.0000	1,098.0000	8.284	0	0	0
14/10/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,209.0000	995.0000	(17.701)	0	0	0
14/10/2008	€ / R 2009/03/16	12.85	Call	Currency Future	876.0000	690.0000	(21.233)	0	0	0
14/10/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,005.0000	808.0000	(19.602)	0	0	0
14/10/2008	€ / R 2009/03/16	14.15	Put	Currency Future	0.0000	1,812.0000	100.000	0	0	0
14/10/2008	€ / R 2009/03/16	13.40	Put	Currency Future	1,148.0000	1,241.0000	8.101	0	0	0
14/10/2008	€ / R 2009/03/16	12.50	Call	Currency Future	1,028.0000	829.0000	(19.358)	0	0	0
14/10/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,289.0000	1,391.0000	7.913	0	0	0
14/10/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,532.0000	1,298.0000	(15.274)	0	0	0
14/10/2008	€ / R 2009/03/16	11.65	Put	Currency Future	252.0000	273.0000	8.333	0	0	0
14/10/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,101.0000	895.0000	(18.710)	0	0	0
14/10/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,393.0000	1,168.0000	(16.152)	0	0	0
14/10/2008	€ / R 2009/03/16	12.10	Put	Currency Future	408.0000	447.0000	9.559	0	0	0
14/10/2008	€ / R 2009/03/16	13.40	Call	Currency Future	678.0000	517.0000	(23.746)	0	0	0
14/10/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,209.0000	995.0000	(17.701)	0	0	0
14/10/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,101.0000	895.0000	(18.710)	0	0	0
14/10/2008	€ / R 2009/03/16	11.85	Put	Currency Future	313.0000	343.0000	9.585	0	0	0
14/10/2008	€ / R 2009/03/16	12.50	Put	Currency Future	598.0000	653.0000	9.197	0	0	0
14/10/2008	€ / R 2009/03/16	13.60	Call	Currency Future	619.0000	467.0000	(24.556)	0	0	0
14/10/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,289.0000	1,391.0000	7.913	0	0	0
14/10/2008	€ / R 2009/03/16	13.60	Call	Currency Future	619.0000	467.0000	(24.556)	0	0	0
14/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,238.0000	1,022.0000	(17.447)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	€ / R 2009/03/16	12.10	Put	Currency Future	408.0000	447.0000	9.559	0	0	0
14/10/2008	€ / R 2009/03/16	13.35	Call	Currency Future	694.0000	530.0000	(23.631)	0	0	0
14/10/2008	€ / R 2009/03/16	12.60	Call	Currency Future	982.0000	787.0000	(19.857)	0	0	0
14/10/2008	€ / R 2009/03/16	12.15	Put	Currency Future	429.0000	470.0000	9.557	0	0	0
14/10/2008	€ / R 2009/03/16	12.65	Put	Currency Future	680.0000	742.0000	9.118	0	0	0
14/10/2008	€ / R 2009/03/16	12.35	Put	Currency Future	521.0000	570.0000	9.405	0	0	0
14/10/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,267.0000	1,049.0000	(17.206)	0	0	0
14/10/2008	€ / R 2009/03/16	12.90	Put	Currency Future	826.0000	896.0000	8.475	0	0	0
14/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,238.0000	1,022.0000	(17.447)	0	0	0
14/10/2008	€ / R 2009/03/16	12.90	Call	Currency Future	856.0000	671.0000	(21.612)	0	0	0
14/10/2008	€ / R 2009/03/16	11.90	Put	Currency Future	330.0000	362.0000	9.697	0	0	0
14/10/2008	€ / R 2009/03/16	12.20	Put	Currency Future	451.0000	494.0000	9.534	0	0	0
14/10/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,127.0000	919.0000	(18.456)	0	0	0
14/10/2008	€ / R 2009/03/16	13.35	Put	Currency Future	1,114.0000	1,205.0000	8.169	0	0	0
14/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	497.0000	544.0000	9.457	0	0	0
14/10/2008	€ / R 2009/03/16	12.70	Put	Currency Future	708.0000	772.0000	9.040	0	0	0
14/10/2008	€ / R 2009/03/16	12.05	Put	Currency Future	387.0000	424.0000	9.561	0	0	0
14/10/2008	€ / R 2009/03/16	12.20	Call	Currency Future	1,181.0000	969.0000	(17.951)	0	0	200
14/10/2008	€ / R 2009/03/16	12.70	Call	Currency Future	939.0000	747.0000	(20.447)	0	0	0
14/10/2008	€ / R 2009/03/16	11.90	Call	Currency Future	1,360.0000	1,137.0000	(16.397)	0	0	0
14/10/2008	€ / R 2009/03/16	12.80	Put	Currency Future	766.0000	833.0000	8.747	0	0	0
14/10/2008	€ / R 2009/03/16	12.00	Put	Currency Future	367.0000	403.0000	9.809	0	0	0
14/10/2008	€ / R 2009/03/16	12.80	Call	Currency Future	896.0000	708.0000	(20.982)	0	0	0
14/10/2008	€ / R 2009/03/16	12.25	Put	Currency Future	474.0000	519.0000	9.494	0	0	0
14/10/2008	€ / R 2009/03/16	12.60	Put	Currency Future	652.0000	712.0000	9.202	0	0	0
14/10/2008	€ / R 2009/03/16	12.25	Call	Currency Future	1,154.0000	944.0000	(18.198)	0	0	0
14/10/2008	€ / R 2009/03/16	12.60	Call	Currency Future	982.0000	787.0000	(19.857)	0	0	0
14/10/2008	€ / R 2009/03/16	12.45	Put	Currency Future	572.0000	625.0000	9.266	0	0	0
14/10/2008	€ / R 2009/03/16	12.60	Put	Currency Future	652.0000	712.0000	9.202	0	0	0
14/10/2008	€ / R 2009/03/16	12.45	Call	Currency Future	1,052.0000	850.0000	(19.202)	0	0	0
14/10/2008	€ / R 2009/03/16	12.00	Call	Currency Future	1,298.0000	1,078.0000	(16.949)	0	0	0
14/10/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,005.0000	808.0000	(19.602)	0	0	0
14/10/2008	€ / R 2009/03/16	12.55	Put	Currency Future	625.0000	682.0000	9.120	0	0	0
14/10/2008	€ / R 2009/03/16	12.65	Call	Currency Future	960.0000	767.0000	(20.104)	0	0	0
14/10/2008	€ / R 2009/03/16	12.75	Call	Currency Future	917.0000	727.0000	(20.720)	0	0	0
14/10/2008	€ / R 2009/03/16	12.40	Put	Currency Future	546.0000	597.0000	9.341	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,076.0000	872.0000	(18.959)	0	0	0
14/10/2008	€ / R 2009/03/16	12.65	Put	Currency Future	680.0000	742.0000	9.118	0	0	0
14/10/2008	€ / R 2009/03/16	12.75	Put	Currency Future	737.0000	802.0000	8.820	0	0	0
14/10/2008	€ / R 2009/03/16	11.80	Put	Currency Future	295.0000	324.0000	9.831	0	0	0
14/10/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,425.0000	1,199.0000	(15.860)	0	0	0
14/10/2008	€ / R 2009/03/16	13.70	Call	Currency Future	592.0000	444.0000	(25.000)	0	0	0
14/10/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,815.0000	1,929.0000	6.281	0	0	0
14/10/2008	€ / R 2009/03/16	14.30	Call	Currency Future	445.0000	305.0000	(31.461)	0	0	0
14/10/2008	€ / R 2009/03/16	14.00	Put	Currency Future	1,588.0000	1,698.0000	6.927	0	0	0
14/10/2008	€ / R 2009/03/16	13.70	Put	Currency Future	1,362.0000	1,468.0000	7.783	0	0	0
14/10/2008	€ / R 2009/03/16	12.80	Put	Currency Future	766.0000	833.0000	8.747	0	0	0
14/10/2008	€ / R 2009/03/16	12.80	Call	Currency Future	896.0000	708.0000	(20.982)	0	0	0
14/10/2008	€ / R 2009/03/16	14.00	Call	Currency Future	518.0000	373.0000	(27.992)	0	0	0
14/10/2008	€ / R 2009/03/16	11.95	Call	Currency Future	1,329.0000	1,107.0000	(16.704)	0	0	0
14/10/2008	€ / R 2009/03/16	11.95	Put	Currency Future	349.0000	382.0000	9.456	0	0	0
14/10/2008	€ / R 2009/03/16	12.05	Put	Currency Future	387.0000	424.0000	9.561	0	0	0
14/10/2008	€ / R 2009/03/16	11.85	Put	Currency Future	313.0000	343.0000	9.585	0	0	0
14/10/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,267.0000	1,049.0000	(17.206)	0	0	0
14/10/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,393.0000	1,168.0000	(16.152)	0	0	0
14/10/2008	€ / R 2009/03/16	11.75	Call	Currency Future	1,459.0000	1,231.0000	(15.627)	0	0	0
14/10/2008	€ / R 2009/03/16	11.75	Put	Currency Future	279.0000	306.0000	9.677	0	0	0
14/10/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,127.0000	919.0000	(18.456)	0	0	0
14/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	497.0000	544.0000	9.457	0	0	0
14/10/2008	€ / R 2009/03/16	11.80	Put	Currency Future	295.0000	324.0000	9.831	0	0	0
14/10/2008	€ / R 2009/03/16	11.55	Call	Currency Future	1,607.0000	1,368.0000	(14.872)	0	0	0
14/10/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,532.0000	1,298.0000	(15.274)	0	0	0
14/10/2008	€ / R 2009/03/16	11.65	Put	Currency Future	252.0000	273.0000	8.333	0	0	0
14/10/2008	€ / R 2009/03/16	11.55	Put	Currency Future	226.0000	242.0000	7.080	0	0	0
14/10/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,425.0000	1,199.0000	(15.860)	0	0	0
14/10/2008	€ / R 2009/03/16	11.70	Call	Currency Future	1,495.0000	1,264.0000	(15.452)	0	0	0
14/10/2008	€ / R 2009/03/16	11.70	Put	Currency Future	265.0000	289.0000	9.057	0	0	0
14/10/2008	€ / R 2009/03/16	11.50	Call	Currency Future	1,645.0000	1,403.0000	(14.711)	0	0	0
14/10/2008	€ / R 2009/03/16	11.60	Call	Currency Future	1,569.0000	1,333.0000	(15.041)	0	0	0
14/10/2008	€ / R 2009/03/16	11.60	Put	Currency Future	239.0000	257.0000	7.531	0	0	0
14/10/2008	€ / R 2009/03/16	11.50	Put	Currency Future	215.0000	228.0000	6.047	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	€ / R 2009/06/12			Currency Future	13.1692	12.9023	(2.027)	12.9900	12.9900	55
14/10/2008	€ / R 2009/06/12	12.75	Call	Currency Future	1,208.0000	1,010.0000	(16.391)	0	0	0
14/10/2008	€ / R 2009/06/12	12.35	Put	Currency Future	614.0000	644.0000	4.886	0	0	0
14/10/2008	€ / R 2009/06/12	12.75	Put	Currency Future	789.0000	857.0000	8.619	0	0	0
14/10/2008	€ / R 2009/06/12	13.55	Put	Currency Future	0.0000	1,357.0000	100.000	0	0	0
14/10/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,433.0000	1,197.0000	(16.469)	0	0	0
14/10/2008	€ / R 2009/06/12	13.35	Put	Currency Future	1,150.0000	1,232.0000	7.130	0	0	0
14/10/2008	€ / R 2009/06/12	13.35	Call	Currency Future	969.0000	785.0000	(18.989)	0	0	0
14/10/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,317.0000	1,092.0000	(17.084)	0	0	0
14/10/2008	€ / R 2009/06/12	13.55	Call	Currency Future	0.0000	709.0000	100.000	0	0	0
14/10/2008	€ / R 2009/06/12	12.55	Put	Currency Future	698.0000	740.0000	6.017	0	0	0
14/10/2008	€ / R 2009/06/12	12.80	Put	Currency Future	818.0000	888.0000	8.557	0	0	0
14/10/2008	€ / R 2009/06/12	12.05	Put	Currency Future	500.0000	521.0000	4.200	0	0	0
14/10/2008	€ / R 2009/06/12	11.85	Put	Currency Future	432.0000	448.0000	3.704	0	0	0
14/10/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,064.0000	874.0000	(17.857)	0	0	0
14/10/2008	€ / R 2009/06/12	13.00	Put	Currency Future	936.0000	1,009.0000	7.799	0	0	0
14/10/2008	€ / R 2009/06/12	13.15	Put	Currency Future	1,025.0000	1,103.0000	7.610	0	0	0
14/10/2008	€ / R 2009/06/12	13.00	Call	Currency Future	1,106.0000	911.0000	(17.631)	0	0	0
14/10/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,619.0000	1,373.0000	(15.195)	0	0	0
14/10/2008	€ / R 2009/06/12	13.15	Call	Currency Future	1,044.0000	856.0000	(18.008)	0	0	0
14/10/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,187.0000	991.0000	(16.512)	0	0	0
14/10/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,433.0000	1,197.0000	(16.469)	0	0	0
14/10/2008	€ / R 2009/06/12	12.35	Put	Currency Future	614.0000	644.0000	4.886	0	0	0
14/10/2008	€ / R 2009/06/12	13.10	Put	Currency Future	995.0000	1,071.0000	7.638	0	0	0
14/10/2008	€ / R 2009/06/12	12.30	Put	Currency Future	594.0000	623.0000	4.882	0	0	0
14/10/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,555.0000	1,313.0000	(15.563)	0	0	0
14/10/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,463.0000	1,225.0000	(16.268)	0	0	0
14/10/2008	€ / R 2009/06/12	12.15	Put	Currency Future	536.0000	560.0000	4.478	0	0	0
14/10/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,751.0000	1,500.0000	(14.335)	0	0	0
14/10/2008	€ / R 2009/06/12	11.65	Put	Currency Future	370.0000	382.0000	3.243	0	0	0
14/10/2008	€ / R 2009/06/12	11.65	Call	Currency Future	1,890.0000	1,634.0000	(13.545)	0	0	0
14/10/2008	€ / R 2009/06/12	12.85	Put	Currency Future	847.0000	918.0000	8.383	0	0	0
14/10/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,166.0000	970.0000	(16.810)	0	0	0
14/10/2008	€ / R 2009/06/12	12.90	Put	Currency Future	877.0000	948.0000	8.096	0	0	0
14/10/2008	€ / R 2009/06/12	12.20	Put	Currency Future	555.0000	581.0000	4.685	0	0	0
14/10/2008	€ / R 2009/06/12	12.40	Put	Currency Future	634.0000	666.0000	5.047	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	€ / R 2009/06/12	12.20	Call	Currency Future	1,524.0000	1,283.0000	(15.814)	0	0	0
14/10/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,289.0000	1,071.0000	(16.912)	0	0	0
14/10/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,463.0000	1,225.0000	(16.268)	0	0	0
14/10/2008	€ / R 2009/06/12	12.50	Put	Currency Future	676.0000	712.0000	5.325	0	0	0
14/10/2008	€ / R 2009/06/12	12.60	Put	Currency Future	720.0000	768.0000	6.667	0	0	0
14/10/2008	€ / R 2009/06/12	12.30	Put	Currency Future	594.0000	623.0000	4.882	0	0	0
14/10/2008	€ / R 2009/06/12	12.50	Call	Currency Future	1,346.0000	1,114.0000	(17.236)	0	0	0
14/10/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,187.0000	991.0000	(16.512)	0	0	0
14/10/2008	€ / R 2009/06/12	12.25	Put	Currency Future	574.0000	601.0000	4.704	0	0	0
14/10/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,403.0000	1,169.0000	(16.679)	0	0	0
14/10/2008	€ / R 2009/06/12	12.80	Put	Currency Future	818.0000	888.0000	8.557	0	0	0
14/10/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,146.0000	950.0000	(17.103)	0	0	0
14/10/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,146.0000	950.0000	(17.103)	0	0	0
14/10/2008	€ / R 2009/06/12	12.25	Call	Currency Future	1,493.0000	1,254.0000	(16.008)	0	0	0
14/10/2008	€ / R 2009/06/12	12.10	Put	Currency Future	518.0000	541.0000	4.440	0	0	0
14/10/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,587.0000	1,343.0000	(15.375)	0	0	0
14/10/2008	€ / R 2009/06/12	12.45	Put	Currency Future	655.0000	689.0000	5.191	0	0	0
14/10/2008	€ / R 2009/06/12	12.45	Call	Currency Future	1,374.0000	1,141.0000	(16.958)	0	0	0
14/10/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,262.0000	1,050.0000	(16.799)	0	0	0
14/10/2008	€ / R 2009/06/12	12.10	Put	Currency Future	518.0000	541.0000	4.440	0	0	0
14/10/2008	€ / R 2009/06/12	12.65	Put	Currency Future	743.0000	797.0000	7.268	0	0	0
14/10/2008	€ / R 2009/06/12	11.95	Call	Currency Future	1,684.0000	1,436.0000	(14.727)	0	0	0
14/10/2008	€ / R 2009/06/12	11.85	Put	Currency Future	432.0000	448.0000	3.704	0	0	0
14/10/2008	€ / R 2009/06/12	12.90	Put	Currency Future	877.0000	948.0000	8.096	0	0	0
14/10/2008	€ / R 2009/06/12	11.75	Put	Currency Future	400.0000	414.0000	3.500	0	0	0
14/10/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,751.0000	1,500.0000	(14.335)	0	0	0
14/10/2008	€ / R 2009/06/12	11.95	Put	Currency Future	465.0000	484.0000	4.086	0	0	0
14/10/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,317.0000	1,092.0000	(17.084)	0	0	0
14/10/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,619.0000	1,373.0000	(15.195)	0	0	0
14/10/2008	€ / R 2009/06/12	12.70	Call	Currency Future	1,235.0000	1,029.0000	(16.680)	0	0	0
14/10/2008	€ / R 2009/06/12	12.05	Put	Currency Future	500.0000	521.0000	4.200	0	0	0
14/10/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,587.0000	1,343.0000	(15.375)	0	0	0
14/10/2008	€ / R 2009/06/12	12.55	Put	Currency Future	698.0000	740.0000	6.017	0	0	0
14/10/2008	€ / R 2009/06/12	12.60	Put	Currency Future	720.0000	768.0000	6.667	0	0	0
14/10/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,289.0000	1,071.0000	(16.912)	0	0	0
14/10/2008	€ / R 2009/06/12	12.70	Put	Currency Future	765.0000	827.0000	8.105	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	€ / R 2009/06/12	12.00	Call	Currency Future	1,651.0000	1,404.0000	(14.961)	0	0	0
14/10/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,403.0000	1,169.0000	(16.679)	0	0	0
14/10/2008	€ / R 2009/06/12	11.70	Put	Currency Future	385.0000	398.0000	3.377	0	0	0
14/10/2008	€ / R 2009/06/12	11.80	Call	Currency Future	1,785.0000	1,533.0000	(14.118)	0	0	0
14/10/2008	€ / R 2009/06/12	11.80	Put	Currency Future	416.0000	431.0000	3.606	0	0	0
14/10/2008	€ / R 2009/06/12	11.90	Call	Currency Future	1,717.0000	1,468.0000	(14.502)	0	0	0
14/10/2008	€ / R 2009/06/12	11.90	Put	Currency Future	448.0000	466.0000	4.018	0	0	0
14/10/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,085.0000	892.0000	(17.788)	0	0	0
14/10/2008	€ / R 2009/06/12	11.70	Call	Currency Future	1,854.0000	1,600.0000	(13.700)	0	0	0
14/10/2008	€ / R 2009/06/12	12.95	Put	Currency Future	908.0000	978.0000	7.709	0	0	0
14/10/2008	€ / R 2009/06/12	12.40	Put	Currency Future	634.0000	666.0000	5.047	0	0	0
14/10/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,166.0000	970.0000	(16.810)	0	0	0
14/10/2008	€ / R 2009/06/12	12.85	Put	Currency Future	847.0000	918.0000	8.383	0	0	0
14/10/2008	€ / R 2009/06/12	12.95	Call	Currency Future	1,127.0000	930.0000	(17.480)	0	0	0
14/10/2008	€ / R 2009/06/12	12.65	Put	Currency Future	743.0000	797.0000	7.268	0	0	0
14/10/2008	€ / R 2009/06/12	12.00	Put	Currency Future	482.0000	502.0000	4.149	0	0	0
14/10/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,262.0000	1,050.0000	(16.799)	0	0	0
14/10/2008	€ / R 2009/06/12	13.05	Put	Currency Future	965.0000	1,040.0000	7.772	0	0	0
14/10/2008	€ / R 2009/06/12	11.75	Call	Currency Future	1,820.0000	1,566.0000	(13.956)	0	0	0
14/10/2008	€ / R 2009/06/12	13.30	Put	Currency Future	1,118.0000	1,202.0000	7.513	0	0	0
14/10/2008	€ / R 2009/06/12	13.40	Call	Currency Future	951.0000	765.0000	(19.558)	0	0	0
14/10/2008	€ / R 2009/06/12	13.30	Call	Currency Future	987.0000	804.0000	(18.541)	0	0	0
14/10/2008	€ / R 2009/06/12	13.40	Put	Currency Future	1,182.0000	1,263.0000	6.853	0	0	0
14/10/2008	€ / R 2009/06/12	13.50	Put	Currency Future	1,247.0000	1,325.0000	6.255	0	0	0
14/10/2008	€ / R 2009/06/12	13.20	Put	Currency Future	1,056.0000	1,136.0000	7.576	0	0	0
14/10/2008	€ / R 2009/06/12	13.50	Call	Currency Future	916.0000	728.0000	(20.524)	0	0	0
14/10/2008	€ / R 2009/06/12	13.20	Call	Currency Future	1,025.0000	838.0000	(18.244)	0	0	0
14/10/2008	€ / R 2009/06/12	13.05	Put	Currency Future	965.0000	1,040.0000	7.772	0	0	0
14/10/2008	€ / R 2009/06/12	13.75	Call	Currency Future	822.0000	640.0000	(22.141)	0	0	0
14/10/2008	€ / R 2009/06/12	13.65	Put	Currency Future	1,341.0000	1,421.0000	5.966	0	0	0
14/10/2008	€ / R 2009/06/12	13.75	Put	Currency Future	1,402.0000	1,487.0000	6.063	0	0	0
14/10/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,085.0000	892.0000	(17.788)	0	0	0
14/10/2008	€ / R 2009/06/12	13.65	Call	Currency Future	860.0000	674.0000	(21.628)	0	0	0
14/10/2008	€ / R 2009/06/12	13.55	Call	Currency Future	900.0000	709.0000	(21.222)	0	0	0
14/10/2008	€ / R 2009/06/12	13.25	Call	Currency Future	1,006.0000	821.0000	(18.390)	0	0	0
14/10/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,280.0000	1,357.0000	6.016	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	€ / R	2009/06/12	13.25	Put	Currency Future	1,087.0000	1,169.0000	7.544	0	0	0
14/10/2008	€ / R	2009/06/12	13.45	Put	Currency Future	1,214.0000	1,294.0000	6.590	0	0	0
14/10/2008	€ / R	2009/06/12	13.45	Call	Currency Future	934.0000	746.0000	(20.128)	0	0	0
14/10/2008	€ / R	2009/06/12	12.15	Put	Currency Future	536.0000	560.0000	4.478	0	0	0
14/10/2008	€ / R	2009/06/12	12.15	Call	Currency Future	1,555.0000	1,313.0000	(15.563)	0	0	0
14/10/2008	ALBI	2008/11/06			Index Future	272.3650	272.6100	0.090	0.0000	0.0000	661
14/10/2008	ALBI	2008/11/06	265.00	Call	Index Future	73,850.0000	76,240.0000	3.236	0	0	0
14/10/2008	ALBI	2008/11/06	265.00	Put	Index Future	200.0000	140.0000	(30.000)	0	0	0
14/10/2008	ALBI	2009/02/05			Index Future	280.5900	280.8430	0.090	0.0000	0.0000	0
14/10/2008	ALBI	2009/05/07			Index Future	289.5990	289.5990	-	0.0000	0.0000	0
14/10/2008	CRD1	2008/11/06			Index Future	115.5260	115.5930	0.058	0.0000	0.0000	6
14/10/2008	CRD1	2009/02/05			Index Future	118.9410	119.0110	0.059	0.0000	0.0000	0
14/10/2008	CRD1	2009/05/07			Index Future	122.4060	122.4780	0.059	0.0000	0.0000	0
14/10/2008	GOVI	2008/11/06			jGovi	274.3855	274.5860	0.073	0.0000	0.0000	150
14/10/2008	GOVI	2008/11/06	274.00	Put	jGovi	12,181.0000	11,003.0000	(9.671)	0	0	0
14/10/2008	GOVI	2008/11/06	274.00	Call	jGovi	16,036.0000	16,863.0000	5.157	0	0	0
14/10/2008	GOVI	2009/02/05			jGovi	282.4980	282.7050	0.073	0.0000	0.0000	254
14/10/2008	GOVI	2009/05/07			jGovi	290.7260	290.9415	0.074	0.0000	0.0000	0
14/10/2008	ILBI	2008/11/06			Index Future	327.4680	327.4680	-	0.0000	0.0000	1
14/10/2008	ILBI	2009/02/05			Index Future	336.9920	336.9920	-	0.0000	0.0000	0
14/10/2008	ILBI	2009/05/07			Index Future	347.5570	347.5570	-	0.0000	0.0000	0
14/10/2008	J153	2010/08/31			jSwap	10.3850	10.3250	(0.578)	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
14/10/2008	J157	2015/09/15			jSwap	9.4350	9.3850	(0.530)	0.0000	0.0000	0
14/10/2008	J186	2026/12/21			jSwap	8.7720	8.7100	(0.707)	0.0000	0.0000	0
14/10/2008	J201	2014/12/22			jSwap	9.6190	9.5690	(0.520)	0.0000	0.0000	0
14/10/2008	J203	2017/09/15			jSwap	9.3310	9.2980	(0.354)	0.0000	0.0000	0
14/10/2008	J204	2018/12/21			jSwap	9.3700	9.3370	(0.352)	0.0000	0.0000	0
14/10/2008	J207	2020/01/15			jSwap	9.2660	9.2290	(0.399)	0.0000	0.0000	0
14/10/2008	JBAR	2005/12/21			jBar	12.2290	12.2250	(0.033)	0.0000	0.0000	0
14/10/2008	JFRA	2008/11/06			jFra	12.0620	12.0820	0.166	0.0000	0.0000	0
14/10/2008	JFRA	2009/02/05			jFra	11.2070	11.1810	(0.232)	0.0000	0.0000	0
14/10/2008	JFRA	2009/05/07			jFra	10.3800	10.3240	(0.539)	0.0000	0.0000	0
14/10/2008	JFRA	2009/08/06			jFra	9.6880	9.6030	(0.877)	0.0000	0.0000	0
14/10/2008	JFRA	2009/11/05			jFra	9.3380	9.2070	(1.403)	0.0000	0.0000	0
14/10/2008	JN02	2008/11/06			jNote	9.9640	9.9010	(0.632)	0.0000	0.0000	0
14/10/2008	JN02	2009/02/05			jNote	9.5400	9.4690	(0.744)	0.0000	0.0000	0
14/10/2008	JN02	2009/05/07			jNote	9.2210	9.1500	(0.770)	0.0000	0.0000	0
14/10/2008	JN05	2008/11/07			jNote	9.5260	9.5130	(0.136)	0.0000	0.0000	0
14/10/2008	JN05	2009/02/05			jNote	9.1770	9.1170	(0.654)	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
14/10/2008	JN05	2009/05/07			jNote	9.0360	8.9770	(0.653)	0.0000	0.0000	0
14/10/2008	JN10	2008/11/07			jNote	9.2090	9.1950	(0.152)	0.0000	0.0000	0
14/10/2008	JN10	2009/02/05			jNote	8.9750	8.9400	(0.390)	0.0000	0.0000	0
14/10/2008	JN10	2009/05/07			jNote	8.8740	8.8400	(0.383)	0.0000	0.0000	0
14/10/2008	JROD	2008/10/31			jRod	11.8190	11.8160	(0.025)	0.0000	0.0000	0
14/10/2008	JROD	2008/11/28			jRod	11.9440	11.9360	(0.067)	0.0000	0.0000	0
14/10/2008	JROD	2008/12/31			jRod	12.1500	12.1400	(0.082)	0.0000	0.0000	0
14/10/2008	OTH1	2008/11/06			Index Future	261.7770	262.2040	0.163	0.0000	0.0000	9
14/10/2008	OTH1	2009/02/05			Index Future	269.5160	269.9560	0.163	0.0000	0.0000	0
14/10/2008	OTH1	2009/05/07			Index Future	277.3660	277.8210	0.164	0.0000	0.0000	0
14/10/2008	R153	2008/11/06			Bond Future	9.1340	9.0960	(0.416)	0.0000	0.0000	8,716
14/10/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	245.0000	213.0000	(13.061)	0	0	250
14/10/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	441.0000	474.0000	7.483	0	0	0
14/10/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	233.0000	252.0000	8.155	0	0	700
14/10/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	461.0000	416.0000	(9.761)	0	0	0
14/10/2008	R153	2008/11/06	8.75	Call	Option on Bond Future	105.0000	114.0000	8.571	0	0	250
14/10/2008	R153	2008/11/06	8.75	Put	Option on Bond Future	759.0000	704.0000	(7.246)	0	0	0
14/10/2008	R153	2009/02/05			Bond Future	8.7560	8.7100	(0.525)	0.0000	0.0000	3
14/10/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	164.0000	151.0000	(7.927)	0	0	0
14/10/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,983.0000	2,038.0000	2.774	0	0	0
14/10/2008	R153	2009/05/07			Bond Future	8.3110	8.2550	(0.674)	0.0000	0.0000	0
14/10/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,269.0000	2,309.0000	1.763	0	0	0
14/10/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,093.0000	1,062.0000	(2.836)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	R157	2008/11/06			Bond Future	8.9780	8.9690	(0.100)	8.9400	8.9400	9,023
14/10/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	584.0000	579.0000	(0.856)	0	0	700
14/10/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,906.0000	1,850.0000	(2.938)	0	0	0
14/10/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	300
14/10/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	7,054.0000	7,105.0000	0.723	0	0	0
14/10/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,172.0000	3,203.0000	0.977	0	0	500
14/10/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	213.0000	192.0000	(9.859)	0	0	1,000
14/10/2008	R157	2009/02/05			Bond Future	8.8580	8.8490	(0.102)	0.0000	0.0000	5,094
14/10/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	2,836.0000	2,798.0000	(1.340)	0	0	0
14/10/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,227.0000	2,240.0000	0.584	0	0	600
14/10/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,137.0000	1,113.0000	(2.111)	0	0	0
14/10/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	563.0000	548.0000	(2.664)	0	0	600
14/10/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,677.0000	4,705.0000	0.599	0	0	600
14/10/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,758.0000	3,781.0000	0.612	0	0	0
14/10/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,580.0000	1,552.0000	(1.772)	0	0	0
14/10/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,769.0000	6,805.0000	0.532	0	0	0
14/10/2008	R157	2009/05/07			Bond Future	8.7390	8.7280	(0.126)	0.0000	0.0000	0
14/10/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	3,997.0000	4,024.0000	0.676	0	0	0
14/10/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,577.0000	2,545.0000	(1.242)	0	0	0
14/10/2008	R186	2008/11/06			Bond Future	8.7230	8.7040	(0.218)	0.0000	0.0000	5,057
14/10/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	49.0000	59.0000	20.408	0	0	0
14/10/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	2,336.0000	2,154.0000	(7.791)	0	0	0
14/10/2008	R186	2009/02/05			Bond Future	8.6290	8.6090	(0.232)	0.0000	0.0000	2,500
14/10/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	6,101.0000	6,298.0000	3.229	0	0	0
14/10/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	38.0000	32.0000	(15.789)	0	0	0
14/10/2008	R186	2009/05/07			Bond Future	8.5400	8.5200	(0.234)	0.0000	0.0000	0
14/10/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	363.0000	331.0000	(8.815)	0	0	0
14/10/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	4,921.0000	5,094.0000	3.516	0	0	0
14/10/2008	R196	2008/11/06			Bond Future	11.9710	11.9740	0.025	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
14/10/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	178.0000	169.0000	(5.056)	0	0	0
14/10/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,128.0000	1,121.0000	(0.621)	0	0	0
14/10/2008	R196	2009/02/05			Bond Future	11.1470	11.1460	(0.009)	0.0000	0.0000	0
14/10/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	26.0000	26.0000	-	0	0	0
14/10/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	6.0000	6.0000	-	0	0	0
14/10/2008	R196	2009/05/07			Bond Future	10.9280	10.8950	(0.302)	0.0000	0.0000	0
14/10/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	119.0000	114.0000	(4.202)	0	0	0
14/10/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	141.0000	146.0000	3.546	0	0	0
14/10/2008	R201	2008/11/06			Bond Future	9.0750	9.0670	(0.088)	0.0000	0.0000	1,000
14/10/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,583.0000	1,545.0000	(2.401)	0	0	0
14/10/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	84.0000	82.0000	(2.381)	0	0	0
14/10/2008	R201	2009/02/05			Bond Future	8.9120	8.9030	(0.101)	0.0000	0.0000	2
14/10/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	2,021.0000	2,045.0000	1.188	0	0	0
14/10/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	524.0000	508.0000	(3.053)	0	0	0
14/10/2008	R201	2009/05/07			Bond Future	8.7520	8.7430	(0.103)	0.0000	0.0000	0
14/10/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,837.0000	2,862.0000	0.881	0	0	0
14/10/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	694.0000	680.0000	(2.017)	0	0	0
14/10/2008	R203	2008/11/06			Bond Future	8.9770	8.9680	(0.100)	0.0000	0.0000	0
14/10/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	2,847.0000	2,794.0000	(1.862)	0	0	0
14/10/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
14/10/2008	R203	2009/02/05			Bond Future	8.8530	8.8440	(0.102)	0.0000	0.0000	0
14/10/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	322.0000	309.0000	(4.037)	0	0	0
14/10/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,587.0000	2,625.0000	1.469	0	0	0
14/10/2008	R203	2009/05/07			Bond Future	8.7310	8.7210	(0.115)	0.0000	0.0000	0
14/10/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	825.0000	803.0000	(2.667)	0	0	0
14/10/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,353.0000	2,388.0000	1.487	0	0	0
14/10/2008	R204	2008/11/06			Bond Future	8.9780	8.9690	(0.100)	0.0000	0.0000	3,126

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
14/10/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,067.0000	3,011.0000	(1.826)	0	0	0
14/10/2008	R204	2009/02/05			Bond Future	8.8630	8.8540	(0.102)	0.0000	0.0000	9
14/10/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,644.0000	2,687.0000	1.626	0	0	0
14/10/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	267.0000	254.0000	(4.869)	0	0	0
14/10/2008	R204	2009/05/07			Bond Future	8.7550	8.7450	(0.114)	0.0000	0.0000	0
14/10/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	830.0000	807.0000	(2.771)	0	0	0
14/10/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,335.0000	2,374.0000	1.670	0	0	0
14/10/2008	R206	2008/11/06			Bond Future	9.0800	9.0720	(0.088)	0.0000	0.0000	1,730
14/10/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/10/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,329.0000	4,298.0000	(0.716)	0	0	0
14/10/2008	R206	2009/02/05			Bond Future	8.8940	8.8860	(0.090)	0.0000	0.0000	0
14/10/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	520.0000	507.0000	(2.500)	0	0	0
14/10/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,857.0000	1,875.0000	0.969	0	0	0
14/10/2008	R206	2009/05/07			Bond Future	8.7170	8.7070	(0.115)	0.0000	0.0000	0
14/10/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,000.0000	982.0000	(1.800)	0	0	0
14/10/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,031.0000	2,051.0000	0.985	0	0	0
14/10/2008	R207	2008/11/06			Bond Future	8.9700	8.9510	(0.212)	0.0000	0.0000	0
14/10/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,080.0000	2,959.0000	(3.929)	0	0	0
14/10/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
14/10/2008	R207	2009/02/05			Bond Future	8.8630	8.8430	(0.226)	0.0000	0.0000	0
14/10/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,642.0000	2,748.0000	4.012	0	0	0
14/10/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	213.0000	191.0000	(10.329)	0	0	0
14/10/2008	R207	2009/05/07			Bond Future	8.7660	8.7450	(0.240)	0.0000	0.0000	0
14/10/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	2,229.0000	2,317.0000	3.948	0	0	0
14/10/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	754.0000	708.0000	(6.101)	0	0	0
14/10/2008	R208	2008/11/06			Bond Future	8.9320	8.9180	(0.157)	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
14/10/2008	R208	2008/11/06	8.75	Call	Option on Bond Future	74.0000	82.0000	10.811	0	0	0
14/10/2008	R208	2008/11/06	8.75	Put	Option on Bond Future	1,283.0000	1,198.0000	(6.625)	0	0	0
14/10/2008	R208	2009/02/05			Bond Future	8.8290	8.8140	(0.170)	0.0000	0.0000	0
14/10/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	1,262.0000	1,201.0000	(4.834)	0	0	0
14/10/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	740.0000	778.0000	5.135	0	0	0
14/10/2008	R208	2009/05/07			Bond Future	8.7670	8.7520	(0.171)	0.0000	0.0000	0
14/10/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	1,235.0000	1,281.0000	3.725	0	0	0
14/10/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	1,347.0000	1,294.0000	(3.935)	0	0	0
14/10/2008	R209	2008/11/06			Bond Future	8.3680	8.3390	(0.347)	0.0000	0.0000	6,527
14/10/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/10/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	5,688.0000	5,435.0000	(4.448)	0	0	0
14/10/2008	R209	2009/02/05			Bond Future	8.2880	8.2580	(0.362)	0.0000	0.0000	0
14/10/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	5,881.0000	6,145.0000	4.489	0	0	0
14/10/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
14/10/2008	R209	2009/05/07			Bond Future	8.2120	8.1810	(0.377)	0.0000	0.0000	0
14/10/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	6,555.0000	6,830.0000	4.195	0	0	0
14/10/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	11.0000	8.0000	(27.273)	0	0	0
14/10/2008	TRT1	2008/11/06			Index Future	270.8300	271.0350	0.076	0.0000	0.0000	300
14/10/2008	TRT1	2009/02/05			Index Future	278.8370	279.0490	0.076	0.0000	0.0000	0
14/10/2008	TRT1	2009/05/07			Index Future	286.9590	287.1780	0.076	0.0000	0.0000	0
14/10/2008	ZAAD	2008/12/12			Currency Future	6.2522	6.3367	1.352	6.5400	6.5100	7,420
14/10/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	148.0000	91.0000	(38.514)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	138.0000	126.0000	(8.696)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	649.0000	558.0000	(14.022)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	0.0000	378.0000	100.000	0	0	0
14/10/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	0.0000	91.0000	100.000	0	0	0
14/10/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	101.0000	95.0000	(5.941)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	536.0000	440.0000	(17.910)	0	0	0
14/10/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	58.0000	50.0000	(13.793)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	224.0000	150.0000	(33.036)	0	0	0
14/10/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	856.0000	763.0000	(10.864)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	187.0000	180.0000	(3.743)	0	0	0
14/10/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	1,126.0000	1,035.0000	(8.082)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	350.0000	378.0000	8.000	0	0	0
14/10/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	109.0000	63.0000	(42.202)	0	0	0
14/10/2008	ZAAD	2008/12/12	5.90	Put	Currency Future	92.0000	52.0000	(43.478)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	298.0000	314.0000	5.369	0	0	0
14/10/2008	ZAAD	2008/12/12	5.90	Call	Currency Future	445.0000	489.0000	9.888	0	0	0
14/10/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	187.0000	180.0000	(3.743)	0	0	0
14/10/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	58.0000	50.0000	(13.793)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	196.0000	128.0000	(34.694)	0	0	0
14/10/2008	ZAAD	2008/12/12	5.80	Put	Currency Future	66.0000	35.0000	(46.970)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	276.0000	286.0000	3.623	0	0	0
14/10/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
14/10/2008	ZAAD	2008/12/12	5.85	Call	Currency Future	480.0000	530.0000	10.417	0	0	0
14/10/2008	ZAAD	2008/12/12	5.80	Call	Currency Future	518.0000	572.0000	10.425	0	0	0
14/10/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	384.0000	294.0000	(23.438)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	384.0000	294.0000	(23.438)	0	0	0
14/10/2008	ZAAD	2008/12/12	7.25	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
14/10/2008	ZAAD	2008/12/12	5.75	Put	Currency Future	55.0000	28.0000	(49.091)	0	0	0
14/10/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	1,034.0000	942.0000	(8.897)	0	0	0
14/10/2008	ZAAD	2008/12/12	5.85	Put	Currency Future	78.0000	43.0000	(44.872)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	138.0000	126.0000	(8.696)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	113.0000	106.0000	(6.195)	0	0	0
14/10/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	46.0000	38.0000	(17.391)	0	0	0
14/10/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	411.0000	450.0000	9.489	0	0	0
14/10/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	173.0000	165.0000	(4.624)	0	0	0
14/10/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	944.0000	852.0000	(9.746)	0	0	0
14/10/2008	ZAAD	2008/12/12	5.75	Call	Currency Future	558.0000	615.0000	10.215	0	0	0
14/10/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	350.0000	261.0000	(25.429)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	196.0000	128.0000	(34.694)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	536.0000	440.0000	(17.910)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	202.0000	198.0000	(1.980)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	ZAAD	2008/12/12	6.00	Put	Currency Future	127.0000	76.0000	(40.157)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	236.0000	238.0000	0.847	0	0	0
14/10/2008	ZAAD	2008/12/12	6.00	Call	Currency Future	380.0000	413.0000	8.684	0	0	0
14/10/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	610.0000	520.0000	(14.754)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	298.0000	314.0000	5.369	0	0	0
14/10/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	236.0000	238.0000	0.847	0	0	0
14/10/2008	ZAAD	2008/12/12	6.10	Call	Currency Future	323.0000	345.0000	6.811	0	0	0
14/10/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	421.0000	328.0000	(22.090)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	101.0000	95.0000	(5.941)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	125.0000	116.0000	(7.200)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	253.0000	174.0000	(31.225)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	649.0000	558.0000	(14.022)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	284.0000	201.0000	(29.225)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	284.0000	201.0000	(29.225)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	82.0000	74.0000	(9.756)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	255.0000	261.0000	2.353	0	0	0
14/10/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	41.0000	33.0000	(19.512)	0	0	0
14/10/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	813.0000	721.0000	(11.316)	0	0	0
14/10/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	856.0000	763.0000	(10.864)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.10	Put	Currency Future	171.0000	109.0000	(36.257)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	202.0000	198.0000	(1.980)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	316.0000	230.0000	(27.215)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	350.0000	261.0000	(25.429)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	573.0000	479.0000	(16.405)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	729.0000	637.0000	(12.620)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	82.0000	74.0000	(9.756)	0	0	0
14/10/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	65.0000	57.0000	(12.308)	0	0	0
14/10/2008	ZAAD	2008/12/12	7.10	Call	Currency Future	52.0000	44.0000	(15.385)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	218.0000	217.0000	(0.459)	0	0	0
14/10/2008	ZAAD	2008/12/12	7.10	Put	Currency Future	900.0000	807.0000	(10.333)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	729.0000	637.0000	(12.620)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	160.0000	151.0000	(5.625)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	458.0000	364.0000	(20.524)	0	0	0
14/10/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	988.0000	897.0000	(9.211)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	73.0000	65.0000	(10.959)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	771.0000	678.0000	(12.062)	0	0	0

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14/10/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	46.0000	38.0000	(17.391)	0	0	0
14/10/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	944.0000	852.0000	(9.746)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	771.0000	678.0000	(12.062)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	73.0000	65.0000	(10.959)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	149.0000	138.0000	(7.383)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	689.0000	597.0000	(13.353)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	458.0000	364.0000	(20.524)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	160.0000	151.0000	(5.625)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	91.0000	84.0000	(7.692)	0	0	0
14/10/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	496.0000	401.0000	(19.153)	0	0	0
14/10/2008	ZAAD	2009/03/16			Currency Future	6.3644	6.4465	1.290	0.0000	0.0000	1,161
14/10/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	203.0000	200.0000	(1.478)	0	0	0
14/10/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	0.0000	116.0000	100.000	0	0	0
14/10/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	320.0000	319.0000	(0.313)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	218.0000	215.0000	(1.376)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	668.0000	581.0000	(13.024)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	489.0000	405.0000	(17.178)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	360.0000	282.0000	(21.667)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	455.0000	373.0000	(18.022)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	374.0000	379.0000	1.337	0	0	0
14/10/2008	ZAAD	2009/03/16	5.95	Call	Currency Future	0.0000	613.0000	100.000	0	0	0
14/10/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	703.0000	619.0000	(11.949)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	739.0000	653.0000	(11.637)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.05	Call	Currency Future	0.0000	542.0000	100.000	0	0	0
14/10/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	422.0000	342.0000	(18.957)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	303.0000	301.0000	(0.660)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.05	Put	Currency Future	0.0000	146.0000	100.000	0	0	0
14/10/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	889.0000	801.0000	(9.899)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	0.0000	481.0000	100.000	0	0	0
14/10/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	390.0000	312.0000	(20.000)	0	0	0
14/10/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	154.0000	148.0000	(3.896)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	329.0000	255.0000	(22.492)	0	0	0
14/10/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	133.0000	126.0000	(5.263)	0	0	0
14/10/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	851.0000	763.0000	(10.341)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	393.0000	402.0000	2.290	0	0	0

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14/10/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	969.0000	880.0000	(9.185)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	337.0000	339.0000	0.593	0	0	0
14/10/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	303.0000	301.0000	(0.660)	0	0	0
14/10/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	165.0000	160.0000	(3.030)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	355.0000	358.0000	0.845	0	0	0
14/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	233.0000	227.0000	(2.575)	0	0	0
14/10/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	141.0000	103.0000	(26.950)	0	0	0
14/10/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	605.0000	649.0000	7.273	0	0	0
14/10/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	249.0000	240.0000	(3.614)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	489.0000	405.0000	(17.178)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	176.0000	130.0000	(26.136)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	634.0000	543.0000	(14.353)	0	0	0
14/10/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	115.0000	107.0000	(6.957)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	0.0000	184.0000	100.000	0	0	0
14/10/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	541.0000	577.0000	6.654	0	0	0
14/10/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	299.0000	230.0000	(23.077)	0	0	0
14/10/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	1,050.0000	961.0000	(8.476)	0	0	0
14/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	143.0000	137.0000	(4.196)	0	0	0
14/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	929.0000	840.0000	(9.580)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	271.0000	206.0000	(23.985)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	220.0000	164.0000	(25.455)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	413.0000	426.0000	3.148	0	0	0
14/10/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	851.0000	763.0000	(10.341)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	484.0000	511.0000	5.579	0	0	0
14/10/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	165.0000	160.0000	(3.030)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	435.0000	453.0000	4.138	0	0	0
14/10/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	435.0000	453.0000	4.138	0	0	0
14/10/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	99.0000	91.0000	(8.081)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	233.0000	227.0000	(2.575)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	422.0000	342.0000	(18.957)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	337.0000	339.0000	0.593	0	0	0
14/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	776.0000	689.0000	(11.211)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	355.0000	358.0000	0.845	0	0	0
14/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	274.0000	268.0000	(2.190)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	597.0000	507.0000	(15.075)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	190.0000	186.0000	(2.105)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	261.0000	254.0000	(2.682)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	560.0000	472.0000	(15.714)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	390.0000	312.0000	(20.000)	0	0	0
14/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	929.0000	840.0000	(9.580)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	271.0000	206.0000	(23.985)	0	0	0
14/10/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	1,050.0000	961.0000	(8.476)	0	0	0
14/10/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	115.0000	107.0000	(6.957)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	668.0000	581.0000	(13.024)	0	0	0
14/10/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	1,092.0000	1,002.0000	(8.242)	0	0	0
14/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	143.0000	137.0000	(4.196)	0	0	0
14/10/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	106.0000	99.0000	(6.604)	0	0	0
14/10/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	124.0000	116.0000	(6.452)	0	0	0
14/10/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	1,009.0000	920.0000	(8.821)	0	0	0
14/10/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	1,134.0000	1,044.0000	(7.937)	0	0	0
14/10/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	177.0000	172.0000	(2.825)	0	0	0
14/10/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	813.0000	726.0000	(10.701)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	597.0000	507.0000	(15.075)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	261.0000	254.0000	(2.682)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	289.0000	284.0000	(1.730)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	524.0000	438.0000	(16.412)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	560.0000	472.0000	(15.714)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	190.0000	186.0000	(2.105)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	739.0000	653.0000	(11.637)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	203.0000	200.0000	(1.478)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	776.0000	689.0000	(11.211)	0	0	0
14/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	274.0000	268.0000	(2.190)	0	0	0
14/10/2008	ZAAD	2009/06/12			Currency Future	6.4589	6.5332	1.150	0.0000	0.0000	300
14/10/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	0.0000	185.0000	100.000	0	0	0
14/10/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	414.0000	344.0000	(16.908)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	0.0000	265.0000	100.000	0	0	0
14/10/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	384.0000	381.0000	(0.781)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	0.0000	499.0000	100.000	0	0	0
14/10/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	0.0000	548.0000	100.000	0	0	0
14/10/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	0.0000	457.0000	100.000	0	0	0
14/10/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	0.0000	603.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	575.0000	498.0000	(13.391)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	0.0000	220.0000	100.000	0	0	0
14/10/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	0.0000	316.0000	100.000	0	0	0
14/10/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	682.0000	600.0000	(12.023)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	0.0000	668.0000	100.000	0	0	0
14/10/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	786.0000	710.0000	(9.669)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	298.0000	242.0000	(18.792)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	295.0000	293.0000	(0.678)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	341.0000	333.0000	(2.346)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	328.0000	319.0000	(2.744)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	557.0000	575.0000	3.232	0	0	0
14/10/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	719.0000	636.0000	(11.544)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	472.0000	477.0000	1.059	0	0	0
14/10/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	0.0000	373.0000	100.000	0	0	0
14/10/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	512.0000	523.0000	2.148	0	0	0
14/10/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	384.0000	381.0000	(0.781)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	472.0000	477.0000	1.059	0	0	0
14/10/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	311.0000	306.0000	(1.608)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	341.0000	333.0000	(2.346)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	575.0000	498.0000	(13.391)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	682.0000	600.0000	(12.023)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	414.0000	344.0000	(16.908)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	298.0000	242.0000	(18.792)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	752.0000	672.0000	(10.638)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	353.0000	290.0000	(17.847)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	248.0000	202.0000	(18.548)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	667.0000	702.0000	5.247	0	0	0
14/10/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	557.0000	575.0000	3.232	0	0	0
14/10/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	208.0000	169.0000	(18.750)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	646.0000	565.0000	(12.539)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	607.0000	635.0000	4.613	0	0	0
14/10/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	1,160.0000	1,078.0000	(7.069)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.55	Call	Currency Future	417.0000	418.0000	0.240	0	0	0
14/10/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	179.0000	172.0000	(3.911)	0	0	0
14/10/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	1,120.0000	1,039.0000	(7.232)	0	0	0
14/10/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	169.0000	162.0000	(4.142)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	1,080.0000	1,000.0000	(7.407)	0	0	0
14/10/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	189.0000	183.0000	(3.175)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	328.0000	319.0000	(2.744)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	719.0000	636.0000	(11.544)	0	0	0
14/10/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	237.0000	233.0000	(1.688)	0	0	0
14/10/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	224.0000	219.0000	(2.232)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	512.0000	523.0000	2.148	0	0	0
14/10/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	928.0000	849.0000	(8.513)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	509.0000	435.0000	(14.538)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	401.0000	399.0000	(0.499)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	355.0000	349.0000	(1.690)	0	0	0
14/10/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	237.0000	233.0000	(1.688)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	476.0000	404.0000	(15.126)	0	0	0
14/10/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	1,003.0000	923.0000	(7.976)	0	0	0
14/10/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	928.0000	849.0000	(8.513)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.60	Put	Currency Future	542.0000	466.0000	(14.022)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	752.0000	672.0000	(10.638)	0	0	0
14/10/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	965.0000	886.0000	(8.187)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	311.0000	306.0000	(1.608)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	435.0000	437.0000	0.460	0	0	0
14/10/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	353.0000	290.0000	(17.847)	0	0	0
14/10/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	212.0000	207.0000	(2.358)	0	0	0
14/10/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	1,120.0000	1,039.0000	(7.232)	0	0	0
14/10/2008	ZAAD	2009/06/12	7.50	Call	Currency Future	159.0000	152.0000	(4.403)	0	0	0
14/10/2008	ZAAD	2009/06/12	7.50	Put	Currency Future	1,200.0000	1,119.0000	(6.750)	0	0	0
14/10/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	1,042.0000	961.0000	(7.774)	0	0	0
14/10/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	965.0000	886.0000	(8.187)	0	0	0
14/10/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	200.0000	194.0000	(3.000)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	369.0000	364.0000	(1.355)	0	0	0
14/10/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	224.0000	219.0000	(2.232)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	610.0000	531.0000	(12.951)	0	0	0
14/10/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	179.0000	172.0000	(3.911)	0	0	0
14/10/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	251.0000	247.0000	(1.594)	0	0	0
14/10/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	892.0000	813.0000	(8.857)	0	0	0
14/10/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	369.0000	364.0000	(1.355)	0	0	0
14/10/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	821.0000	744.0000	(9.379)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/10/2008	ZAAD 2009/06/12	7.00	Call	Currency Future	279.0000	277.0000	(0.717)	0	0	0
14/10/2008	ZAAD 2009/06/12	6.70	Put	Currency Future	610.0000	531.0000	(12.951)	0	0	0
14/10/2008	ZAAD 2009/06/12	7.05	Put	Currency Future	856.0000	778.0000	(9.112)	0	0	0
14/10/2008	ZAAD 2009/06/12	7.05	Call	Currency Future	265.0000	261.0000	(1.509)	0	0	0

**Grand Total:** **485,531**