



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 23/10/2008

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
23/10/2008	\$ / R 2008/12/12			Currency Future	11.2957	11.2952	(0.004)	11.9000	11.0000	323,755
23/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	16.0000	28.0000	75.000	0	0	0
23/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	11.0000	20.0000	81.818	0	0	0
23/10/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	3,456.0000	3,463.0000	0.203	0	0	0
23/10/2008	\$ / R 2008/12/12	10.80	Put	Currency Future	588.0000	709.0000	20.578	0	0	0
23/10/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	13.0000	23.0000	76.923	0	0	0
23/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	11.0000	20.0000	81.818	0	0	0
23/10/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	12.0000	21.0000	75.000	0	0	0
23/10/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	3,309.0000	3,319.0000	0.302	0	0	0
23/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	3,212.0000	3,223.0000	0.342	0	0	0
23/10/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	3,261.0000	3,271.0000	0.307	0	0	0
23/10/2008	\$ / R 2008/12/12	11.30	Call	Currency Future	0.0000	984.0000	100.000	0	0	0
23/10/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	173.0000	245.0000	41.618	0	0	20,000
23/10/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	134.0000	197.0000	47.015	0	0	0
23/10/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	22.0000	36.0000	63.636	0	0	0
23/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	16.0000	28.0000	75.000	0	0	0
23/10/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	15.0000	26.0000	73.333	0	0	0
23/10/2008	\$ / R 2008/12/12	11.30	Put	Currency Future	0.0000	989.0000	100.000	0	0	0
23/10/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	134.0000	197.0000	47.015	0	0	0
23/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	3,116.0000	3,128.0000	0.385	0	0	0
23/10/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	3,164.0000	3,175.0000	0.348	0	0	0
23/10/2008	\$ / R 2008/12/12	10.80	Call	Currency Future	1,084.0000	1,204.0000	11.070	0	0	0
23/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	3,407.0000	3,415.0000	0.235	0	0	0
23/10/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	18.0000	30.0000	66.667	0	0	0
23/10/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	2,552.0000	2,585.0000	1.293	0	0	0
23/10/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	1,338.0000	1,444.0000	7.922	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	\$ / R 2008/12/12	10.50	Call	Currency Future	1,246.0000	1,358.0000	8.989	0	0	0
23/10/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	3,068.0000	3,081.0000	0.424	0	0	0
23/10/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	34.0000	55.0000	61.765	0	0	0
23/10/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	3,358.0000	3,367.0000	0.268	0	0	0
23/10/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	392.0000	499.0000	27.296	0	0	0
23/10/2008	\$ / R 2008/12/12	10.50	Put	Currency Future	450.0000	563.0000	25.111	0	0	0
23/10/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	26.0000	42.0000	61.538	0	0	0
23/10/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	10.0000	18.0000	80.000	0	0	0
23/10/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	2,830.0000	2,851.0000	0.742	0	0	0
23/10/2008	\$ / R 2008/12/12	11.50	Call	Currency Future	781.0000	906.0000	16.005	0	0	3,000
23/10/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	2,030.0000	2,092.0000	3.054	0	0	0
23/10/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	2,925.0000	2,942.0000	0.581	0	0	20
23/10/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	2,598.0000	2,628.0000	1.155	0	0	0
23/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	20.0000	33.0000	65.000	0	0	0
23/10/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	56.0000	90.0000	60.714	0	0	0
23/10/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	2,030.0000	2,092.0000	3.054	0	0	0
23/10/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	29.0000	46.0000	58.621	0	0	0
23/10/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	2,644.0000	2,672.0000	1.059	0	0	0
23/10/2008	\$ / R 2008/12/12	10.75	Put	Currency Future	564.0000	683.0000	21.099	0	0	0
23/10/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	102.0000	155.0000	51.961	0	0	0
23/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	3,212.0000	3,223.0000	0.342	0	0	0
23/10/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	48.0000	77.0000	60.417	0	0	0
23/10/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	3,505.0000	3,511.0000	0.171	0	0	0
23/10/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	37.0000	60.0000	62.162	0	0	0
23/10/2008	\$ / R 2008/12/12	10.75	Call	Currency Future	1,109.0000	1,228.0000	10.730	0	0	0
23/10/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	2,925.0000	2,942.0000	0.581	0	0	0
23/10/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	9.0000	16.0000	77.778	0	0	0
23/10/2008	\$ / R 2008/12/12	11.50	Put	Currency Future	985.0000	1,111.0000	12.792	0	0	0
23/10/2008	\$ / R 2008/12/12	9.55	Call	Currency Future	1,908.0000	1,977.0000	3.616	0	0	0
23/10/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	2,198.0000	2,251.0000	2.411	0	0	0
23/10/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	102.0000	155.0000	51.961	0	0	0
23/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	3,407.0000	3,415.0000	0.235	0	0	0
23/10/2008	\$ / R 2008/12/12	9.55	Put	Currency Future	163.0000	232.0000	42.331	0	0	0
23/10/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	32.0000	51.0000	59.375	0	0	0
23/10/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	88.0000	137.0000	55.682	0	0	0
23/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	3,020.0000	3,034.0000	0.464	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	88.0000	137.0000	55.682	0	0	0
23/10/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	2,284.0000	2,332.0000	2.102	0	0	0
23/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	24.0000	39.0000	62.500	0	0	0
23/10/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	2,198.0000	2,251.0000	2.411	0	0	0
23/10/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	2,690.0000	2,716.0000	0.967	0	0	0
23/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	2,737.0000	2,761.0000	0.877	0	0	0
23/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	41.0000	65.0000	58.537	0	0	0
23/10/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	2,783.0000	2,805.0000	0.791	0	0	0
23/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	3,116.0000	3,128.0000	0.385	0	0	0
23/10/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	1,715.0000	1,795.0000	4.665	0	0	0
23/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	20.0000	33.0000	65.000	0	0	0
23/10/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	2,644.0000	2,672.0000	1.059	0	0	0
23/10/2008	\$ / R 2008/12/12	9.90	Call	Currency Future	1,641.0000	1,727.0000	5.241	0	0	0
23/10/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	2,284.0000	2,332.0000	2.102	0	0	0
23/10/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	2,877.0000	2,896.0000	0.660	0	0	0
23/10/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	338.0000	439.0000	29.882	0	0	0
23/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	2,737.0000	2,761.0000	0.877	0	0	0
23/10/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	48.0000	77.0000	60.417	0	0	0
23/10/2008	\$ / R 2008/12/12	9.90	Put	Currency Future	246.0000	332.0000	34.959	0	0	0
23/10/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	153.0000	220.0000	43.791	0	0	0
23/10/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	1,434.0000	1,534.0000	6.974	0	0	0
23/10/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	56.0000	90.0000	60.714	0	0	0
23/10/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	1,501.0000	1,596.0000	6.329	0	0	0
23/10/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	1,869.0000	1,940.0000	3.799	0	0	0
23/10/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	2,972.0000	2,988.0000	0.538	0	0	0
23/10/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	305.0000	401.0000	31.475	0	0	0
23/10/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	3,603.0000	3,609.0000	0.167	0	0	0
23/10/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	275.0000	365.0000	32.727	0	0	0
23/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	24.0000	39.0000	62.500	0	0	0
23/10/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	219.0000	300.0000	36.986	0	0	0
23/10/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	195.0000	272.0000	39.487	0	0	0
23/10/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	1,715.0000	1,795.0000	4.665	0	0	0
23/10/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	2,552.0000	2,585.0000	1.293	0	0	0
23/10/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	2,372.0000	2,415.0000	1.813	0	0	0
23/10/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	1,570.0000	1,661.0000	5.796	0	0	0
23/10/2008	\$ / R 2008/12/12	10.30	Put	Currency Future	374.0000	478.0000	27.807	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	7.0000	13.0000	85.714	0	0	0
23/10/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	76.0000	120.0000	57.895	0	0	0
23/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	3,020.0000	3,034.0000	0.464	0	0	0
23/10/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	66.0000	104.0000	57.576	0	0	0
23/10/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	1,791.0000	1,867.0000	4.243	0	0	0
23/10/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	1,501.0000	1,596.0000	6.329	0	0	0
23/10/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	117.0000	175.0000	49.573	0	0	0
23/10/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	29.0000	46.0000	58.621	0	0	0
23/10/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	1,791.0000	1,867.0000	4.243	0	0	0
23/10/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	2,113.0000	2,170.0000	2.698	0	0	0
23/10/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	126.0000	186.0000	47.619	0	0	0
23/10/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	2,462.0000	2,499.0000	1.503	0	0	0
23/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	41.0000	65.0000	58.537	0	0	0
23/10/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	1,989.0000	2,053.0000	3.218	0	0	0
23/10/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	2,113.0000	2,170.0000	2.698	0	0	0
23/10/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	1,949.0000	2,015.0000	3.386	0	0	0
23/10/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	143.0000	208.0000	45.455	0	0	0
23/10/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	305.0000	401.0000	31.475	0	0	0
23/10/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	2,507.0000	2,542.0000	1.396	0	0	20,000
23/10/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	44.0000	71.0000	61.364	0	0	0
23/10/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	61.0000	97.0000	59.016	0	0	0
23/10/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	2,328.0000	2,374.0000	1.976	0	0	0
23/10/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	2,071.0000	2,131.0000	2.897	0	0	0
23/10/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	82.0000	129.0000	57.317	0	0	0
23/10/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	110.0000	165.0000	50.000	0	0	0
23/10/2008	\$ / R 2008/12/12	10.85	Call	Currency Future	1,059.0000	1,180.0000	11.426	0	0	0
23/10/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	117.0000	175.0000	49.573	0	0	0
23/10/2008	\$ / R 2008/12/12	9.85	Put	Currency Future	232.0000	316.0000	36.207	0	0	0
23/10/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	95.0000	146.0000	53.684	0	0	0
23/10/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	195.0000	272.0000	39.487	0	0	0
23/10/2008	\$ / R 2008/12/12	13.55	Put	Currency Future	0.0000	2,654.0000	100.000	0	0	0
23/10/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	1,338.0000	1,444.0000	7.922	0	0	0
23/10/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	52.0000	83.0000	59.615	0	0	0
23/10/2008	\$ / R 2008/12/12	9.75	Put	Currency Future	207.0000	286.0000	38.164	0	0	0
23/10/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	392.0000	499.0000	27.296	0	0	0
23/10/2008	\$ / R 2008/12/12	12.75	Put	Currency Future	1,890.0000	2,000.0000	5.820	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	2,507.0000	2,542.0000	1.396	0	0	0
23/10/2008	\$ / R 2008/12/12	10.15	Put	Currency Future	322.0000	420.0000	30.435	0	0	0
23/10/2008	\$ / R 2008/12/12	10.30	Call	Currency Future	1,369.0000	1,473.0000	7.597	0	0	0
23/10/2008	\$ / R 2008/12/12	10.15	Call	Currency Future	1,467.0000	1,565.0000	6.680	0	0	0
23/10/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	260.0000	348.0000	33.846	0	0	0
23/10/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	1,606.0000	1,694.0000	5.479	0	0	0
23/10/2008	\$ / R 2008/12/12	14.30	Put	Currency Future	0.0000	3,304.0000	100.000	0	0	0
23/10/2008	\$ / R 2008/12/12	9.75	Call	Currency Future	1,753.0000	1,831.0000	4.450	0	0	0
23/10/2008	\$ / R 2008/12/12	11.25	Call	Currency Future	879.0000	1,004.0000	14.221	0	0	0
23/10/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	219.0000	300.0000	36.986	0	0	0
23/10/2008	\$ / R 2008/12/12	10.25	Put	Currency Future	356.0000	458.0000	28.652	0	0	0
23/10/2008	\$ / R 2008/12/12	10.25	Call	Currency Future	1,401.0000	1,503.0000	7.281	0	0	0
23/10/2008	\$ / R 2008/12/12	13.55	Call	Currency Future	0.0000	399.0000	100.000	0	0	0
23/10/2008	\$ / R 2008/12/12	11.25	Put	Currency Future	833.0000	959.0000	15.126	0	0	0
23/10/2008	\$ / R 2008/12/12	14.30	Call	Currency Future	0.0000	299.0000	100.000	0	0	0
23/10/2008	\$ / R 2008/12/12	12.80	Call	Currency Future	0.0000	535.0000	100.000	0	0	0
23/10/2008	\$ / R 2008/12/12	11.75	Call	Currency Future	693.0000	817.0000	17.893	0	0	0
23/10/2008	\$ / R 2008/12/12	12.80	Put	Currency Future	0.0000	2,039.0000	100.000	0	0	0
23/10/2008	\$ / R 2008/12/12	12.25	Call	Currency Future	547.0000	666.0000	21.755	0	0	0
23/10/2008	\$ / R 2008/12/12	10.55	Put	Currency Future	0.0000	586.0000	100.000	0	0	0
23/10/2008	\$ / R 2008/12/12	12.05	Call	Currency Future	0.0000	722.0000	100.000	0	0	0
23/10/2008	\$ / R 2008/12/12	10.85	Put	Currency Future	613.0000	735.0000	19.902	0	0	0
23/10/2008	\$ / R 2008/12/12	11.00	Call	Currency Future	988.0000	1,111.0000	12.449	0	0	0
23/10/2008	\$ / R 2008/12/12	10.55	Call	Currency Future	0.0000	1,331.0000	100.000	0	0	0
23/10/2008	\$ / R 2008/12/12	11.35	Call	Currency Future	839.0000	964.0000	14.899	0	0	0
23/10/2008	\$ / R 2008/12/12	11.00	Put	Currency Future	692.0000	815.0000	17.775	0	0	0
23/10/2008	\$ / R 2008/12/12	12.25	Put	Currency Future	1,502.0000	1,621.0000	7.923	0	0	0
23/10/2008	\$ / R 2008/12/12	12.05	Put	Currency Future	0.0000	1,477.0000	100.000	0	0	0
23/10/2008	\$ / R 2008/12/12	9.85	Call	Currency Future	1,678.0000	1,761.0000	4.946	0	0	0
23/10/2008	\$ / R 2008/12/12	11.75	Put	Currency Future	1,147.0000	1,272.0000	10.898	0	0	0
23/10/2008	\$ / R 2008/12/12	12.75	Call	Currency Future	436.0000	545.0000	25.000	0	0	0
23/10/2008	\$ / R 2008/12/12	11.35	Put	Currency Future	893.0000	1,019.0000	14.110	0	0	0
23/10/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	126.0000	186.0000	47.619	0	0	0
23/10/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	2,071.0000	2,131.0000	2.897	0	0	0
23/10/2008	\$ / R 2008/12/12	12.00	Call	Currency Future	615.0000	737.0000	19.837	0	0	0
23/10/2008	\$ / R 2008/12/12	11.85	Call	Currency Future	661.0000	784.0000	18.608	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	\$ / R 2008/12/12	12.00	Put	Currency Future	1,320.0000	1,442.0000	9.242	0	0	0
23/10/2008	\$ / R 2008/12/12	11.85	Put	Currency Future	1,215.0000	1,339.0000	10.206	0	0	0
23/10/2008	\$ / R 2008/12/12	12.50	Call	Currency Future	488.0000	602.0000	23.361	0	0	0
23/10/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	61.0000	97.0000	59.016	0	0	0
23/10/2008	\$ / R 2008/12/12	12.35	Call	Currency Future	523.0000	640.0000	22.371	0	0	0
23/10/2008	\$ / R 2008/12/12	12.50	Put	Currency Future	1,692.0000	1,807.0000	6.797	0	0	0
23/10/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	71.0000	112.0000	57.746	0	0	0
23/10/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	2,241.0000	2,291.0000	2.231	0	0	0
23/10/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	2,417.0000	2,457.0000	1.655	0	0	0
23/10/2008	\$ / R 2008/12/12	12.35	Put	Currency Future	1,577.0000	1,694.0000	7.419	0	0	0
23/10/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	2,155.0000	2,210.0000	2.552	0	0	0
23/10/2008	\$ / R 2009/03/16			Currency Future	11.5860	11.5780	(0.069)	12.2200	11.4700	36,334
23/10/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	2,546.0000	2,566.0000	0.786	0	0	0
23/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	104.0000	120.0000	15.385	0	0	0
23/10/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	61.0000	73.0000	19.672	0	0	0
23/10/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	260.0000	288.0000	10.769	0	0	0
23/10/2008	\$ / R 2009/03/16	11.60	Put	Currency Future	0.0000	1,217.0000	100.000	0	0	0
23/10/2008	\$ / R 2009/03/16	11.60	Call	Currency Future	0.0000	1,195.0000	100.000	0	0	0
23/10/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	135.0000	155.0000	14.815	0	0	0
23/10/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	128.0000	147.0000	14.844	0	0	0
23/10/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	3,747.0000	3,751.0000	0.107	0	0	0
23/10/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	2,469.0000	2,490.0000	0.851	0	0	0
23/10/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	3,121.0000	3,133.0000	0.384	0	0	0
23/10/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	3,164.0000	3,175.0000	0.348	0	0	0
23/10/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	87.0000	102.0000	17.241	0	0	0
23/10/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	2,319.0000	2,342.0000	0.992	0	0	0
23/10/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	142.0000	162.0000	14.085	0	0	0
23/10/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	3,384.0000	3,392.0000	0.236	0	0	0
23/10/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	283.0000	312.0000	10.247	0	0	0
23/10/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	3,078.0000	3,090.0000	0.390	0	0	0
23/10/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	150.0000	170.0000	13.333	0	0	0
23/10/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	98.0000	114.0000	16.327	0	0	0
23/10/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	307.0000	338.0000	10.098	0	0	0
23/10/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	239.0000	266.0000	11.297	0	0	0
23/10/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	3,251.0000	3,261.0000	0.308	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	173.0000	196.0000	13.295	0	0	0
23/10/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	3,036.0000	3,048.0000	0.395	0	0	0
23/10/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	182.0000	205.0000	12.637	0	0	0
23/10/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	2,786.0000	2,802.0000	0.574	0	0	0
23/10/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	2,393.0000	2,416.0000	0.961	0	0	0
23/10/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	2,909.0000	2,924.0000	0.516	0	0	0
23/10/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	3,036.0000	3,048.0000	0.395	0	0	0
23/10/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	200.0000	224.0000	12.000	0	0	0
23/10/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	3,473.0000	3,480.0000	0.202	0	0	0
23/10/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	2,993.0000	3,007.0000	0.468	0	0	0
23/10/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	182.0000	205.0000	12.637	0	0	0
23/10/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	3,564.0000	3,570.0000	0.168	0	0	0
23/10/2008	\$ / R 2009/03/16	9.75	Call	Currency Future	2,209.0000	2,235.0000	1.177	0	0	0
23/10/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	2,868.0000	2,883.0000	0.523	0	0	0
23/10/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	2,705.0000	2,722.0000	0.628	0	0	0
23/10/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	3,519.0000	3,525.0000	0.171	0	0	0
23/10/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	3,564.0000	3,570.0000	0.168	0	0	0
23/10/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	2,625.0000	2,644.0000	0.724	0	0	0
23/10/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	83.0000	97.0000	16.867	0	0	0
23/10/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	3,473.0000	3,480.0000	0.202	0	0	0
23/10/2008	\$ / R 2009/03/16	11.00	Put	Currency Future	840.0000	885.0000	5.357	0	0	0
23/10/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	3,429.0000	3,436.0000	0.204	0	0	0
23/10/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	87.0000	102.0000	17.241	0	0	0
23/10/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	3,295.0000	3,305.0000	0.303	0	0	0
23/10/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	73.0000	87.0000	19.178	0	0	0
23/10/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	78.0000	92.0000	17.949	0	0	0
23/10/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	219.0000	244.0000	11.416	0	0	0
23/10/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	1,652.0000	1,686.0000	2.058	0	0	0
23/10/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	157.0000	179.0000	14.013	0	0	0
23/10/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	3,164.0000	3,175.0000	0.348	0	0	0
23/10/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	3,609.0000	3,615.0000	0.166	0	0	0
23/10/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	78.0000	92.0000	17.949	0	0	0
23/10/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	2,705.0000	2,722.0000	0.628	0	0	0
23/10/2008	\$ / R 2009/03/16	11.00	Call	Currency Future	1,426.0000	1,463.0000	2.595	0	0	0
23/10/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	128.0000	147.0000	14.844	0	0	0
23/10/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	69.0000	82.0000	18.841	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	239.0000	266.0000	11.297	0	0	0
23/10/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	666.0000	708.0000	6.306	0	0	0
23/10/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	2,625.0000	2,644.0000	0.724	0	0	0
23/10/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	260.0000	288.0000	10.769	0	0	0
23/10/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	3,655.0000	3,660.0000	0.137	0	0	0
23/10/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	219.0000	244.0000	11.416	0	0	0
23/10/2008	\$ / R 2009/03/16	9.75	Put	Currency Future	373.0000	407.0000	9.115	0	0	0
23/10/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	333.0000	364.0000	9.309	0	0	0
23/10/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	109.0000	127.0000	16.514	0	0	0
23/10/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	3,078.0000	3,090.0000	0.390	0	0	0
23/10/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	2,951.0000	2,965.0000	0.474	0	0	0
23/10/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	142.0000	162.0000	14.085	0	0	0
23/10/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	115.0000	133.0000	15.652	0	0	0
23/10/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	3,340.0000	3,348.0000	0.240	0	0	0
23/10/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	93.0000	108.0000	16.129	0	0	0
23/10/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	150.0000	170.0000	13.333	0	0	0
23/10/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	122.0000	140.0000	14.754	0	0	0
23/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	104.0000	120.0000	15.385	0	0	0
23/10/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	165.0000	187.0000	13.333	0	0	0
23/10/2008	\$ / R 2009/03/16	10.75	Put	Currency Future	728.0000	771.0000	5.907	0	0	0
23/10/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	165.0000	187.0000	13.333	0	0	0
23/10/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	115.0000	133.0000	15.652	0	0	0
23/10/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	2,868.0000	2,883.0000	0.523	0	0	0
23/10/2008	\$ / R 2009/03/16	10.75	Call	Currency Future	1,564.0000	1,599.0000	2.238	0	0	0
23/10/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	359.0000	392.0000	9.192	0	0	0
23/10/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	135.0000	155.0000	14.815	0	0	0
23/10/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	2,951.0000	2,965.0000	0.474	0	0	0
23/10/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	2,103.0000	2,131.0000	1.331	0	0	0
23/10/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	3,121.0000	3,133.0000	0.384	0	0	0
23/10/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	3,519.0000	3,525.0000	0.171	0	0	0
23/10/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	320.0000	351.0000	9.688	0	0	0
23/10/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	83.0000	97.0000	16.867	0	0	0
23/10/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	2,245.0000	2,270.0000	1.114	0	0	0
23/10/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	3,208.0000	3,218.0000	0.312	0	0	0
23/10/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	2,546.0000	2,566.0000	0.786	0	0	0
23/10/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	3,609.0000	3,615.0000	0.166	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	73.0000	87.0000	19.178	0	0	0
23/10/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	3,384.0000	3,392.0000	0.236	0	0	0
23/10/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	2,356.0000	2,379.0000	0.976	0	0	0
23/10/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	2,282.0000	2,306.0000	1.052	0	0	0
23/10/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	2,469.0000	2,490.0000	0.851	0	0	0
23/10/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	417.0000	453.0000	8.633	0	0	0
23/10/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	283.0000	312.0000	10.247	0	0	0
23/10/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	3,251.0000	3,261.0000	0.308	0	0	0
23/10/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	3,340.0000	3,348.0000	0.240	0	0	0
23/10/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	1,399.0000	1,437.0000	2.716	0	0	0
23/10/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	98.0000	114.0000	16.327	0	0	0
23/10/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	1,283.0000	1,317.0000	2.650	0	0	0
23/10/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	359.0000	392.0000	9.192	0	0	0
23/10/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	2,826.0000	2,842.0000	0.566	0	0	0
23/10/2008	\$ / R 2009/03/16	11.90	Call	Currency Future	0.0000	1,087.0000	100.000	0	0	0
23/10/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	750.0000	793.0000	5.733	0	0	0
23/10/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	173.0000	196.0000	13.295	0	0	0
23/10/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	1,536.0000	1,571.0000	2.279	0	0	0
23/10/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	2,909.0000	2,924.0000	0.516	0	0	0
23/10/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	0.0000	1,344.0000	100.000	0	0	0
23/10/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	1,967.0000	1,996.0000	1.474	0	0	0
23/10/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	190.0000	214.0000	12.632	0	0	0
23/10/2008	\$ / R 2009/03/16	11.90	Put	Currency Future	0.0000	1,409.0000	100.000	0	0	0
23/10/2008	\$ / R 2009/03/16	12.00	Put	Currency Future	0.0000	1,476.0000	100.000	0	0	0
23/10/2008	\$ / R 2009/03/16	12.00	Call	Currency Future	0.0000	1,054.0000	100.000	0	0	0
23/10/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	2,034.0000	2,063.0000	1.426	0	0	0
23/10/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	448.0000	485.0000	8.259	0	0	0
23/10/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	0.0000	1,122.0000	100.000	0	0	0
23/10/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	2,174.0000	2,200.0000	1.196	0	0	0
23/10/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	2,431.0000	2,453.0000	0.905	0	0	0
23/10/2008	\$ / R 2009/03/16	10.25	Put	Currency Future	532.0000	571.0000	7.331	0	0	0
23/10/2008	\$ / R 2009/03/16	11.70	Call	Currency Future	0.0000	1,158.0000	100.000	0	0	0
23/10/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	388.0000	422.0000	8.763	0	0	0
23/10/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	271.0000	300.0000	10.701	0	0	0
23/10/2008	\$ / R 2009/03/16	10.25	Call	Currency Future	1,868.0000	1,899.0000	1.660	0	0	0
23/10/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	0.0000	1,317.0000	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
23/10/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	417.0000	453.0000	8.633	0	0	0
23/10/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	295.0000	325.0000	10.169	0	0	0
23/10/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	498.0000	536.0000	7.631	0	0	0
23/10/2008	\$ / R 2009/03/16	11.70	Put	Currency Future	0.0000	1,280.0000	100.000	0	0	0
23/10/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	388.0000	422.0000	8.763	0	0	0
23/10/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	2,507.0000	2,528.0000	0.838	0	0	0
23/10/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,934.0000	1,964.0000	1.551	0	0	0
23/10/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	0.0000	1,039.0000	100.000	0	0	0
23/10/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	2,103.0000	2,131.0000	1.331	0	0	0
23/10/2008	\$ / R 2009/03/16	11.50	Put	Currency Future	0.0000	1,156.0000	100.000	0	0	0
23/10/2008	\$ / R 2009/03/16	11.50	Call	Currency Future	0.0000	1,234.0000	100.000	0	0	0
23/10/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	2,174.0000	2,200.0000	1.196	0	0	0
23/10/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	481.0000	518.0000	7.692	0	0	0
23/10/2008	\$ / R 2009/03/16	10.95	Call	Currency Future	1,453.0000	1,489.0000	2.478	0	0	0
23/10/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	464.0000	501.0000	7.974	0	0	0
23/10/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	2,000.0000	2,029.0000	1.450	0	0	0
23/10/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	645.0000	687.0000	6.512	0	0	0
23/10/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	1,622.0000	1,657.0000	2.158	0	0	0
23/10/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	1,373.0000	1,411.0000	2.768	0	0	0
23/10/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	686.0000	729.0000	6.268	0	0	0
23/10/2008	\$ / R 2009/03/16	11.20	Call	Currency Future	1,322.0000	1,360.0000	2.874	0	0	0
23/10/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	1,508.0000	1,544.0000	2.387	0	0	0
23/10/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	911.0000	957.0000	5.049	0	0	0
23/10/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	887.0000	933.0000	5.186	0	0	0
23/10/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	772.0000	816.0000	5.699	0	0	0
23/10/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	1,681.0000	1,715.0000	2.023	0	0	0
23/10/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	997.0000	1,039.0000	4.213	0	0	0
23/10/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	1,681.0000	1,715.0000	2.023	0	0	0
23/10/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	645.0000	687.0000	6.512	0	0	0
23/10/2008	\$ / R 2009/03/16	11.20	Put	Currency Future	936.0000	982.0000	4.915	0	0	0
23/10/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	1,347.0000	1,385.0000	2.821	0	0	0
23/10/2008	\$ / R 2009/03/16	11.40	Call	Currency Future	1,242.0000	1,275.0000	2.657	0	0	0
23/10/2008	\$ / R 2009/03/16	10.45	Put	Currency Future	606.0000	647.0000	6.766	0	0	0
23/10/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	1,622.0000	1,657.0000	2.158	0	0	0
23/10/2008	\$ / R 2009/03/16	11.40	Put	Currency Future	1,056.0000	1,097.0000	3.883	0	0	0
23/10/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	569.0000	609.0000	7.030	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	\$ / R	2009/03/16	10.65	Put	Currency Future	686.0000	729.0000	6.268	0	0	0
23/10/2008	\$ / R	2009/03/16	11.05	Put	Currency Future	863.0000	909.0000	5.330	0	0	0
23/10/2008	\$ / R	2009/03/16	9.60	Call	Currency Future	2,319.0000	2,342.0000	0.992	0	0	0
23/10/2008	\$ / R	2009/03/16	10.70	Put	Currency Future	707.0000	750.0000	6.082	0	0	0
23/10/2008	\$ / R	2009/03/16	10.35	Call	Currency Future	1,805.0000	1,837.0000	1.773	0	0	0
23/10/2008	\$ / R	2009/03/16	10.80	Call	Currency Future	1,536.0000	1,571.0000	2.279	0	0	0
23/10/2008	\$ / R	2009/03/16	10.45	Call	Currency Future	1,742.0000	1,775.0000	1.894	0	0	0
23/10/2008	\$ / R	2009/03/16	10.80	Put	Currency Future	750.0000	793.0000	5.733	0	0	0
23/10/2008	\$ / R	2009/03/16	9.60	Put	Currency Future	333.0000	364.0000	9.309	0	0	0
23/10/2008	\$ / R	2009/03/16	10.90	Call	Currency Future	1,480.0000	1,516.0000	2.432	0	0	0
23/10/2008	\$ / R	2009/03/16	10.95	Put	Currency Future	817.0000	861.0000	5.386	0	0	0
23/10/2008	\$ / R	2009/03/16	10.90	Put	Currency Future	794.0000	838.0000	5.542	0	0	0
23/10/2008	\$ / R	2009/03/16	9.95	Call	Currency Future	2,069.0000	2,097.0000	1.353	0	0	0
23/10/2008	\$ / R	2009/03/16	10.70	Call	Currency Future	1,593.0000	1,628.0000	2.197	0	0	0
23/10/2008	\$ / R	2009/03/16	10.05	Call	Currency Future	2,000.0000	2,029.0000	1.450	0	0	0
23/10/2008	\$ / R	2009/03/16	10.50	Put	Currency Future	626.0000	667.0000	6.550	0	0	0
23/10/2008	\$ / R	2009/03/16	9.95	Put	Currency Future	433.0000	469.0000	8.314	0	0	0
23/10/2008	\$ / R	2009/03/16	10.50	Call	Currency Future	1,712.0000	1,745.0000	1.928	0	0	0
23/10/2008	\$ / R	2009/03/16	9.65	Put	Currency Future	346.0000	378.0000	9.249	0	0	0
23/10/2008	\$ / R	2009/03/16	10.40	Put	Currency Future	587.0000	628.0000	6.985	0	0	0
23/10/2008	\$ / R	2009/03/16	9.85	Call	Currency Future	2,138.0000	2,165.0000	1.263	0	0	0
23/10/2008	\$ / R	2009/03/16	9.85	Put	Currency Future	402.0000	437.0000	8.706	0	0	0
23/10/2008	\$ / R	2009/03/16	10.20	Call	Currency Future	1,901.0000	1,931.0000	1.578	0	0	0
23/10/2008	\$ / R	2009/03/16	10.05	Put	Currency Future	464.0000	501.0000	7.974	0	0	0
23/10/2008	\$ / R	2009/03/16	10.15	Put	Currency Future	498.0000	536.0000	7.631	0	0	0
23/10/2008	\$ / R	2009/03/16	10.20	Put	Currency Future	515.0000	553.0000	7.379	0	0	0
23/10/2008	\$ / R	2009/03/16	10.15	Call	Currency Future	1,934.0000	1,964.0000	1.551	0	0	0
23/10/2008	\$ / R	2009/03/16	10.30	Put	Currency Future	550.0000	590.0000	7.273	0	0	0
23/10/2008	\$ / R	2009/03/16	10.40	Call	Currency Future	1,773.0000	1,806.0000	1.861	0	0	0
23/10/2008	\$ / R	2009/03/16	9.70	Call	Currency Future	2,245.0000	2,270.0000	1.114	0	0	0
23/10/2008	\$ / R	2009/03/16	10.30	Call	Currency Future	1,836.0000	1,868.0000	1.743	0	0	0
23/10/2008	\$ / R	2009/06/12			Currency Future	11.8385	11.8360	(0.021)	12.4500	12.1300	2,414
23/10/2008	\$ / R	2009/06/12	11.20	Put	Currency Future	1,010.0000	1,045.0000	3.465	0	0	0
23/10/2008	\$ / R	2009/06/12	8.95	Put	Currency Future	252.0000	271.0000	7.540	0	0	0
23/10/2008	\$ / R	2009/06/12	8.65	Call	Currency Future	3,385.0000	3,399.0000	0.414	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	3,140.0000	3,157.0000	0.541	0	0	0
23/10/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	214.0000	232.0000	8.411	0	0	0
23/10/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	143.0000	157.0000	9.790	0	0	0
23/10/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	1,839.0000	1,870.0000	1.686	0	0	0
23/10/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	252.0000	271.0000	7.540	0	0	0
23/10/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	3,302.0000	3,318.0000	0.485	0	0	0
23/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	3,596.0000	3,608.0000	0.334	0	0	0
23/10/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	196.0000	213.0000	8.673	0	0	0
23/10/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	3,510.0000	3,524.0000	0.399	0	0	0
23/10/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	3,140.0000	3,157.0000	0.541	0	0	0
23/10/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	172.0000	188.0000	9.302	0	0	0
23/10/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	3,426.0000	3,441.0000	0.438	0	0	0
23/10/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	3,682.0000	3,693.0000	0.299	0	0	0
23/10/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	3,221.0000	3,237.0000	0.497	0	0	0
23/10/2008	\$ / R 2009/06/12	11.85	Put	Currency Future	0.0000	1,412.0000	100.000	0	0	0
23/10/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	232.0000	251.0000	8.190	0	0	0
23/10/2008	\$ / R 2009/06/12	11.85	Call	Currency Future	0.0000	1,398.0000	100.000	0	0	0
23/10/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	2,645.0000	2,667.0000	0.832	0	0	0
23/10/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	188.0000	205.0000	9.043	0	0	0
23/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	3,180.0000	3,197.0000	0.535	0	0	0
23/10/2008	\$ / R 2009/06/12	10.95	Put	Currency Future	895.0000	929.0000	3.799	0	0	0
23/10/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	3,553.0000	3,566.0000	0.366	0	0	0
23/10/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	850.0000	884.0000	4.000	0	0	0
23/10/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	164.0000	180.0000	9.756	0	0	0
23/10/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	188.0000	205.0000	9.043	0	0	0
23/10/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	2,718.0000	2,740.0000	0.809	0	0	0
23/10/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	406.0000	431.0000	6.158	0	0	0
23/10/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	3,343.0000	3,358.0000	0.449	0	0	0
23/10/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	205.0000	222.0000	8.293	0	0	0
23/10/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	329.0000	351.0000	6.687	0	0	0
23/10/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	2,503.0000	2,527.0000	0.959	0	0	0
23/10/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	2,867.0000	2,887.0000	0.698	0	0	0
23/10/2008	\$ / R 2009/06/12	11.20	Call	Currency Future	1,649.0000	1,681.0000	1.941	0	0	0
23/10/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	464.0000	491.0000	5.819	0	0	0
23/10/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	379.0000	404.0000	6.596	0	0	0
23/10/2008	\$ / R 2009/06/12	9.95	Call	Currency Future	2,399.0000	2,425.0000	1.084	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	305.0000	327.0000	7.213	0	0	0
23/10/2008	\$ / R 2009/06/12	9.95	Put	Currency Future	511.0000	539.0000	5.479	0	0	0
23/10/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	3,426.0000	3,441.0000	0.438	0	0	0
23/10/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	3,468.0000	3,482.0000	0.404	0	0	0
23/10/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	435.0000	461.0000	5.977	0	0	0
23/10/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	242.0000	261.0000	7.851	0	0	0
23/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	157.0000	172.0000	9.554	0	0	0
23/10/2008	\$ / R 2009/06/12	10.95	Call	Currency Future	1,783.0000	1,815.0000	1.795	0	0	0
23/10/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	180.0000	196.0000	8.889	0	0	0
23/10/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	242.0000	261.0000	7.851	0	0	0
23/10/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	2,433.0000	2,458.0000	1.028	0	0	0
23/10/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	2,573.0000	2,597.0000	0.933	0	0	0
23/10/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	283.0000	304.0000	7.420	0	0	0
23/10/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	3,021.0000	3,040.0000	0.629	0	0	0
23/10/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	495.0000	522.0000	5.455	0	0	0
23/10/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	3,021.0000	3,040.0000	0.629	0	0	0
23/10/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	223.0000	241.0000	8.072	0	0	0
23/10/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	595.0000	624.0000	4.874	0	0	0
23/10/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	3,100.0000	3,118.0000	0.581	0	0	0
23/10/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	3,261.0000	3,277.0000	0.491	0	0	0
23/10/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	3,468.0000	3,482.0000	0.404	0	0	0
23/10/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	205.0000	222.0000	8.293	0	0	0
23/10/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	435.0000	461.0000	5.977	0	0	0
23/10/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	180.0000	196.0000	8.889	0	0	0
23/10/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	262.0000	282.0000	7.634	0	0	0
23/10/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	3,343.0000	3,358.0000	0.449	0	0	0
23/10/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	2,944.0000	2,963.0000	0.645	0	0	0
23/10/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	3,061.0000	3,079.0000	0.588	0	0	0
23/10/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	1,954.0000	1,984.0000	1.535	0	0	0
23/10/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	272.0000	293.0000	7.721	0	0	0
23/10/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	2,944.0000	2,963.0000	0.645	0	0	0
23/10/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	464.0000	491.0000	5.819	0	0	0
23/10/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	2,792.0000	2,813.0000	0.752	0	0	0
23/10/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	3,385.0000	3,399.0000	0.414	0	0	0
23/10/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	294.0000	315.0000	7.143	0	0	0
23/10/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	283.0000	304.0000	7.420	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	2,503.0000	2,527.0000	0.959	0	0	0
23/10/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	353.0000	377.0000	6.799	0	0	0
23/10/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	3,638.0000	3,651.0000	0.357	0	0	0
23/10/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	3,812.0000	3,823.0000	0.289	0	0	0
23/10/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	2,299.0000	2,325.0000	1.131	0	0	0
23/10/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	766.0000	798.0000	4.178	0	0	0
23/10/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	3,261.0000	3,277.0000	0.491	0	0	0
23/10/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	150.0000	165.0000	10.000	0	0	0
23/10/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	112.0000	124.0000	10.714	0	0	0
23/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	3,180.0000	3,197.0000	0.535	0	0	0
23/10/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	560.0000	589.0000	5.179	0	0	0
23/10/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	2,573.0000	2,597.0000	0.933	0	0	0
23/10/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	164.0000	180.0000	9.756	0	0	0
23/10/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	3,725.0000	3,736.0000	0.295	0	0	0
23/10/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	3,901.0000	3,910.0000	0.231	0	0	0
23/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	157.0000	172.0000	9.554	0	0	0
23/10/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	2,233.0000	2,260.0000	1.209	0	0	0
23/10/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	3,553.0000	3,566.0000	0.366	0	0	0
23/10/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	136.0000	150.0000	10.294	0	0	0
23/10/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	2,433.0000	2,458.0000	1.028	0	0	0
23/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	3,596.0000	3,608.0000	0.334	0	0	0
23/10/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	577.0000	607.0000	5.199	0	0	0
23/10/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	196.0000	213.0000	8.673	0	0	0
23/10/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	495.0000	522.0000	5.455	0	0	0
23/10/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	124.0000	137.0000	10.484	0	0	0
23/10/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	130.0000	144.0000	10.769	0	0	0
23/10/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	527.0000	555.0000	5.313	0	0	0
23/10/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	2,266.0000	2,293.0000	1.192	0	0	0
23/10/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	223.0000	241.0000	8.072	0	0	0
23/10/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	2,792.0000	2,813.0000	0.752	0	0	0
23/10/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	3,769.0000	3,780.0000	0.292	0	0	0
23/10/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	406.0000	431.0000	6.158	0	0	0
23/10/2008	\$ / R 2009/06/12	10.25	Call	Currency Future	2,201.0000	2,228.0000	1.227	0	0	0
23/10/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	2,982.0000	3,001.0000	0.637	0	0	0
23/10/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	353.0000	377.0000	6.799	0	0	0
23/10/2008	\$ / R 2009/06/12	11.25	Put	Currency Future	1,035.0000	1,070.0000	3.382	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	305.0000	327.0000	7.213	0	0	0
23/10/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	2,365.0000	2,391.0000	1.099	0	0	0
23/10/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	2,137.0000	2,165.0000	1.310	0	0	0
23/10/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	1,572.0000	1,605.0000	2.099	0	0	0
23/10/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	329.0000	351.0000	6.687	0	0	0
23/10/2008	\$ / R 2009/06/12	10.25	Put	Currency Future	612.0000	642.0000	4.902	0	0	0
23/10/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,084.0000	1,119.0000	3.229	0	0	0
23/10/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	2,645.0000	2,667.0000	0.832	0	0	0
23/10/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	543.0000	572.0000	5.341	0	0	0
23/10/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	987.0000	1,021.0000	3.445	0	0	0
23/10/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	2,332.0000	2,358.0000	1.115	0	0	0
23/10/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	1,675.0000	1,707.0000	1.910	0	0	0
23/10/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	940.0000	974.0000	3.617	0	0	0
23/10/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	2,299.0000	2,325.0000	1.131	0	0	0
23/10/2008	\$ / R 2009/06/12	10.75	Call	Currency Future	1,896.0000	1,927.0000	1.635	0	0	0
23/10/2008	\$ / R 2009/06/12	10.75	Put	Currency Future	808.0000	841.0000	4.084	0	0	0
23/10/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	1,728.0000	1,760.0000	1.852	0	0	0
23/10/2008	\$ / R 2009/06/12	9.85	Put	Currency Future	479.0000	506.0000	5.637	0	0	0
23/10/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	2,609.0000	2,632.0000	0.882	0	0	0
23/10/2008	\$ / R 2009/06/12	9.65	Put	Currency Future	420.0000	446.0000	6.190	0	0	0
23/10/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	2,538.0000	2,561.0000	0.906	0	0	0
23/10/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	2,867.0000	2,887.0000	0.698	0	0	0
23/10/2008	\$ / R 2009/06/12	9.75	Put	Currency Future	449.0000	475.0000	5.791	0	0	0
23/10/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	726.0000	757.0000	4.270	0	0	0
23/10/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	2,169.0000	2,197.0000	1.291	0	0	0
23/10/2008	\$ / R 2009/06/12	9.85	Call	Currency Future	2,468.0000	2,492.0000	0.972	0	0	0
23/10/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	560.0000	589.0000	5.179	0	0	0
23/10/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	649.0000	679.0000	4.622	0	0	0
23/10/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	630.0000	661.0000	4.921	0	0	0
23/10/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	2,014.0000	2,043.0000	1.440	0	0	0
23/10/2008	\$ / R 2009/06/12	11.25	Call	Currency Future	1,623.0000	1,656.0000	2.033	0	0	0
23/10/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	2,106.0000	2,135.0000	1.377	0	0	0
23/10/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	1,811.0000	1,842.0000	1.712	0	0	0
23/10/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	829.0000	862.0000	3.981	0	0	0
23/10/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,867.0000	1,898.0000	1.660	0	0	0
23/10/2008	\$ / R 2009/06/12	9.55	Put	Currency Future	393.0000	417.0000	6.107	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	746.0000	778.0000	4.290	0	0	0
23/10/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	668.0000	699.0000	4.641	0	0	0
23/10/2008	\$ / R 2009/06/12	11.50	Call	Currency Future	1,503.0000	1,535.0000	2.129	0	0	0
23/10/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,109.0000	1,144.0000	3.156	0	0	0
23/10/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	1,547.0000	1,580.0000	2.133	0	0	0
23/10/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,059.0000	1,094.0000	3.305	0	0	0
23/10/2008	\$ / R 2009/06/12	11.60	Put	Currency Future	1,224.0000	1,258.0000	2.778	0	0	0
23/10/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	1,598.0000	1,630.0000	2.003	0	0	0
23/10/2008	\$ / R 2009/06/12	11.60	Call	Currency Future	1,462.0000	1,494.0000	2.189	0	0	0
23/10/2008	\$ / R 2009/06/12	9.55	Call	Currency Future	2,681.0000	2,703.0000	0.821	0	0	0
23/10/2008	\$ / R 2009/06/12	11.50	Put	Currency Future	1,164.0000	1,199.0000	3.007	0	0	0
23/10/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	872.0000	906.0000	3.899	0	0	0
23/10/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	1,702.0000	1,734.0000	1.880	0	0	0
23/10/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,984.0000	2,014.0000	1.512	0	0	0
23/10/2008	\$ / R 2009/06/12	11.00	Call	Currency Future	1,756.0000	1,787.0000	1.765	0	0	0
23/10/2008	\$ / R 2009/06/12	10.70	Put	Currency Future	787.0000	819.0000	4.066	0	0	0
23/10/2008	\$ / R 2009/06/12	10.70	Call	Currency Future	1,925.0000	1,955.0000	1.558	0	0	0
23/10/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	746.0000	778.0000	4.290	0	0	0
23/10/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,867.0000	1,898.0000	1.660	0	0	0
23/10/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	829.0000	862.0000	3.981	0	0	0
23/10/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	1,811.0000	1,842.0000	1.712	0	0	0
23/10/2008	\$ / R 2009/06/12	11.00	Put	Currency Future	917.0000	951.0000	3.708	0	0	0
23/10/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	1,702.0000	1,734.0000	1.880	0	0	0
23/10/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	963.0000	998.0000	3.634	0	0	0
23/10/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,984.0000	2,014.0000	1.512	0	0	0
23/10/2008	\$ / R 2009/06/12	10.50	Put	Currency Future	706.0000	738.0000	4.533	0	0	0
23/10/2008	\$ / R 2009/06/12	10.50	Call	Currency Future	2,044.0000	2,074.0000	1.468	0	0	0
23/10/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	668.0000	699.0000	4.641	0	0	0
23/10/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	963.0000	998.0000	3.634	0	0	0
23/10/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	2,169.0000	2,197.0000	1.291	0	0	0
23/10/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	872.0000	906.0000	3.899	0	0	0
23/10/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	630.0000	661.0000	4.921	0	0	0
23/10/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	2,106.0000	2,135.0000	1.377	0	0	0
23/10/2008	\$ / R 2009/06/12	11.45	Call	Currency Future	0.0000	1,556.0000	100.000	0	0	0
23/10/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	0.0000	1,326.0000	100.000	0	0	0
23/10/2008	\$ / R 2009/06/12	11.95	Put	Currency Future	0.0000	1,476.0000	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
23/10/2008	\$ / R	2009/06/12	12.05	Put	Currency Future	0.0000	1,540.0000	100.000	0	0	0
23/10/2008	\$ / R	2009/06/12	12.15	Put	Currency Future	0.0000	1,606.0000	100.000	0	0	0
23/10/2008	\$ / R	2009/06/12	12.15	Call	Currency Future	0.0000	1,292.0000	100.000	0	0	0
23/10/2008	\$ / R	2009/06/12	11.95	Call	Currency Future	0.0000	1,362.0000	100.000	0	0	0
23/10/2008	\$ / R	2009/06/12	11.75	Put	Currency Future	0.0000	1,349.0000	100.000	0	0	0
23/10/2008	\$ / R	2009/06/12	11.75	Call	Currency Future	0.0000	1,435.0000	100.000	0	0	0
23/10/2008	\$ / R	2009/06/12	11.45	Put	Currency Future	0.0000	1,170.0000	100.000	0	0	0
23/10/2008	\$ / R	2009/06/12	11.55	Call	Currency Future	0.0000	1,514.0000	100.000	0	0	0
23/10/2008	\$ / R	2009/06/12	11.55	Put	Currency Future	0.0000	1,228.0000	100.000	0	0	0
23/10/2008	\$ / R	2009/06/12	11.65	Call	Currency Future	0.0000	1,474.0000	100.000	0	0	0
23/10/2008	\$ / R	2009/06/12	11.65	Put	Currency Future	0.0000	1,288.0000	100.000	0	0	0
23/10/2008	\$ / R	2009/06/12	12.25	Call	Currency Future	0.0000	1,260.0000	100.000	0	0	0
23/10/2008	\$ / R	2009/06/12	12.25	Put	Currency Future	0.0000	1,674.0000	100.000	0	0	0
23/10/2008	£ / R	2008/12/12			Currency Future	18.4121	18.2657	(0.795)	19.2000	18.1400	22,154
23/10/2008	£ / R	2008/12/12	14.80	Put	Currency Future	261.0000	304.0000	16.475	0	0	0
23/10/2008	£ / R	2008/12/12	16.20	Put	Currency Future	592.0000	662.0000	11.824	0	0	0
23/10/2008	£ / R	2008/12/12	15.00	Call	Currency Future	3,709.0000	3,609.0000	(2.696)	0	0	0
23/10/2008	£ / R	2008/12/12	15.70	Call	Currency Future	3,164.0000	3,078.0000	(2.718)	0	0	0
23/10/2008	£ / R	2008/12/12	14.60	Put	Currency Future	228.0000	267.0000	17.105	0	0	0
23/10/2008	£ / R	2008/12/12	15.95	Call	Currency Future	2,981.0000	2,900.0000	(2.717)	0	0	0
23/10/2008	£ / R	2008/12/12	15.00	Put	Currency Future	297.0000	344.0000	15.825	0	0	0
23/10/2008	£ / R	2008/12/12	15.70	Put	Currency Future	452.0000	512.0000	13.274	0	0	0
23/10/2008	£ / R	2008/12/12	14.60	Call	Currency Future	4,040.0000	3,933.0000	(2.649)	0	0	0
23/10/2008	£ / R	2008/12/12	16.20	Call	Currency Future	2,804.0000	2,728.0000	(2.710)	0	0	0
23/10/2008	£ / R	2008/12/12	14.90	Put	Currency Future	278.0000	323.0000	16.187	0	0	0
23/10/2008	£ / R	2008/12/12	14.90	Call	Currency Future	3,790.0000	3,689.0000	(2.665)	0	0	0
23/10/2008	£ / R	2008/12/12	15.20	Put	Currency Future	337.0000	387.0000	14.837	0	0	0
23/10/2008	£ / R	2008/12/12	14.75	Call	Currency Future	3,914.0000	3,810.0000	(2.657)	0	0	0
23/10/2008	£ / R	2008/12/12	16.00	Call	Currency Future	2,945.0000	2,865.0000	(2.716)	0	0	0
23/10/2008	£ / R	2008/12/12	14.95	Put	Currency Future	287.0000	333.0000	16.028	0	0	0
23/10/2008	£ / R	2008/12/12	15.95	Put	Currency Future	519.0000	584.0000	12.524	0	0	0
23/10/2008	£ / R	2008/12/12	15.80	Put	Currency Future	478.0000	540.0000	12.971	0	0	0
23/10/2008	£ / R	2008/12/12	16.10	Put	Currency Future	562.0000	630.0000	12.100	0	0	0
23/10/2008	£ / R	2008/12/12	14.80	Call	Currency Future	3,873.0000	3,769.0000	(2.685)	0	0	0
23/10/2008	£ / R	2008/12/12	15.80	Call	Currency Future	3,090.0000	3,006.0000	(2.718)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	£ / R 2008/12/12	15.40	Put	Currency Future	380.0000	434.0000	14.211	0	0	0
23/10/2008	£ / R 2008/12/12	14.50	Put	Currency Future	212.0000	250.0000	17.925	0	0	0
23/10/2008	£ / R 2008/12/12	14.75	Put	Currency Future	252.0000	294.0000	16.667	0	0	0
23/10/2008	£ / R 2008/12/12	15.40	Call	Currency Future	3,392.0000	3,300.0000	(2.712)	0	0	0
23/10/2008	£ / R 2008/12/12	15.20	Call	Currency Future	3,549.0000	3,453.0000	(2.705)	0	0	0
23/10/2008	£ / R 2008/12/12	14.40	Put	Currency Future	198.0000	234.0000	18.182	0	0	0
23/10/2008	£ / R 2008/12/12	16.10	Call	Currency Future	2,874.0000	2,796.0000	(2.714)	0	0	0
23/10/2008	£ / R 2008/12/12	14.95	Call	Currency Future	3,750.0000	3,649.0000	(2.693)	0	0	0
23/10/2008	£ / R 2008/12/12	14.60	Call	Currency Future	4,040.0000	3,933.0000	(2.649)	0	0	0
23/10/2008	£ / R 2008/12/12	16.00	Put	Currency Future	533.0000	599.0000	12.383	0	0	0
23/10/2008	£ / R 2008/12/12	15.25	Call	Currency Future	3,509.0000	3,414.0000	(2.707)	0	0	0
23/10/2008	£ / R 2008/12/12	14.60	Put	Currency Future	228.0000	267.0000	17.105	0	0	0
23/10/2008	£ / R 2008/12/12	15.15	Call	Currency Future	3,588.0000	3,492.0000	(2.676)	0	0	0
23/10/2008	£ / R 2008/12/12	14.80	Put	Currency Future	261.0000	304.0000	16.475	0	0	0
23/10/2008	£ / R 2008/12/12	15.25	Put	Currency Future	347.0000	399.0000	14.986	0	0	0
23/10/2008	£ / R 2008/12/12	16.50	Call	Currency Future	2,600.0000	2,531.0000	(2.654)	0	0	0
23/10/2008	£ / R 2008/12/12	18.55	Put	Currency Future	1,629.0000	1,749.0000	7.366	0	0	0
23/10/2008	£ / R 2008/12/12	18.10	Call	Currency Future	1,682.0000	1,648.0000	(2.021)	0	0	0
23/10/2008	£ / R 2008/12/12	15.30	Call	Currency Future	3,470.0000	3,376.0000	(2.709)	0	0	0
23/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	3,017.0000	2,935.0000	(2.718)	0	0	0
23/10/2008	£ / R 2008/12/12	15.40	Call	Currency Future	3,392.0000	3,300.0000	(2.712)	0	0	0
23/10/2008	£ / R 2008/12/12	14.50	Call	Currency Future	4,125.0000	4,016.0000	(2.642)	0	0	0
23/10/2008	£ / R 2008/12/12	18.10	Put	Currency Future	1,369.0000	1,482.0000	8.254	0	0	0
23/10/2008	£ / R 2008/12/12	15.30	Put	Currency Future	358.0000	410.0000	14.525	0	0	0
23/10/2008	£ / R 2008/12/12	15.90	Put	Currency Future	505.0000	569.0000	12.673	0	0	0
23/10/2008	£ / R 2008/12/12	18.55	Call	Currency Future	1,491.0000	1,465.0000	(1.744)	0	0	0
23/10/2008	£ / R 2008/12/12	14.40	Call	Currency Future	4,210.0000	4,100.0000	(2.613)	0	0	0
23/10/2008	£ / R 2008/12/12	14.80	Call	Currency Future	3,873.0000	3,769.0000	(2.685)	0	0	0
23/10/2008	£ / R 2008/12/12	18.45	Call	Currency Future	1,532.0000	1,504.0000	(1.828)	0	0	0
23/10/2008	£ / R 2008/12/12	15.15	Put	Currency Future	326.0000	376.0000	15.337	0	0	0
23/10/2008	£ / R 2008/12/12	16.50	Put	Currency Future	688.0000	765.0000	11.192	0	0	0
23/10/2008	£ / R 2008/12/12	17.95	Put	Currency Future	1,289.0000	1,398.0000	8.456	0	0	0
23/10/2008	£ / R 2008/12/12	16.10	Call	Currency Future	2,874.0000	2,796.0000	(2.714)	0	0	0
23/10/2008	£ / R 2008/12/12	14.90	Call	Currency Future	3,790.0000	3,689.0000	(2.665)	0	0	0
23/10/2008	£ / R 2008/12/12	17.95	Call	Currency Future	1,751.0000	1,714.0000	(2.113)	0	0	0
23/10/2008	£ / R 2008/12/12	14.90	Put	Currency Future	278.0000	323.0000	16.187	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	£ / R 2008/12/12	17.85	Put	Currency Future	1,240.0000	1,343.0000	8.306	0	0	0
23/10/2008	£ / R 2008/12/12	17.70	Call	Currency Future	1,881.0000	1,835.0000	(2.446)	0	0	0
23/10/2008	£ / R 2008/12/12	16.10	Put	Currency Future	562.0000	630.0000	12.100	0	0	0
23/10/2008	£ / R 2008/12/12	15.15	Put	Currency Future	326.0000	376.0000	15.337	0	0	0
23/10/2008	£ / R 2008/12/12	18.05	Call	Currency Future	1,704.0000	1,670.0000	(1.995)	0	0	0
23/10/2008	£ / R 2008/12/12	16.65	Put	Currency Future	740.0000	820.0000	10.811	0	0	0
23/10/2008	£ / R 2008/12/12	15.15	Call	Currency Future	3,588.0000	3,492.0000	(2.676)	0	0	0
23/10/2008	£ / R 2008/12/12	16.40	Call	Currency Future	2,667.0000	2,595.0000	(2.700)	0	0	0
23/10/2008	£ / R 2008/12/12	18.05	Put	Currency Future	1,342.0000	1,454.0000	8.346	0	0	0
23/10/2008	£ / R 2008/12/12	16.65	Call	Currency Future	2,502.0000	2,435.0000	(2.678)	0	0	0
23/10/2008	£ / R 2008/12/12	15.40	Put	Currency Future	380.0000	434.0000	14.211	0	0	0
23/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	3,017.0000	2,935.0000	(2.718)	0	0	0
23/10/2008	£ / R 2008/12/12	18.25	Call	Currency Future	1,616.0000	1,584.0000	(1.980)	0	0	0
23/10/2008	£ / R 2008/12/12	15.50	Put	Currency Future	403.0000	459.0000	13.896	0	0	0
23/10/2008	£ / R 2008/12/12	16.40	Put	Currency Future	655.0000	730.0000	11.450	0	0	0
23/10/2008	£ / R 2008/12/12	18.35	Put	Currency Future	1,511.0000	1,628.0000	7.743	0	0	0
23/10/2008	£ / R 2008/12/12	17.70	Put	Currency Future	1,169.0000	1,270.0000	8.640	0	0	0
23/10/2008	£ / R 2008/12/12	16.20	Put	Currency Future	592.0000	662.0000	11.824	0	0	0
23/10/2008	£ / R 2008/12/12	18.35	Call	Currency Future	1,573.0000	1,544.0000	(1.844)	0	0	0
23/10/2008	£ / R 2008/12/12	15.10	Call	Currency Future	3,628.0000	3,531.0000	(2.674)	0	0	0
23/10/2008	£ / R 2008/12/12	15.60	Call	Currency Future	3,239.0000	3,151.0000	(2.717)	0	0	0
23/10/2008	£ / R 2008/12/12	16.20	Call	Currency Future	2,804.0000	2,728.0000	(2.710)	0	0	0
23/10/2008	£ / R 2008/12/12	18.25	Put	Currency Future	1,453.0000	1,569.0000	7.983	0	0	0
23/10/2008	£ / R 2008/12/12	18.40	Call	Currency Future	1,552.0000	1,524.0000	(1.804)	0	0	0
23/10/2008	£ / R 2008/12/12	15.80	Call	Currency Future	3,090.0000	3,006.0000	(2.718)	0	0	0
23/10/2008	£ / R 2008/12/12	15.90	Put	Currency Future	505.0000	569.0000	12.673	0	0	0
23/10/2008	£ / R 2008/12/12	18.45	Put	Currency Future	1,569.0000	1,688.0000	7.584	0	0	0
23/10/2008	£ / R 2008/12/12	14.65	Call	Currency Future	3,998.0000	3,892.0000	(2.651)	0	0	0
23/10/2008	£ / R 2008/12/12	15.80	Put	Currency Future	478.0000	540.0000	12.971	0	0	0
23/10/2008	£ / R 2008/12/12	15.10	Put	Currency Future	316.0000	365.0000	15.506	0	0	0
23/10/2008	£ / R 2008/12/12	15.30	Call	Currency Future	3,470.0000	3,376.0000	(2.709)	0	0	0
23/10/2008	£ / R 2008/12/12	18.40	Put	Currency Future	1,540.0000	1,658.0000	7.662	0	0	0
23/10/2008	£ / R 2008/12/12	14.55	Call	Currency Future	4,082.0000	3,974.0000	(2.646)	0	0	0
23/10/2008	£ / R 2008/12/12	14.70	Call	Currency Future	3,956.0000	3,851.0000	(2.654)	0	0	0
23/10/2008	£ / R 2008/12/12	17.70	Call	Currency Future	1,881.0000	1,835.0000	(2.446)	0	0	0
23/10/2008	£ / R 2008/12/12	14.65	Put	Currency Future	236.0000	276.0000	16.949	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	£ / R 2008/12/12	15.30	Put	Currency Future	358.0000	410.0000	14.525	0	0	0
23/10/2008	£ / R 2008/12/12	17.70	Put	Currency Future	1,169.0000	1,270.0000	8.640	0	0	0
23/10/2008	£ / R 2008/12/12	15.60	Put	Currency Future	427.0000	485.0000	13.583	0	0	0
23/10/2008	£ / R 2008/12/12	14.70	Put	Currency Future	244.0000	285.0000	16.803	0	0	0
23/10/2008	£ / R 2008/12/12	15.05	Call	Currency Future	3,669.0000	3,570.0000	(2.698)	0	0	0
23/10/2008	£ / R 2008/12/12	15.50	Call	Currency Future	3,315.0000	3,225.0000	(2.715)	0	0	0
23/10/2008	£ / R 2008/12/12	15.10	Put	Currency Future	316.0000	365.0000	15.506	0	0	0
23/10/2008	£ / R 2008/12/12	15.10	Call	Currency Future	3,628.0000	3,531.0000	(2.674)	0	0	0
23/10/2008	£ / R 2008/12/12	14.55	Put	Currency Future	220.0000	258.0000	17.273	0	0	0
23/10/2008	£ / R 2008/12/12	15.05	Put	Currency Future	306.0000	354.0000	15.686	0	0	0
23/10/2008	£ / R 2008/12/12	15.65	Call	Currency Future	3,201.0000	3,115.0000	(2.687)	0	0	0
23/10/2008	£ / R 2008/12/12	15.65	Call	Currency Future	3,201.0000	3,115.0000	(2.687)	0	0	0
23/10/2008	£ / R 2008/12/12	16.30	Put	Currency Future	623.0000	696.0000	11.717	0	0	0
23/10/2008	£ / R 2008/12/12	15.65	Put	Currency Future	439.0000	499.0000	13.667	0	0	0
23/10/2008	£ / R 2008/12/12	15.35	Put	Currency Future	369.0000	422.0000	14.363	0	0	0
23/10/2008	£ / R 2008/12/12	15.75	Put	Currency Future	465.0000	526.0000	13.118	0	0	0
23/10/2008	£ / R 2008/12/12	17.30	Put	Currency Future	991.0000	1,084.0000	9.384	0	0	0
23/10/2008	£ / R 2008/12/12	15.45	Call	Currency Future	3,353.0000	3,263.0000	(2.684)	0	0	0
23/10/2008	£ / R 2008/12/12	15.75	Call	Currency Future	3,127.0000	3,042.0000	(2.718)	0	0	0
23/10/2008	£ / R 2008/12/12	15.85	Call	Currency Future	3,053.0000	2,970.0000	(2.719)	0	0	0
23/10/2008	£ / R 2008/12/12	16.30	Call	Currency Future	2,735.0000	2,661.0000	(2.706)	0	0	0
23/10/2008	£ / R 2008/12/12	17.75	Call	Currency Future	1,855.0000	1,810.0000	(2.426)	0	0	0
23/10/2008	£ / R 2008/12/12	15.45	Put	Currency Future	391.0000	447.0000	14.322	0	0	0
23/10/2008	£ / R 2008/12/12	18.15	Call	Currency Future	1,659.0000	1,627.0000	(1.929)	0	0	0
23/10/2008	£ / R 2008/12/12	15.65	Put	Currency Future	439.0000	499.0000	13.667	0	0	0
23/10/2008	£ / R 2008/12/12	17.30	Call	Currency Future	2,104.0000	2,050.0000	(2.567)	0	0	0
23/10/2008	£ / R 2008/12/12	17.40	Call	Currency Future	2,046.0000	1,995.0000	(2.493)	0	0	0
23/10/2008	£ / R 2008/12/12	17.85	Call	Currency Future	1,802.0000	1,759.0000	(2.386)	0	0	0
23/10/2008	£ / R 2008/12/12	15.55	Put	Currency Future	415.0000	472.0000	13.735	0	0	0
23/10/2008	£ / R 2008/12/12	16.05	Call	Currency Future	2,909.0000	2,830.0000	(2.716)	0	0	0
23/10/2008	£ / R 2008/12/12	17.20	Call	Currency Future	2,162.0000	2,106.0000	(2.590)	0	0	0
23/10/2008	£ / R 2008/12/12	15.55	Call	Currency Future	3,277.0000	3,188.0000	(2.716)	0	0	0
23/10/2008	£ / R 2008/12/12	18.15	Put	Currency Future	1,397.0000	1,511.0000	8.160	0	0	0
23/10/2008	£ / R 2008/12/12	16.05	Put	Currency Future	547.0000	615.0000	12.431	0	0	0
23/10/2008	£ / R 2008/12/12	15.35	Call	Currency Future	3,431.0000	3,338.0000	(2.711)	0	0	0
23/10/2008	£ / R 2008/12/12	16.25	Put	Currency Future	607.0000	679.0000	11.862	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	£ / R 2008/12/12	17.60	Put	Currency Future	1,123.0000	1,222.0000	8.816	0	0	0
23/10/2008	£ / R 2008/12/12	15.85	Put	Currency Future	491.0000	555.0000	13.035	0	0	0
23/10/2008	£ / R 2008/12/12	17.60	Call	Currency Future	1,935.0000	1,887.0000	(2.481)	0	0	0
23/10/2008	£ / R 2008/12/12	16.15	Call	Currency Future	2,839.0000	2,762.0000	(2.712)	0	0	0
23/10/2008	£ / R 2008/12/12	17.50	Put	Currency Future	1,078.0000	1,175.0000	8.998	0	0	0
23/10/2008	£ / R 2008/12/12	18.70	Call	Currency Future	0.0000	1,407.0000	100.000	0	0	0
23/10/2008	£ / R 2008/12/12	16.25	Call	Currency Future	2,769.0000	2,695.0000	(2.672)	0	0	0
23/10/2008	£ / R 2008/12/12	17.50	Call	Currency Future	1,990.0000	1,941.0000	(2.462)	0	0	0
23/10/2008	£ / R 2008/12/12	15.90	Put	Currency Future	505.0000	569.0000	12.673	0	0	0
23/10/2008	£ / R 2008/12/12	18.60	Put	Currency Future	0.0000	1,780.0000	100.000	0	0	0
23/10/2008	£ / R 2008/12/12	16.15	Put	Currency Future	576.0000	646.0000	12.153	0	0	0
23/10/2008	£ / R 2008/12/12	17.20	Put	Currency Future	950.0000	1,041.0000	9.579	0	0	0
23/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	3,017.0000	2,935.0000	(2.718)	0	0	0
23/10/2008	£ / R 2008/12/12	18.70	Put	Currency Future	0.0000	1,841.0000	100.000	0	0	0
23/10/2008	£ / R 2008/12/12	16.35	Call	Currency Future	2,701.0000	2,628.0000	(2.703)	0	0	0
23/10/2008	£ / R 2008/12/12	15.60	Put	Currency Future	427.0000	485.0000	13.583	0	0	0
23/10/2008	£ / R 2008/12/12	18.80	Put	Currency Future	0.0000	1,900.0000	100.000	0	0	0
23/10/2008	£ / R 2008/12/12	17.05	Put	Currency Future	889.0000	977.0000	9.899	0	0	0
23/10/2008	£ / R 2008/12/12	17.40	Put	Currency Future	1,034.0000	1,129.0000	9.188	0	0	0
23/10/2008	£ / R 2008/12/12	15.60	Call	Currency Future	3,239.0000	3,151.0000	(2.717)	0	0	0
23/10/2008	£ / R 2008/12/12	18.80	Call	Currency Future	0.0000	1,366.0000	100.000	0	0	0
23/10/2008	£ / R 2008/12/12	16.45	Call	Currency Future	2,633.0000	2,563.0000	(2.659)	0	0	0
23/10/2008	£ / R 2008/12/12	17.85	Call	Currency Future	0.0000	1,759.0000	100.000	0	0	0
23/10/2008	£ / R 2008/12/12	17.40	Call	Currency Future	2,046.0000	1,995.0000	(2.493)	0	0	0
23/10/2008	£ / R 2008/12/12	18.40	Put	Currency Future	0.0000	1,658.0000	100.000	0	0	0
23/10/2008	£ / R 2008/12/12	18.30	Put	Currency Future	0.0000	1,598.0000	100.000	0	0	0
23/10/2008	£ / R 2008/12/12	18.40	Call	Currency Future	0.0000	1,524.0000	100.000	0	0	0
23/10/2008	£ / R 2008/12/12	18.20	Call	Currency Future	0.0000	1,605.0000	100.000	0	0	0
23/10/2008	£ / R 2008/12/12	18.30	Call	Currency Future	0.0000	1,564.0000	100.000	0	0	0
23/10/2008	£ / R 2008/12/12	18.20	Put	Currency Future	0.0000	1,540.0000	100.000	0	0	0
23/10/2008	£ / R 2008/12/12	17.85	Put	Currency Future	0.0000	1,343.0000	100.000	0	0	0
23/10/2008	£ / R 2008/12/12	18.60	Call	Currency Future	0.0000	1,446.0000	100.000	0	0	0
23/10/2008	£ / R 2008/12/12	18.05	Put	Currency Future	0.0000	1,454.0000	100.000	0	0	0
23/10/2008	£ / R 2008/12/12	15.55	Put	Currency Future	415.0000	472.0000	13.735	0	0	0
23/10/2008	£ / R 2008/12/12	17.05	Call	Currency Future	2,251.0000	2,193.0000	(2.577)	0	0	0
23/10/2008	£ / R 2008/12/12	16.55	Put	Currency Future	705.0000	783.0000	11.064	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	£ / R 2008/12/12	16.55	Call	Currency Future	2,567.0000	2,498.0000	(2.688)	0	0	0
23/10/2008	£ / R 2008/12/12	18.05	Call	Currency Future	0.0000	1,670.0000	100.000	0	0	0
23/10/2008	£ / R 2008/12/12	16.45	Put	Currency Future	671.0000	747.0000	11.326	0	0	0
23/10/2008	£ / R 2008/12/12	16.75	Call	Currency Future	2,437.0000	2,373.0000	(2.626)	0	0	0
23/10/2008	£ / R 2008/12/12	17.40	Put	Currency Future	1,034.0000	1,129.0000	9.188	0	0	0
23/10/2008	£ / R 2008/12/12	16.75	Put	Currency Future	775.0000	857.0000	10.581	0	0	0
23/10/2008	£ / R 2008/12/12	17.60	Call	Currency Future	1,935.0000	1,887.0000	(2.481)	0	0	0
23/10/2008	£ / R 2008/12/12	16.85	Call	Currency Future	2,374.0000	2,312.0000	(2.612)	0	0	0
23/10/2008	£ / R 2008/12/12	17.75	Put	Currency Future	1,193.0000	1,294.0000	8.466	0	0	0
23/10/2008	£ / R 2008/12/12	16.95	Put	Currency Future	850.0000	936.0000	10.118	0	0	0
23/10/2008	£ / R 2008/12/12	17.90	Call	Currency Future	1,777.0000	1,736.0000	(2.307)	0	0	0
23/10/2008	£ / R 2008/12/12	18.65	Put	Currency Future	0.0000	1,812.0000	100.000	0	0	0
23/10/2008	£ / R 2008/12/12	16.95	Call	Currency Future	2,312.0000	2,252.0000	(2.595)	0	0	0
23/10/2008	£ / R 2008/12/12	18.35	Call	Currency Future	0.0000	1,544.0000	100.000	0	0	0
23/10/2008	£ / R 2008/12/12	16.85	Put	Currency Future	812.0000	896.0000	10.345	0	0	0
23/10/2008	£ / R 2008/12/12	18.55	Call	Currency Future	0.0000	1,465.0000	100.000	0	0	0
23/10/2008	£ / R 2008/12/12	16.35	Put	Currency Future	639.0000	712.0000	11.424	0	0	0
23/10/2008	£ / R 2008/12/12	14.35	Call	Currency Future	4,253.0000	4,142.0000	(2.610)	0	0	0
23/10/2008	£ / R 2008/12/12	18.35	Put	Currency Future	0.0000	1,628.0000	100.000	0	0	0
23/10/2008	£ / R 2008/12/12	15.55	Call	Currency Future	3,277.0000	3,188.0000	(2.716)	0	0	0
23/10/2008	£ / R 2008/12/12	18.65	Call	Currency Future	0.0000	1,427.0000	100.000	0	0	0
23/10/2008	£ / R 2008/12/12	16.40	Call	Currency Future	2,667.0000	2,595.0000	(2.700)	0	0	0
23/10/2008	£ / R 2008/12/12	18.55	Put	Currency Future	0.0000	1,749.0000	100.000	0	0	0
23/10/2008	£ / R 2008/12/12	17.60	Put	Currency Future	1,123.0000	1,222.0000	8.816	0	0	0
23/10/2008	£ / R 2008/12/12	17.90	Put	Currency Future	1,265.0000	1,371.0000	8.379	0	0	0
23/10/2008	£ / R 2008/12/12	18.10	Put	Currency Future	1,369.0000	1,482.0000	8.254	0	0	0
23/10/2008	£ / R 2008/12/12	18.10	Call	Currency Future	1,682.0000	1,648.0000	(2.021)	0	0	0
23/10/2008	£ / R 2008/12/12	18.30	Put	Currency Future	1,482.0000	1,598.0000	7.827	0	0	0
23/10/2008	£ / R 2008/12/12	18.30	Call	Currency Future	1,594.0000	1,564.0000	(1.882)	0	0	0
23/10/2008	£ / R 2008/12/12	18.50	Call	Currency Future	1,511.0000	1,484.0000	(1.787)	0	0	0
23/10/2008	£ / R 2008/12/12	15.05	Call	Currency Future	3,669.0000	3,570.0000	(2.698)	0	0	0
23/10/2008	£ / R 2008/12/12	14.45	Put	Currency Future	205.0000	242.0000	18.049	0	0	0
23/10/2008	£ / R 2008/12/12	18.50	Put	Currency Future	1,599.0000	1,719.0000	7.505	0	0	0
23/10/2008	£ / R 2008/12/12	14.45	Call	Currency Future	4,167.0000	4,058.0000	(2.616)	0	0	0
23/10/2008	£ / R 2008/12/12	18.20	Put	Currency Future	1,425.0000	1,540.0000	8.070	0	0	0
23/10/2008	£ / R 2008/12/12	14.35	Put	Currency Future	191.0000	226.0000	18.325	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	£ / R	2008/12/12	18.20	Call	Currency Future	1,637.0000	1,605.0000	(1.955)	0	0	0
23/10/2008	£ / R	2008/12/12	14.55	Call	Currency Future	4,082.0000	3,974.0000	(2.646)	0	0	0
23/10/2008	£ / R	2008/12/12	18.00	Put	Currency Future	1,314.0000	1,426.0000	8.524	0	0	0
23/10/2008	£ / R	2008/12/12	14.55	Put	Currency Future	220.0000	258.0000	17.273	0	0	0
23/10/2008	£ / R	2008/12/12	17.80	Call	Currency Future	1,829.0000	1,784.0000	(2.460)	0	0	0
23/10/2008	£ / R	2008/12/12	14.65	Call	Currency Future	3,998.0000	3,892.0000	(2.651)	0	0	0
23/10/2008	£ / R	2008/12/12	17.80	Put	Currency Future	1,216.0000	1,319.0000	8.470	0	0	0
23/10/2008	£ / R	2008/12/12	14.85	Put	Currency Future	269.0000	313.0000	16.357	0	0	0
23/10/2008	£ / R	2008/12/12	17.90	Call	Currency Future	1,777.0000	1,736.0000	(2.307)	0	0	0
23/10/2008	£ / R	2008/12/12	14.85	Call	Currency Future	3,831.0000	3,729.0000	(2.662)	0	0	0
23/10/2008	£ / R	2008/12/12	17.90	Put	Currency Future	1,265.0000	1,371.0000	8.379	0	0	0
23/10/2008	£ / R	2008/12/12	14.65	Put	Currency Future	236.0000	276.0000	16.949	0	0	0
23/10/2008	£ / R	2008/12/12	18.00	Call	Currency Future	1,726.0000	1,692.0000	(1.970)	0	0	0
23/10/2008	£ / R	2008/12/12	15.05	Put	Currency Future	306.0000	354.0000	15.686	0	0	0
23/10/2008	£ / R	2008/12/12	16.60	Put	Currency Future	722.0000	801.0000	10.942	0	0	0
23/10/2008	£ / R	2008/12/12	16.60	Call	Currency Future	2,534.0000	2,467.0000	(2.644)	0	0	0
23/10/2008	£ / R	2008/12/12	16.40	Put	Currency Future	655.0000	730.0000	11.450	0	0	0
23/10/2008	£ / R	2009/03/16			Currency Future	18.8229	18.6594	(0.869)	19.5000	19.1000	16,815
23/10/2008	£ / R	2009/03/16	16.20	Put	Currency Future	730.0000	805.0000	10.274	0	0	0
23/10/2008	£ / R	2009/03/16	15.40	Put	Currency Future	504.0000	564.0000	11.905	0	0	0
23/10/2008	£ / R	2009/03/16	15.75	Put	Currency Future	596.0000	663.0000	11.242	0	0	0
23/10/2008	£ / R	2009/03/16	16.30	Put	Currency Future	762.0000	839.0000	10.105	0	0	0
23/10/2008	£ / R	2009/03/16	14.65	Call	Currency Future	4,513.0000	4,397.0000	(2.570)	0	0	0
23/10/2008	£ / R	2009/03/16	16.30	Call	Currency Future	3,285.0000	3,198.0000	(2.648)	0	0	0
23/10/2008	£ / R	2009/03/16	15.45	Call	Currency Future	3,889.0000	3,787.0000	(2.623)	0	0	0
23/10/2008	£ / R	2009/03/16	15.75	Call	Currency Future	3,669.0000	3,572.0000	(2.644)	0	0	0
23/10/2008	£ / R	2009/03/16	16.30	Call	Currency Future	3,285.0000	3,198.0000	(2.648)	0	0	0
23/10/2008	£ / R	2009/03/16	16.30	Put	Currency Future	762.0000	839.0000	10.105	0	0	0
23/10/2008	£ / R	2009/03/16	15.35	Call	Currency Future	3,965.0000	3,860.0000	(2.648)	0	0	0
23/10/2008	£ / R	2009/03/16	15.65	Put	Currency Future	569.0000	634.0000	11.424	0	0	0
23/10/2008	£ / R	2009/03/16	16.50	Put	Currency Future	829.0000	909.0000	9.650	0	0	0
23/10/2008	£ / R	2009/03/16	15.05	Call	Currency Future	4,195.0000	4,085.0000	(2.622)	0	0	0
23/10/2008	£ / R	2009/03/16	16.20	Call	Currency Future	3,353.0000	3,264.0000	(2.654)	0	0	0
23/10/2008	£ / R	2009/03/16	15.45	Put	Currency Future	516.0000	578.0000	12.016	0	0	0
23/10/2008	£ / R	2009/03/16	15.65	Call	Currency Future	3,742.0000	3,643.0000	(2.646)	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
23/10/2008	£ / R 2009/03/16	16.10	Call	Currency Future	3,421.0000	3,331.0000	(2.631)	0	0	0
23/10/2008	£ / R 2009/03/16	15.05	Put	Currency Future	422.0000	476.0000	12.796	0	0	0
23/10/2008	£ / R 2009/03/16	15.20	Call	Currency Future	4,079.0000	3,972.0000	(2.623)	0	0	0
23/10/2008	£ / R 2009/03/16	15.55	Put	Currency Future	542.0000	605.0000	11.624	0	0	0
23/10/2008	£ / R 2009/03/16	16.60	Call	Currency Future	3,086.0000	3,005.0000	(2.625)	0	0	0
23/10/2008	£ / R 2009/03/16	16.50	Call	Currency Future	3,152.0000	3,069.0000	(2.633)	0	0	0
23/10/2008	£ / R 2009/03/16	15.85	Call	Currency Future	3,597.0000	3,502.0000	(2.641)	0	0	0
23/10/2008	£ / R 2009/03/16	16.10	Put	Currency Future	698.0000	772.0000	10.602	0	0	0
23/10/2008	£ / R 2009/03/16	14.65	Put	Currency Future	340.0000	387.0000	13.824	0	0	0
23/10/2008	£ / R 2009/03/16	15.50	Put	Currency Future	529.0000	591.0000	11.720	0	0	0
23/10/2008	£ / R 2009/03/16	15.35	Put	Currency Future	492.0000	551.0000	11.992	0	0	0
23/10/2008	£ / R 2009/03/16	16.60	Put	Currency Future	863.0000	946.0000	9.618	0	0	0
23/10/2008	£ / R 2009/03/16	15.50	Call	Currency Future	3,852.0000	3,751.0000	(2.622)	0	0	0
23/10/2008	£ / R 2009/03/16	15.40	Call	Currency Future	3,927.0000	3,824.0000	(2.623)	0	0	0
23/10/2008	£ / R 2009/03/16	15.55	Call	Currency Future	3,815.0000	3,715.0000	(2.621)	0	0	0
23/10/2008	£ / R 2009/03/16	18.20	Call	Currency Future	2,165.0000	2,112.0000	(2.448)	0	0	0
23/10/2008	£ / R 2009/03/16	15.25	Put	Currency Future	468.0000	525.0000	12.179	0	0	0
23/10/2008	£ / R 2009/03/16	15.85	Put	Currency Future	624.0000	693.0000	11.058	0	0	0
23/10/2008	£ / R 2009/03/16	16.80	Put	Currency Future	936.0000	1,022.0000	9.188	0	0	0
23/10/2008	£ / R 2009/03/16	18.10	Put	Currency Future	1,493.0000	1,602.0000	7.301	0	0	0
23/10/2008	£ / R 2009/03/16	15.80	Put	Currency Future	610.0000	678.0000	11.148	0	0	0
23/10/2008	£ / R 2009/03/16	15.35	Put	Currency Future	492.0000	551.0000	11.992	0	0	0
23/10/2008	£ / R 2009/03/16	18.10	Call	Currency Future	2,216.0000	2,162.0000	(2.437)	0	0	0
23/10/2008	£ / R 2009/03/16	15.60	Call	Currency Future	3,778.0000	3,679.0000	(2.620)	0	0	0
23/10/2008	£ / R 2009/03/16	18.20	Put	Currency Future	1,542.0000	1,653.0000	7.198	0	0	0
23/10/2008	£ / R 2009/03/16	16.20	Call	Currency Future	3,353.0000	3,264.0000	(2.654)	0	0	0
23/10/2008	£ / R 2009/03/16	15.20	Put	Currency Future	456.0000	513.0000	12.500	0	0	0
23/10/2008	£ / R 2009/03/16	16.00	Put	Currency Future	668.0000	739.0000	10.629	0	0	0
23/10/2008	£ / R 2009/03/16	18.30	Call	Currency Future	2,115.0000	2,067.0000	(2.270)	0	0	0
23/10/2008	£ / R 2009/03/16	18.45	Call	Currency Future	2,042.0000	2,005.0000	(1.812)	0	0	0
23/10/2008	£ / R 2009/03/16	15.40	Call	Currency Future	3,927.0000	3,824.0000	(2.623)	0	0	0
23/10/2008	£ / R 2009/03/16	18.30	Put	Currency Future	1,592.0000	1,707.0000	7.224	0	0	0
23/10/2008	£ / R 2009/03/16	18.45	Put	Currency Future	1,669.0000	1,795.0000	7.549	0	0	0
23/10/2008	£ / R 2009/03/16	18.60	Call	Currency Future	1,980.0000	1,945.0000	(1.768)	0	0	0
23/10/2008	£ / R 2009/03/16	14.95	Call	Currency Future	4,273.0000	4,162.0000	(2.598)	0	0	0
23/10/2008	£ / R 2009/03/16	16.95	Put	Currency Future	992.0000	1,081.0000	8.972	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	£ / R 2009/03/16	15.00	Put	Currency Future	411.0000	464.0000	12.895	0	0	0
23/10/2008	£ / R 2009/03/16	16.40	Put	Currency Future	795.0000	874.0000	9.937	0	0	0
23/10/2008	£ / R 2009/03/16	16.40	Call	Currency Future	3,218.0000	3,133.0000	(2.641)	0	0	0
23/10/2008	£ / R 2009/03/16	16.00	Call	Currency Future	3,491.0000	3,399.0000	(2.635)	0	0	0
23/10/2008	£ / R 2009/03/16	18.40	Put	Currency Future	1,643.0000	1,766.0000	7.486	0	0	0
23/10/2008	£ / R 2009/03/16	14.95	Put	Currency Future	400.0000	453.0000	13.250	0	0	0
23/10/2008	£ / R 2009/03/16	16.95	Call	Currency Future	2,865.0000	2,791.0000	(2.583)	0	0	0
23/10/2008	£ / R 2009/03/16	16.00	Call	Currency Future	3,491.0000	3,399.0000	(2.635)	0	0	0
23/10/2008	£ / R 2009/03/16	16.80	Call	Currency Future	2,959.0000	2,881.0000	(2.636)	0	0	0
23/10/2008	£ / R 2009/03/16	18.40	Call	Currency Future	2,066.0000	2,025.0000	(1.985)	0	0	0
23/10/2008	£ / R 2009/03/16	15.25	Call	Currency Future	4,041.0000	3,935.0000	(2.623)	0	0	0
23/10/2008	£ / R 2009/03/16	15.00	Call	Currency Future	4,234.0000	4,124.0000	(2.598)	0	0	0
23/10/2008	£ / R 2009/03/16	14.85	Put	Currency Future	380.0000	430.0000	13.158	0	0	0
23/10/2008	£ / R 2009/03/16	15.35	Call	Currency Future	3,965.0000	3,860.0000	(2.648)	0	0	0
23/10/2008	£ / R 2009/03/16	18.60	Put	Currency Future	1,757.0000	1,885.0000	7.285	0	0	0
23/10/2008	£ / R 2009/03/16	19.15	Put	Currency Future	0.0000	2,227.0000	100.000	0	0	0
23/10/2008	£ / R 2009/03/16	16.20	Put	Currency Future	730.0000	805.0000	10.274	0	0	0
23/10/2008	£ / R 2009/03/16	19.25	Put	Currency Future	0.0000	2,286.0000	100.000	0	0	0
23/10/2008	£ / R 2009/03/16	16.60	Put	Currency Future	863.0000	946.0000	9.618	0	0	0
23/10/2008	£ / R 2009/03/16	15.60	Put	Currency Future	555.0000	619.0000	11.532	0	0	0
23/10/2008	£ / R 2009/03/16	14.85	Call	Currency Future	4,353.0000	4,240.0000	(2.596)	0	0	0
23/10/2008	£ / R 2009/03/16	15.40	Put	Currency Future	504.0000	564.0000	11.905	0	0	0
23/10/2008	£ / R 2009/03/16	15.80	Call	Currency Future	3,633.0000	3,537.0000	(2.642)	0	0	0
23/10/2008	£ / R 2009/03/16	18.55	Put	Currency Future	0.0000	1,855.0000	100.000	0	0	0
23/10/2008	£ / R 2009/03/16	15.15	Put	Currency Future	444.0000	500.0000	12.613	0	0	0
23/10/2008	£ / R 2009/03/16	18.95	Call	Currency Future	0.0000	1,813.0000	100.000	0	0	0
23/10/2008	£ / R 2009/03/16	16.00	Put	Currency Future	668.0000	739.0000	10.629	0	0	0
23/10/2008	£ / R 2009/03/16	15.05	Put	Currency Future	422.0000	476.0000	12.796	0	0	0
23/10/2008	£ / R 2009/03/16	15.70	Call	Currency Future	3,705.0000	3,607.0000	(2.645)	0	0	0
23/10/2008	£ / R 2009/03/16	18.55	Call	Currency Future	0.0000	1,965.0000	100.000	0	0	0
23/10/2008	£ / R 2009/03/16	14.90	Call	Currency Future	4,313.0000	4,201.0000	(2.597)	0	0	0
23/10/2008	£ / R 2009/03/16	19.05	Put	Currency Future	0.0000	2,168.0000	100.000	0	0	0
23/10/2008	£ / R 2009/03/16	16.10	Put	Currency Future	698.0000	772.0000	10.602	0	0	0
23/10/2008	£ / R 2009/03/16	14.80	Put	Currency Future	369.0000	419.0000	13.550	0	0	0
23/10/2008	£ / R 2009/03/16	18.95	Put	Currency Future	0.0000	2,103.0000	100.000	0	0	0
23/10/2008	£ / R 2009/03/16	15.65	Call	Currency Future	3,742.0000	3,643.0000	(2.646)	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
23/10/2008	£ / R 2009/03/16	15.15	Call	Currency Future	4,117.0000	4,010.0000	(2.599)	0	0	0
23/10/2008	£ / R 2009/03/16	14.90	Put	Currency Future	390.0000	441.0000	13.077	0	0	0
23/10/2008	£ / R 2009/03/16	19.05	Call	Currency Future	0.0000	1,777.0000	100.000	0	0	0
23/10/2008	£ / R 2009/03/16	16.60	Call	Currency Future	3,086.0000	3,005.0000	(2.625)	0	0	0
23/10/2008	£ / R 2009/03/16	15.30	Put	Currency Future	480.0000	538.0000	12.083	0	0	0
23/10/2008	£ / R 2009/03/16	15.65	Put	Currency Future	569.0000	634.0000	11.424	0	0	0
23/10/2008	£ / R 2009/03/16	15.30	Call	Currency Future	4,002.0000	3,897.0000	(2.624)	0	0	0
23/10/2008	£ / R 2009/03/16	16.40	Put	Currency Future	795.0000	874.0000	9.937	0	0	0
23/10/2008	£ / R 2009/03/16	15.70	Put	Currency Future	582.0000	648.0000	11.340	0	0	0
23/10/2008	£ / R 2009/03/16	16.40	Call	Currency Future	3,218.0000	3,133.0000	(2.641)	0	0	0
23/10/2008	£ / R 2009/03/16	15.15	Call	Currency Future	4,117.0000	4,010.0000	(2.599)	0	0	0
23/10/2008	£ / R 2009/03/16	15.80	Call	Currency Future	3,633.0000	3,537.0000	(2.642)	0	0	0
23/10/2008	£ / R 2009/03/16	14.80	Call	Currency Future	4,392.0000	4,279.0000	(2.573)	0	0	0
23/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	639.0000	708.0000	10.798	0	0	0
23/10/2008	£ / R 2009/03/16	18.70	Call	Currency Future	1,939.0000	1,906.0000	(1.702)	0	0	0
23/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	3,561.0000	3,468.0000	(2.612)	0	0	0
23/10/2008	£ / R 2009/03/16	18.70	Put	Currency Future	1,816.0000	1,947.0000	7.214	0	0	0
23/10/2008	£ / R 2009/03/16	16.10	Call	Currency Future	3,421.0000	3,331.0000	(2.631)	0	0	0
23/10/2008	£ / R 2009/03/16	15.15	Put	Currency Future	444.0000	500.0000	12.613	0	0	0
23/10/2008	£ / R 2009/03/16	15.80	Put	Currency Future	610.0000	678.0000	11.148	0	0	0
23/10/2008	£ / R 2009/03/16	18.90	Call	Currency Future	1,861.0000	1,831.0000	(1.612)	0	0	0
23/10/2008	£ / R 2009/03/16	17.55	Put	Currency Future	1,239.0000	1,338.0000	7.990	0	0	0
23/10/2008	£ / R 2009/03/16	17.95	Call	Currency Future	2,294.0000	2,237.0000	(2.485)	0	0	0
23/10/2008	£ / R 2009/03/16	17.75	Call	Currency Future	2,401.0000	2,341.0000	(2.499)	0	0	0
23/10/2008	£ / R 2009/03/16	17.75	Put	Currency Future	1,328.0000	1,431.0000	7.756	0	0	0
23/10/2008	£ / R 2009/03/16	17.95	Put	Currency Future	1,421.0000	1,528.0000	7.530	0	0	0
23/10/2008	£ / R 2009/03/16	17.85	Call	Currency Future	2,347.0000	2,288.0000	(2.514)	0	0	0
23/10/2008	£ / R 2009/03/16	14.75	Put	Currency Future	360.0000	408.0000	13.333	0	0	0
23/10/2008	£ / R 2009/03/16	17.85	Put	Currency Future	1,374.0000	1,479.0000	7.642	0	0	0
23/10/2008	£ / R 2009/03/16	15.05	Call	Currency Future	4,195.0000	4,085.0000	(2.622)	0	0	0
23/10/2008	£ / R 2009/03/16	18.35	Put	Currency Future	1,618.0000	1,737.0000	7.355	0	0	0
23/10/2008	£ / R 2009/03/16	18.50	Put	Currency Future	1,698.0000	1,825.0000	7.479	0	0	0
23/10/2008	£ / R 2009/03/16	19.15	Call	Currency Future	0.0000	1,736.0000	100.000	0	0	0
23/10/2008	£ / R 2009/03/16	17.65	Put	Currency Future	1,283.0000	1,384.0000	7.872	0	0	0
23/10/2008	£ / R 2009/03/16	16.70	Call	Currency Future	3,022.0000	2,943.0000	(2.614)	0	0	0
23/10/2008	£ / R 2009/03/16	18.50	Call	Currency Future	2,021.0000	1,985.0000	(1.781)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	£ / R 2009/03/16	17.65	Call	Currency Future	2,456.0000	2,394.0000	(2.524)	0	0	0
23/10/2008	£ / R 2009/03/16	16.70	Put	Currency Future	899.0000	983.0000	9.344	0	0	0
23/10/2008	£ / R 2009/03/16	18.05	Call	Currency Future	2,242.0000	2,186.0000	(2.498)	0	0	0
23/10/2008	£ / R 2009/03/16	18.90	Put	Currency Future	1,939.0000	2,072.0000	6.859	0	0	0
23/10/2008	£ / R 2009/03/16	17.55	Call	Currency Future	2,512.0000	2,448.0000	(2.548)	0	0	0
23/10/2008	£ / R 2009/03/16	18.65	Call	Currency Future	1,959.0000	1,925.0000	(1.736)	0	0	0
23/10/2008	£ / R 2009/03/16	18.05	Put	Currency Future	1,469.0000	1,577.0000	7.352	0	0	0
23/10/2008	£ / R 2009/03/16	19.05	Put	Currency Future	0.0000	2,168.0000	100.000	0	0	0
23/10/2008	£ / R 2009/03/16	19.25	Call	Currency Future	0.0000	1,695.0000	100.000	0	0	0
23/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	639.0000	708.0000	10.798	0	0	0
23/10/2008	£ / R 2009/03/16	18.95	Put	Currency Future	0.0000	2,103.0000	100.000	0	0	0
23/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	3,561.0000	3,468.0000	(2.612)	0	0	0
23/10/2008	£ / R 2009/03/16	17.15	Call	Currency Future	2,744.0000	2,673.0000	(2.587)	0	0	0
23/10/2008	£ / R 2009/03/16	17.05	Put	Currency Future	1,031.0000	1,122.0000	8.826	0	0	0
23/10/2008	£ / R 2009/03/16	17.05	Call	Currency Future	2,804.0000	2,731.0000	(2.603)	0	0	0
23/10/2008	£ / R 2009/03/16	19.05	Call	Currency Future	0.0000	1,777.0000	100.000	0	0	0
23/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	639.0000	708.0000	10.798	0	0	0
23/10/2008	£ / R 2009/03/16	17.15	Put	Currency Future	1,071.0000	1,163.0000	8.590	0	0	0
23/10/2008	£ / R 2009/03/16	17.25	Put	Currency Future	1,111.0000	1,206.0000	8.551	0	0	0
23/10/2008	£ / R 2009/03/16	17.25	Call	Currency Future	2,684.0000	2,615.0000	(2.571)	0	0	0
23/10/2008	£ / R 2009/03/16	17.35	Put	Currency Future	1,153.0000	1,249.0000	8.326	0	0	0
23/10/2008	£ / R 2009/03/16	17.35	Call	Currency Future	2,626.0000	2,559.0000	(2.551)	0	0	0
23/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	3,561.0000	3,468.0000	(2.612)	0	0	0
23/10/2008	£ / R 2009/03/16	18.65	Put	Currency Future	0.0000	1,916.0000	100.000	0	0	0
23/10/2008	£ / R 2009/03/16	18.85	Call	Currency Future	0.0000	1,850.0000	100.000	0	0	0
23/10/2008	£ / R 2009/03/16	18.85	Put	Currency Future	0.0000	2,040.0000	100.000	0	0	0
23/10/2008	£ / R 2009/03/16	18.95	Call	Currency Future	0.0000	1,813.0000	100.000	0	0	0
23/10/2008	£ / R 2009/03/16	18.45	Put	Currency Future	0.0000	1,795.0000	100.000	0	0	0
23/10/2008	£ / R 2009/03/16	18.45	Call	Currency Future	0.0000	2,005.0000	100.000	0	0	0
23/10/2008	£ / R 2009/03/16	18.65	Call	Currency Future	0.0000	1,925.0000	100.000	0	0	0
23/10/2008	£ / R 2009/03/16	17.85	Call	Currency Future	2,347.0000	2,288.0000	(2.514)	0	0	0
23/10/2008	£ / R 2009/03/16	17.85	Put	Currency Future	1,374.0000	1,479.0000	7.642	0	0	0
23/10/2008	£ / R 2009/03/16	15.30	Put	Currency Future	480.0000	538.0000	12.083	0	0	0
23/10/2008	£ / R 2009/03/16	18.15	Call	Currency Future	2,191.0000	2,137.0000	(2.465)	0	0	0
23/10/2008	£ / R 2009/03/16	18.15	Put	Currency Future	1,518.0000	1,627.0000	7.181	0	0	0
23/10/2008	£ / R 2009/03/16	14.80	Call	Currency Future	4,392.0000	4,279.0000	(2.573)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	£ / R 2009/03/16	18.35	Call	Currency Future	2,091.0000	2,046.0000	(2.152)	0	0	0
23/10/2008	£ / R 2009/03/16	14.70	Put	Currency Future	350.0000	398.0000	13.714	0	0	0
23/10/2008	£ / R 2009/03/16	14.70	Call	Currency Future	4,473.0000	4,357.0000	(2.593)	0	0	0
23/10/2008	£ / R 2009/03/16	18.55	Put	Currency Future	1,727.0000	1,855.0000	7.412	0	0	0
23/10/2008	£ / R 2009/03/16	17.65	Call	Currency Future	2,456.0000	2,394.0000	(2.524)	0	0	0
23/10/2008	£ / R 2009/03/16	14.80	Put	Currency Future	369.0000	419.0000	13.550	0	0	0
23/10/2008	£ / R 2009/03/16	18.55	Call	Currency Future	2,000.0000	1,965.0000	(1.750)	0	0	0
23/10/2008	£ / R 2009/03/16	17.65	Put	Currency Future	1,283.0000	1,384.0000	7.872	0	0	0
23/10/2008	£ / R 2009/03/16	14.90	Call	Currency Future	4,313.0000	4,201.0000	(2.597)	0	0	0
23/10/2008	£ / R 2009/03/16	14.90	Put	Currency Future	390.0000	441.0000	13.077	0	0	0
23/10/2008	£ / R 2009/03/16	18.35	Call	Currency Future	2,091.0000	2,046.0000	(2.152)	0	0	0
23/10/2008	£ / R 2009/03/16	15.30	Call	Currency Future	4,002.0000	3,897.0000	(2.624)	0	0	0
23/10/2008	£ / R 2009/03/16	18.35	Put	Currency Future	1,618.0000	1,737.0000	7.355	0	0	0
23/10/2008	£ / R 2009/03/16	15.10	Put	Currency Future	433.0000	488.0000	12.702	0	0	0
23/10/2008	£ / R 2009/03/16	14.75	Call	Currency Future	4,432.0000	4,318.0000	(2.572)	0	0	0
23/10/2008	£ / R 2009/03/16	15.10	Call	Currency Future	4,156.0000	4,047.0000	(2.623)	0	0	0
23/10/2008	£ / R 2009/03/16	18.25	Put	Currency Future	1,567.0000	1,679.0000	7.147	0	0	0
23/10/2008	£ / R 2009/03/16	14.60	Put	Currency Future	331.0000	377.0000	13.897	0	0	0
23/10/2008	£ / R 2009/03/16	14.60	Call	Currency Future	4,554.0000	4,436.0000	(2.591)	0	0	0
23/10/2008	£ / R 2009/03/16	16.75	Put	Currency Future	917.0000	1,003.0000	9.378	0	0	0
23/10/2008	£ / R 2009/03/16	18.15	Call	Currency Future	2,191.0000	2,137.0000	(2.465)	0	0	0
23/10/2008	£ / R 2009/03/16	16.85	Call	Currency Future	2,927.0000	2,851.0000	(2.597)	0	0	0
23/10/2008	£ / R 2009/03/16	16.85	Put	Currency Future	954.0000	1,041.0000	9.119	0	0	0
23/10/2008	£ / R 2009/03/16	18.65	Put	Currency Future	1,786.0000	1,916.0000	7.279	0	0	0
23/10/2008	£ / R 2009/03/16	18.75	Call	Currency Future	1,920.0000	1,887.0000	(1.719)	0	0	0
23/10/2008	£ / R 2009/03/16	16.65	Call	Currency Future	3,054.0000	2,974.0000	(2.620)	0	0	0
23/10/2008	£ / R 2009/03/16	18.25	Call	Currency Future	2,140.0000	2,088.0000	(2.430)	0	0	0
23/10/2008	£ / R 2009/03/16	16.55	Put	Currency Future	846.0000	928.0000	9.693	0	0	0
23/10/2008	£ / R 2009/03/16	18.85	Call	Currency Future	1,881.0000	1,850.0000	(1.648)	0	0	0
23/10/2008	£ / R 2009/03/16	16.55	Call	Currency Future	3,119.0000	3,037.0000	(2.629)	0	0	0
23/10/2008	£ / R 2009/03/16	16.75	Call	Currency Future	2,990.0000	2,912.0000	(2.609)	0	0	0
23/10/2008	£ / R 2009/03/16	16.05	Put	Currency Future	683.0000	755.0000	10.542	0	0	0
23/10/2008	£ / R 2009/03/16	16.05	Call	Currency Future	3,456.0000	3,365.0000	(2.633)	0	0	0
23/10/2008	£ / R 2009/03/16	16.15	Call	Currency Future	3,387.0000	3,298.0000	(2.628)	0	0	0
23/10/2008	£ / R 2009/03/16	18.75	Put	Currency Future	1,847.0000	1,978.0000	7.093	0	0	0
23/10/2008	£ / R 2009/03/16	16.15	Put	Currency Future	714.0000	788.0000	10.364	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	£ / R 2009/03/16	16.25	Put	Currency Future	746.0000	822.0000	10.188	0	0	0
23/10/2008	£ / R 2009/03/16	18.85	Put	Currency Future	1,908.0000	2,040.0000	6.918	0	0	0
23/10/2008	£ / R 2009/03/16	16.45	Put	Currency Future	812.0000	891.0000	9.729	0	0	0
23/10/2008	£ / R 2009/03/16	18.15	Put	Currency Future	1,518.0000	1,627.0000	7.181	0	0	0
23/10/2008	£ / R 2009/03/16	16.45	Call	Currency Future	3,185.0000	3,101.0000	(2.637)	0	0	0
23/10/2008	£ / R 2009/03/16	16.35	Put	Currency Future	778.0000	856.0000	10.026	0	0	0
23/10/2008	£ / R 2009/03/16	16.35	Call	Currency Future	3,251.0000	3,165.0000	(2.645)	0	0	0
23/10/2008	£ / R 2009/03/16	16.25	Call	Currency Future	3,319.0000	3,231.0000	(2.651)	0	0	0
23/10/2008	£ / R 2009/03/16	16.65	Put	Currency Future	881.0000	965.0000	9.535	0	0	0
23/10/2008	£ / R 2009/03/16	18.80	Call	Currency Future	1,900.0000	1,868.0000	(1.684)	0	0	0
23/10/2008	£ / R 2009/03/16	18.80	Put	Currency Future	1,877.0000	2,009.0000	7.032	0	0	0
23/10/2008	£ / R 2009/06/12			Currency Future	19.1651	19.0003	(0.860)	0.0000	0.0000	8
23/10/2008	£ / R 2009/06/12	16.45	Call	Currency Future	3,624.0000	3,538.0000	(2.373)	0	0	0
23/10/2008	£ / R 2009/06/12	15.70	Call	Currency Future	4,139.0000	4,041.0000	(2.368)	0	0	0
23/10/2008	£ / R 2009/06/12	19.10	Put	Currency Future	2,119.0000	2,248.0000	6.088	0	0	0
23/10/2008	£ / R 2009/06/12	19.10	Call	Currency Future	2,184.0000	2,149.0000	(1.603)	0	0	0
23/10/2008	£ / R 2009/06/12	17.00	Call	Currency Future	3,274.0000	3,197.0000	(2.352)	0	0	0
23/10/2008	£ / R 2009/06/12	19.20	Put	Currency Future	2,181.0000	2,312.0000	6.006	0	0	0
23/10/2008	£ / R 2009/06/12	15.90	Put	Currency Future	733.0000	802.0000	9.413	0	0	0
23/10/2008	£ / R 2009/06/12	15.60	Put	Currency Future	646.0000	711.0000	10.062	0	0	0
23/10/2008	£ / R 2009/06/12	19.20	Call	Currency Future	2,147.0000	2,112.0000	(1.630)	0	0	0
23/10/2008	£ / R 2009/06/12	15.60	Call	Currency Future	4,211.0000	4,111.0000	(2.375)	0	0	0
23/10/2008	£ / R 2009/06/12	19.00	Put	Currency Future	2,057.0000	2,185.0000	6.223	0	0	0
23/10/2008	£ / R 2009/06/12	15.90	Call	Currency Future	3,998.0000	3,902.0000	(2.401)	0	0	0
23/10/2008	£ / R 2009/06/12	15.25	Call	Currency Future	4,470.0000	4,364.0000	(2.371)	0	0	0
23/10/2008	£ / R 2009/06/12	15.70	Put	Currency Future	674.0000	741.0000	9.941	0	0	0
23/10/2008	£ / R 2009/06/12	18.40	Call	Currency Future	2,494.0000	2,438.0000	(2.245)	0	0	0
23/10/2008	£ / R 2009/06/12	16.75	Put	Currency Future	1,015.0000	1,099.0000	8.276	0	0	0
23/10/2008	£ / R 2009/06/12	18.90	Put	Currency Future	1,997.0000	2,123.0000	6.309	0	0	0
23/10/2008	£ / R 2009/06/12	15.80	Put	Currency Future	703.0000	771.0000	9.673	0	0	0
23/10/2008	£ / R 2009/06/12	15.60	Put	Currency Future	646.0000	711.0000	10.062	0	0	0
23/10/2008	£ / R 2009/06/12	17.10	Call	Currency Future	3,213.0000	3,138.0000	(2.334)	0	0	0
23/10/2008	£ / R 2009/06/12	16.45	Put	Currency Future	909.0000	988.0000	8.691	0	0	0
23/10/2008	£ / R 2009/06/12	15.25	Put	Currency Future	555.0000	613.0000	10.450	0	0	0
23/10/2008	£ / R 2009/06/12	16.30	Put	Currency Future	858.0000	935.0000	8.974	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	£ / R 2009/06/12	15.80	Put	Currency Future	703.0000	771.0000	9.673	0	0	0
23/10/2008	£ / R 2009/06/12	16.75	Call	Currency Future	3,430.0000	3,349.0000	(2.362)	0	0	0
23/10/2008	£ / R 2009/06/12	15.75	Call	Currency Future	4,104.0000	4,006.0000	(2.388)	0	0	0
23/10/2008	£ / R 2009/06/12	14.85	Put	Currency Future	461.0000	513.0000	11.280	0	0	0
23/10/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,148.0000	1,238.0000	7.840	0	0	0
23/10/2008	£ / R 2009/06/12	16.00	Call	Currency Future	3,928.0000	3,834.0000	(2.393)	0	0	0
23/10/2008	£ / R 2009/06/12	18.25	Call	Currency Future	2,570.0000	2,512.0000	(2.257)	0	0	0
23/10/2008	£ / R 2009/06/12	15.60	Call	Currency Future	4,211.0000	4,111.0000	(2.375)	0	0	0
23/10/2008	£ / R 2009/06/12	15.75	Put	Currency Future	689.0000	756.0000	9.724	0	0	0
23/10/2008	£ / R 2009/06/12	14.95	Call	Currency Future	4,698.0000	4,587.0000	(2.363)	0	0	0
23/10/2008	£ / R 2009/06/12	17.00	Put	Currency Future	1,109.0000	1,197.0000	7.935	0	0	0
23/10/2008	£ / R 2009/06/12	15.15	Put	Currency Future	530.0000	587.0000	10.755	0	0	0
23/10/2008	£ / R 2009/06/12	15.20	Call	Currency Future	4,507.0000	4,401.0000	(2.352)	0	0	0
23/10/2008	£ / R 2009/06/12	15.55	Call	Currency Future	4,248.0000	4,147.0000	(2.378)	0	0	0
23/10/2008	£ / R 2009/06/12	16.90	Call	Currency Future	3,336.0000	3,257.0000	(2.368)	0	0	0
23/10/2008	£ / R 2009/06/12	16.00	Put	Currency Future	763.0000	834.0000	9.305	0	0	0
23/10/2008	£ / R 2009/06/12	16.30	Call	Currency Future	3,723.0000	3,635.0000	(2.364)	0	0	0
23/10/2008	£ / R 2009/06/12	15.45	Put	Currency Future	606.0000	668.0000	10.231	0	0	0
23/10/2008	£ / R 2009/06/12	15.55	Put	Currency Future	633.0000	696.0000	9.953	0	0	0
23/10/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,071.0000	1,157.0000	8.030	0	0	0
23/10/2008	£ / R 2009/06/12	15.65	Call	Currency Future	4,175.0000	4,076.0000	(2.371)	0	0	0
23/10/2008	£ / R 2009/06/12	15.80	Call	Currency Future	4,068.0000	3,971.0000	(2.384)	0	0	0
23/10/2008	£ / R 2009/06/12	15.15	Call	Currency Future	4,545.0000	4,438.0000	(2.354)	0	0	0
23/10/2008	£ / R 2009/06/12	18.75	Call	Currency Future	2,323.0000	2,282.0000	(1.765)	0	0	0
23/10/2008	£ / R 2009/06/12	16.40	Put	Currency Future	892.0000	970.0000	8.744	0	0	0
23/10/2008	£ / R 2009/06/12	15.05	Put	Currency Future	506.0000	562.0000	11.067	0	0	0
23/10/2008	£ / R 2009/06/12	15.20	Put	Currency Future	542.0000	600.0000	10.701	0	0	0
23/10/2008	£ / R 2009/06/12	16.70	Call	Currency Future	3,462.0000	3,380.0000	(2.369)	0	0	0
23/10/2008	£ / R 2009/06/12	15.45	Call	Currency Future	4,321.0000	4,218.0000	(2.384)	0	0	0
23/10/2008	£ / R 2009/06/12	14.95	Put	Currency Future	483.0000	537.0000	11.180	0	0	0
23/10/2008	£ / R 2009/06/12	16.70	Put	Currency Future	997.0000	1,080.0000	8.325	0	0	0
23/10/2008	£ / R 2009/06/12	15.05	Call	Currency Future	4,621.0000	4,512.0000	(2.359)	0	0	0
23/10/2008	£ / R 2009/06/12	16.20	Put	Currency Future	826.0000	900.0000	8.959	0	0	0
23/10/2008	£ / R 2009/06/12	17.25	Put	Currency Future	1,208.0000	1,300.0000	7.616	0	0	0
23/10/2008	£ / R 2009/06/12	19.40	Call	Currency Future	0.0000	2,042.0000	100.000	0	0	0
23/10/2008	£ / R 2009/06/12	16.40	Call	Currency Future	3,657.0000	3,570.0000	(2.379)	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
23/10/2008	£ / R 2009/06/12	15.65	Put	Currency Future	660.0000	726.0000	10.000	0	0	0
23/10/2008	£ / R 2009/06/12	17.25	Call	Currency Future	3,123.0000	3,050.0000	(2.337)	0	0	0
23/10/2008	£ / R 2009/06/12	16.05	Put	Currency Future	778.0000	850.0000	9.254	0	0	0
23/10/2008	£ / R 2009/06/12	16.20	Call	Currency Future	3,791.0000	3,701.0000	(2.374)	0	0	0
23/10/2008	£ / R 2009/06/12	15.80	Call	Currency Future	4,068.0000	3,971.0000	(2.384)	0	0	0
23/10/2008	£ / R 2009/06/12	18.75	Put	Currency Future	1,907.0000	2,032.0000	6.555	0	0	0
23/10/2008	£ / R 2009/06/12	15.95	Call	Currency Future	3,963.0000	3,868.0000	(2.397)	0	0	0
23/10/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,071.0000	1,157.0000	8.030	0	0	0
23/10/2008	£ / R 2009/06/12	15.95	Put	Currency Future	748.0000	818.0000	9.358	0	0	0
23/10/2008	£ / R 2009/06/12	16.10	Call	Currency Future	3,859.0000	3,767.0000	(2.384)	0	0	0
23/10/2008	£ / R 2009/06/12	16.90	Call	Currency Future	3,336.0000	3,257.0000	(2.368)	0	0	0
23/10/2008	£ / R 2009/06/12	16.05	Call	Currency Future	3,893.0000	3,801.0000	(2.363)	0	0	0
23/10/2008	£ / R 2009/06/12	16.10	Put	Currency Future	794.0000	867.0000	9.194	0	0	0
23/10/2008	£ / R 2009/06/12	16.80	Call	Currency Future	3,399.0000	3,318.0000	(2.383)	0	0	0
23/10/2008	£ / R 2009/06/12	18.25	Put	Currency Future	1,655.0000	1,762.0000	6.465	0	0	0
23/10/2008	£ / R 2009/06/12	16.10	Put	Currency Future	794.0000	867.0000	9.194	0	0	0
23/10/2008	£ / R 2009/06/12	15.35	Call	Currency Future	4,395.0000	4,291.0000	(2.366)	0	0	0
23/10/2008	£ / R 2009/06/12	19.40	Put	Currency Future	0.0000	2,442.0000	100.000	0	0	0
23/10/2008	£ / R 2009/06/12	16.70	Call	Currency Future	3,462.0000	3,380.0000	(2.369)	0	0	0
23/10/2008	£ / R 2009/06/12	15.35	Put	Currency Future	580.0000	640.0000	10.345	0	0	0
23/10/2008	£ / R 2009/06/12	16.20	Put	Currency Future	826.0000	900.0000	8.959	0	0	0
23/10/2008	£ / R 2009/06/12	19.15	Call	Currency Future	2,165.0000	2,130.0000	(1.617)	0	0	0
23/10/2008	£ / R 2009/06/12	18.85	Call	Currency Future	0.0000	2,243.0000	100.000	0	0	0
23/10/2008	£ / R 2009/06/12	15.90	Put	Currency Future	733.0000	802.0000	9.413	0	0	0
23/10/2008	£ / R 2009/06/12	19.55	Put	Currency Future	0.0000	2,530.0000	100.000	0	0	0
23/10/2008	£ / R 2009/06/12	18.35	Put	Currency Future	1,704.0000	1,813.0000	6.397	0	0	0
23/10/2008	£ / R 2009/06/12	18.90	Call	Currency Future	0.0000	2,224.0000	100.000	0	0	0
23/10/2008	£ / R 2009/06/12	18.15	Put	Currency Future	1,606.0000	1,712.0000	6.600	0	0	0
23/10/2008	£ / R 2009/06/12	18.90	Put	Currency Future	0.0000	2,123.0000	100.000	0	0	0
23/10/2008	£ / R 2009/06/12	16.70	Put	Currency Future	997.0000	1,080.0000	8.325	0	0	0
23/10/2008	£ / R 2009/06/12	15.65	Put	Currency Future	660.0000	726.0000	10.000	0	0	0
23/10/2008	£ / R 2009/06/12	17.95	Call	Currency Future	2,728.0000	2,666.0000	(2.273)	0	0	0
23/10/2008	£ / R 2009/06/12	19.30	Call	Currency Future	0.0000	2,077.0000	100.000	0	0	0
23/10/2008	£ / R 2009/06/12	17.95	Put	Currency Future	1,512.0000	1,615.0000	6.812	0	0	0
23/10/2008	£ / R 2009/06/12	19.30	Put	Currency Future	0.0000	2,376.0000	100.000	0	0	0
23/10/2008	£ / R 2009/06/12	15.90	Call	Currency Future	3,998.0000	3,902.0000	(2.401)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,033.0000	1,118.0000	8.228	0	0	0
23/10/2008	£ / R 2009/06/12	15.65	Call	Currency Future	4,175.0000	4,076.0000	(2.371)	0	0	0
23/10/2008	£ / R 2009/06/12	18.65	Call	Currency Future	2,370.0000	2,322.0000	(2.025)	0	0	0
23/10/2008	£ / R 2009/06/12	18.50	Call	Currency Future	2,444.0000	2,390.0000	(2.209)	0	0	0
23/10/2008	£ / R 2009/06/12	18.80	Put	Currency Future	1,937.0000	2,062.0000	6.453	0	0	0
23/10/2008	£ / R 2009/06/12	19.55	Call	Currency Future	0.0000	1,981.0000	100.000	0	0	0
23/10/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,033.0000	1,118.0000	8.228	0	0	0
23/10/2008	£ / R 2009/06/12	18.65	Put	Currency Future	1,855.0000	1,972.0000	6.307	0	0	0
23/10/2008	£ / R 2009/06/12	18.50	Put	Currency Future	1,779.0000	1,890.0000	6.239	0	0	0
23/10/2008	£ / R 2009/06/12	19.45	Put	Currency Future	0.0000	2,471.0000	100.000	0	0	0
23/10/2008	£ / R 2009/06/12	16.10	Call	Currency Future	3,859.0000	3,767.0000	(2.384)	0	0	0
23/10/2008	£ / R 2009/06/12	16.60	Call	Currency Future	3,526.0000	3,443.0000	(2.354)	0	0	0
23/10/2008	£ / R 2009/06/12	16.20	Call	Currency Future	3,791.0000	3,701.0000	(2.374)	0	0	0
23/10/2008	£ / R 2009/06/12	18.15	Call	Currency Future	2,622.0000	2,563.0000	(2.250)	0	0	0
23/10/2008	£ / R 2009/06/12	18.60	Call	Currency Future	2,395.0000	2,342.0000	(2.213)	0	0	0
23/10/2008	£ / R 2009/06/12	19.15	Put	Currency Future	2,150.0000	2,280.0000	6.047	0	0	0
23/10/2008	£ / R 2009/06/12	19.45	Call	Currency Future	0.0000	2,021.0000	100.000	0	0	0
23/10/2008	£ / R 2009/06/12	16.60	Put	Currency Future	961.0000	1,042.0000	8.429	0	0	0
23/10/2008	£ / R 2009/06/12	14.85	Call	Currency Future	4,776.0000	4,663.0000	(2.366)	0	0	0
23/10/2008	£ / R 2009/06/12	18.45	Call	Currency Future	2,469.0000	2,414.0000	(2.228)	0	0	0
23/10/2008	£ / R 2009/06/12	18.60	Put	Currency Future	1,830.0000	1,942.0000	6.120	0	0	0
23/10/2008	£ / R 2009/06/12	15.05	Call	Currency Future	4,621.0000	4,512.0000	(2.359)	0	0	0
23/10/2008	£ / R 2009/06/12	19.35	Put	Currency Future	0.0000	2,409.0000	100.000	0	0	0
23/10/2008	£ / R 2009/06/12	16.80	Call	Currency Future	3,399.0000	3,318.0000	(2.383)	0	0	0
23/10/2008	£ / R 2009/06/12	18.45	Put	Currency Future	1,753.0000	1,864.0000	6.332	0	0	0
23/10/2008	£ / R 2009/06/12	18.70	Call	Currency Future	2,346.0000	2,302.0000	(1.876)	0	0	0
23/10/2008	£ / R 2009/06/12	18.80	Call	Currency Future	2,302.0000	2,262.0000	(1.738)	0	0	0
23/10/2008	£ / R 2009/06/12	18.85	Put	Currency Future	0.0000	2,093.0000	100.000	0	0	0
23/10/2008	£ / R 2009/06/12	17.85	Call	Currency Future	2,782.0000	2,718.0000	(2.301)	0	0	0
23/10/2008	£ / R 2009/06/12	18.40	Put	Currency Future	1,728.0000	1,838.0000	6.366	0	0	0
23/10/2008	£ / R 2009/06/12	18.35	Call	Currency Future	2,519.0000	2,463.0000	(2.223)	0	0	0
23/10/2008	£ / R 2009/06/12	19.05	Call	Currency Future	0.0000	2,167.0000	100.000	0	0	0
23/10/2008	£ / R 2009/06/12	16.30	Put	Currency Future	858.0000	935.0000	8.974	0	0	0
23/10/2008	£ / R 2009/06/12	18.90	Call	Currency Future	2,262.0000	2,224.0000	(1.680)	0	0	0
23/10/2008	£ / R 2009/06/12	15.10	Call	Currency Future	4,583.0000	4,475.0000	(2.357)	0	0	0
23/10/2008	£ / R 2009/06/12	18.15	Put	Currency Future	1,606.0000	1,712.0000	6.600	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	£ / R 2009/06/12	18.70	Put	Currency Future	1,881.0000	2,002.0000	6.433	0	0	0
23/10/2008	£ / R 2009/06/12	15.05	Put	Currency Future	506.0000	562.0000	11.067	0	0	0
23/10/2008	£ / R 2009/06/12	19.05	Put	Currency Future	0.0000	2,217.0000	100.000	0	0	0
23/10/2008	£ / R 2009/06/12	14.90	Put	Currency Future	472.0000	525.0000	11.229	0	0	0
23/10/2008	£ / R 2009/06/12	19.00	Call	Currency Future	2,223.0000	2,186.0000	(1.664)	0	0	0
23/10/2008	£ / R 2009/06/12	19.25	Put	Currency Future	0.0000	2,344.0000	100.000	0	0	0
23/10/2008	£ / R 2009/06/12	15.30	Call	Currency Future	4,432.0000	4,327.0000	(2.369)	0	0	0
23/10/2008	£ / R 2009/06/12	19.35	Call	Currency Future	0.0000	2,059.0000	100.000	0	0	0
23/10/2008	£ / R 2009/06/12	16.30	Call	Currency Future	3,723.0000	3,635.0000	(2.364)	0	0	0
23/10/2008	£ / R 2009/06/12	14.90	Call	Currency Future	4,737.0000	4,625.0000	(2.364)	0	0	0
23/10/2008	£ / R 2009/06/12	18.15	Call	Currency Future	2,622.0000	2,563.0000	(2.250)	0	0	0
23/10/2008	£ / R 2009/06/12	19.25	Call	Currency Future	0.0000	2,094.0000	100.000	0	0	0
23/10/2008	£ / R 2009/06/12	16.60	Put	Currency Future	961.0000	1,042.0000	8.429	0	0	0
23/10/2008	£ / R 2009/06/12	15.30	Put	Currency Future	567.0000	627.0000	10.582	0	0	0
23/10/2008	£ / R 2009/06/12	18.05	Put	Currency Future	1,559.0000	1,663.0000	6.671	0	0	0
23/10/2008	£ / R 2009/06/12	16.00	Call	Currency Future	3,928.0000	3,834.0000	(2.393)	0	0	0
23/10/2008	£ / R 2009/06/12	18.85	Put	Currency Future	1,967.0000	2,093.0000	6.406	0	0	0
23/10/2008	£ / R 2009/06/12	18.45	Put	Currency Future	1,753.0000	1,864.0000	6.332	0	0	0
23/10/2008	£ / R 2009/06/12	16.50	Put	Currency Future	926.0000	1,006.0000	8.639	0	0	0
23/10/2008	£ / R 2009/06/12	16.60	Call	Currency Future	3,526.0000	3,443.0000	(2.354)	0	0	0
23/10/2008	£ / R 2009/06/12	18.45	Call	Currency Future	2,469.0000	2,414.0000	(2.228)	0	0	0
23/10/2008	£ / R 2009/06/12	16.40	Put	Currency Future	892.0000	970.0000	8.744	0	0	0
23/10/2008	£ / R 2009/06/12	18.65	Call	Currency Future	2,370.0000	2,322.0000	(2.025)	0	0	0
23/10/2008	£ / R 2009/06/12	16.00	Put	Currency Future	763.0000	834.0000	9.305	0	0	0
23/10/2008	£ / R 2009/06/12	18.65	Put	Currency Future	1,855.0000	1,972.0000	6.307	0	0	0
23/10/2008	£ / R 2009/06/12	16.40	Call	Currency Future	3,657.0000	3,570.0000	(2.379)	0	0	0
23/10/2008	£ / R 2009/06/12	18.85	Call	Currency Future	2,282.0000	2,243.0000	(1.709)	0	0	0
23/10/2008	£ / R 2009/06/12	16.50	Call	Currency Future	3,591.0000	3,506.0000	(2.367)	0	0	0
23/10/2008	£ / R 2009/06/12	19.05	Put	Currency Future	2,088.0000	2,217.0000	6.178	0	0	0
23/10/2008	£ / R 2009/06/12	15.40	Put	Currency Future	593.0000	654.0000	10.287	0	0	0
23/10/2008	£ / R 2009/06/12	18.95	Call	Currency Future	2,242.0000	2,205.0000	(1.650)	0	0	0
23/10/2008	£ / R 2009/06/12	15.30	Put	Currency Future	567.0000	627.0000	10.582	0	0	0
23/10/2008	£ / R 2009/06/12	18.95	Put	Currency Future	2,027.0000	2,154.0000	6.265	0	0	0
23/10/2008	£ / R 2009/06/12	15.40	Call	Currency Future	4,358.0000	4,254.0000	(2.386)	0	0	0
23/10/2008	£ / R 2009/06/12	19.05	Call	Currency Future	2,203.0000	2,167.0000	(1.634)	0	0	0
23/10/2008	£ / R 2009/06/12	14.80	Put	Currency Future	450.0000	501.0000	11.333	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	£ / R 2009/06/12	18.55	Call	Currency Future	2,419.0000	2,366.0000	(2.191)	0	0	0
23/10/2008	£ / R 2009/06/12	14.80	Call	Currency Future	4,815.0000	4,702.0000	(2.347)	0	0	0
23/10/2008	£ / R 2009/06/12	18.55	Put	Currency Future	1,804.0000	1,916.0000	6.208	0	0	0
23/10/2008	£ / R 2009/06/12	15.50	Put	Currency Future	619.0000	682.0000	10.178	0	0	0
23/10/2008	£ / R 2009/06/12	18.05	Call	Currency Future	2,674.0000	2,614.0000	(2.244)	0	0	0
23/10/2008	£ / R 2009/06/12	15.00	Put	Currency Future	495.0000	549.0000	10.909	0	0	0
23/10/2008	£ / R 2009/06/12	17.85	Put	Currency Future	1,467.0000	1,568.0000	6.885	0	0	0
23/10/2008	£ / R 2009/06/12	15.00	Call	Currency Future	4,660.0000	4,550.0000	(2.361)	0	0	0
23/10/2008	£ / R 2009/06/12	17.95	Call	Currency Future	2,728.0000	2,666.0000	(2.273)	0	0	0
23/10/2008	£ / R 2009/06/12	14.90	Put	Currency Future	472.0000	525.0000	11.229	0	0	0
23/10/2008	£ / R 2009/06/12	17.95	Put	Currency Future	1,512.0000	1,615.0000	6.812	0	0	0
23/10/2008	£ / R 2009/06/12	14.90	Call	Currency Future	4,737.0000	4,625.0000	(2.364)	0	0	0
23/10/2008	£ / R 2009/06/12	14.80	Put	Currency Future	450.0000	501.0000	11.333	0	0	0
23/10/2008	£ / R 2009/06/12	15.10	Put	Currency Future	518.0000	574.0000	10.811	0	0	0
23/10/2008	£ / R 2009/06/12	15.30	Call	Currency Future	4,432.0000	4,327.0000	(2.369)	0	0	0
23/10/2008	£ / R 2009/06/12	14.80	Call	Currency Future	4,815.0000	4,702.0000	(2.347)	0	0	0
23/10/2008	£ / R 2009/06/12	15.50	Call	Currency Future	4,284.0000	4,182.0000	(2.381)	0	0	0
23/10/2008	£ / R 2009/06/12	16.35	Put	Currency Future	875.0000	952.0000	8.800	0	0	0
23/10/2008	£ / R 2009/06/12	16.65	Call	Currency Future	3,494.0000	3,411.0000	(2.376)	0	0	0
23/10/2008	£ / R 2009/06/12	16.65	Put	Currency Future	979.0000	1,061.0000	8.376	0	0	0
23/10/2008	£ / R 2009/06/12	17.55	Call	Currency Future	2,949.0000	2,881.0000	(2.306)	0	0	0
23/10/2008	£ / R 2009/06/12	16.85	Call	Currency Future	3,367.0000	3,288.0000	(2.346)	0	0	0
23/10/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,052.0000	1,137.0000	8.080	0	0	0
23/10/2008	£ / R 2009/06/12	16.95	Call	Currency Future	3,305.0000	3,227.0000	(2.360)	0	0	0
23/10/2008	£ / R 2009/06/12	17.55	Put	Currency Future	1,334.0000	1,431.0000	7.271	0	0	0
23/10/2008	£ / R 2009/06/12	16.55	Put	Currency Future	943.0000	1,024.0000	8.590	0	0	0
23/10/2008	£ / R 2009/06/12	16.95	Put	Currency Future	1,090.0000	1,177.0000	7.982	0	0	0
23/10/2008	£ / R 2009/06/12	15.15	Put	Currency Future	530.0000	587.0000	10.755	0	0	0
23/10/2008	£ / R 2009/06/12	16.55	Call	Currency Future	3,558.0000	3,474.0000	(2.361)	0	0	0
23/10/2008	£ / R 2009/06/12	15.55	Call	Currency Future	4,248.0000	4,147.0000	(2.378)	0	0	0
23/10/2008	£ / R 2009/06/12	15.40	Call	Currency Future	4,358.0000	4,254.0000	(2.386)	0	0	0
23/10/2008	£ / R 2009/06/12	16.35	Call	Currency Future	3,690.0000	3,602.0000	(2.385)	0	0	0
23/10/2008	£ / R 2009/06/12	15.55	Put	Currency Future	633.0000	696.0000	9.953	0	0	0
23/10/2008	£ / R 2009/06/12	15.85	Call	Currency Future	4,033.0000	3,937.0000	(2.380)	0	0	0
23/10/2008	£ / R 2009/06/12	15.85	Put	Currency Future	718.0000	786.0000	9.471	0	0	0
23/10/2008	£ / R 2009/06/12	15.15	Call	Currency Future	4,545.0000	4,438.0000	(2.354)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	£ / R 2009/06/12	15.40	Put	Currency Future	593.0000	654.0000	10.287	0	0	0
23/10/2008	£ / R 2009/06/12	17.35	Call	Currency Future	3,064.0000	2,993.0000	(2.317)	0	0	0
23/10/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,052.0000	1,137.0000	8.080	0	0	0
23/10/2008	£ / R 2009/06/12	17.05	Call	Currency Future	3,244.0000	3,168.0000	(2.343)	0	0	0
23/10/2008	£ / R 2009/06/12	16.85	Call	Currency Future	3,367.0000	3,288.0000	(2.346)	0	0	0
23/10/2008	£ / R 2009/06/12	17.15	Call	Currency Future	3,183.0000	3,109.0000	(2.325)	0	0	0
23/10/2008	£ / R 2009/06/12	16.35	Put	Currency Future	875.0000	952.0000	8.800	0	0	0
23/10/2008	£ / R 2009/06/12	17.35	Put	Currency Future	1,249.0000	1,343.0000	7.526	0	0	0
23/10/2008	£ / R 2009/06/12	17.45	Put	Currency Future	1,291.0000	1,386.0000	7.359	0	0	0
23/10/2008	£ / R 2009/06/12	17.45	Call	Currency Future	3,006.0000	2,937.0000	(2.295)	0	0	0
23/10/2008	£ / R 2009/06/12	17.65	Call	Currency Future	2,892.0000	2,826.0000	(2.282)	0	0	0
23/10/2008	£ / R 2009/06/12	17.65	Put	Currency Future	1,377.0000	1,476.0000	7.190	0	0	0
23/10/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,129.0000	1,217.0000	7.795	0	0	0
23/10/2008	£ / R 2009/06/12	16.35	Call	Currency Future	3,690.0000	3,602.0000	(2.385)	0	0	0
23/10/2008	£ / R 2009/06/12	16.25	Call	Currency Future	3,757.0000	3,668.0000	(2.369)	0	0	0
23/10/2008	£ / R 2009/06/12	17.15	Put	Currency Future	1,168.0000	1,258.0000	7.705	0	0	0
23/10/2008	£ / R 2009/06/12	16.25	Put	Currency Future	842.0000	917.0000	8.907	0	0	0
23/10/2008	£ / R 2009/06/12	16.15	Put	Currency Future	810.0000	883.0000	9.012	0	0	0
23/10/2008	£ / R 2009/06/12	16.15	Call	Currency Future	3,825.0000	3,734.0000	(2.379)	0	0	0
23/10/2008	€ / R 2008/12/12			Currency Future	14.5504	14.5258	(0.169)	15.3000	14.1700	87,441
23/10/2008	€ / R 2008/12/12	15.30	Put	Currency Future	0.0000	1,740.0000	100.000	0	0	0
23/10/2008	€ / R 2008/12/12	14.25	Put	Currency Future	919.0000	1,083.0000	17.845	0	0	0
23/10/2008	€ / R 2008/12/12	16.10	Call	Currency Future	0.0000	747.0000	100.000	0	0	0
23/10/2008	€ / R 2008/12/12	14.35	Call	Currency Future	1,176.0000	1,316.0000	11.905	0	0	0
23/10/2008	€ / R 2008/12/12	15.30	Call	Currency Future	0.0000	965.0000	100.000	0	0	0
23/10/2008	€ / R 2008/12/12	14.35	Put	Currency Future	975.0000	1,141.0000	17.026	0	0	0
23/10/2008	€ / R 2008/12/12	13.40	Put	Currency Future	512.0000	658.0000	28.516	0	0	0
23/10/2008	€ / R 2008/12/12	16.90	Put	Currency Future	0.0000	2,957.0000	100.000	0	0	0
23/10/2008	€ / R 2008/12/12	14.45	Put	Currency Future	1,033.0000	1,199.0000	16.070	0	0	0
23/10/2008	€ / R 2008/12/12	16.90	Call	Currency Future	0.0000	582.0000	100.000	0	0	0
23/10/2008	€ / R 2008/12/12	14.45	Call	Currency Future	1,134.0000	1,275.0000	12.434	0	0	0
23/10/2008	€ / R 2008/12/12	16.10	Put	Currency Future	0.0000	2,321.0000	100.000	0	0	0
23/10/2008	€ / R 2008/12/12	14.25	Call	Currency Future	1,219.0000	1,359.0000	11.485	0	0	0
23/10/2008	€ / R 2008/12/12	12.20	Call	Currency Future	2,517.0000	2,590.0000	2.900	0	0	0
23/10/2008	€ / R 2008/12/12	17.75	Put	Currency Future	0.0000	3,670.0000	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
23/10/2008	€ / R 2008/12/12	13.50	Put	Currency Future	552.0000	702.0000	27.174	0	0	0
23/10/2008	€ / R 2008/12/12	15.35	Call	Currency Future	0.0000	950.0000	100.000	0	0	0
23/10/2008	€ / R 2008/12/12	14.10	Put	Currency Future	837.0000	1,000.0000	19.474	0	0	0
23/10/2008	€ / R 2008/12/12	13.90	Put	Currency Future	734.0000	894.0000	21.798	0	0	0
23/10/2008	€ / R 2008/12/12	13.40	Call	Currency Future	1,662.0000	1,784.0000	7.341	0	0	0
23/10/2008	€ / R 2008/12/12	14.05	Call	Currency Future	1,311.0000	1,449.0000	10.526	0	0	0
23/10/2008	€ / R 2008/12/12	16.95	Put	Currency Future	0.0000	2,997.0000	100.000	0	0	0
23/10/2008	€ / R 2008/12/12	13.50	Call	Currency Future	1,603.0000	1,728.0000	7.798	0	0	0
23/10/2008	€ / R 2008/12/12	12.30	Call	Currency Future	2,436.0000	2,514.0000	3.202	0	0	0
23/10/2008	€ / R 2008/12/12	17.70	Call	Currency Future	0.0000	455.0000	100.000	0	0	0
23/10/2008	€ / R 2008/12/12	13.60	Call	Currency Future	1,545.0000	1,673.0000	8.285	0	0	0
23/10/2008	€ / R 2008/12/12	11.80	Call	Currency Future	2,853.0000	2,907.0000	1.893	0	0	0
23/10/2008	€ / R 2008/12/12	14.00	Put	Currency Future	785.0000	947.0000	20.637	0	0	0
23/10/2008	€ / R 2008/12/12	13.30	Put	Currency Future	473.0000	616.0000	30.233	0	0	0
23/10/2008	€ / R 2008/12/12	12.70	Put	Currency Future	279.0000	399.0000	43.011	0	0	0
23/10/2008	€ / R 2008/12/12	11.35	Put	Currency Future	0.0000	112.0000	100.000	0	0	0
23/10/2008	€ / R 2008/12/12	13.60	Put	Currency Future	595.0000	748.0000	25.714	0	0	0
23/10/2008	€ / R 2008/12/12	13.90	Call	Currency Future	1,385.0000	1,520.0000	9.747	0	0	0
23/10/2008	€ / R 2008/12/12	13.20	Put	Currency Future	436.0000	575.0000	31.881	0	0	0
23/10/2008	€ / R 2008/12/12	17.75	Call	Currency Future	0.0000	446.0000	100.000	0	0	0
23/10/2008	€ / R 2008/12/12	14.10	Call	Currency Future	1,288.0000	1,426.0000	10.714	0	0	0
23/10/2008	€ / R 2008/12/12	14.20	Call	Currency Future	1,242.0000	1,381.0000	11.192	0	0	0
23/10/2008	€ / R 2008/12/12	15.35	Put	Currency Future	0.0000	1,774.0000	100.000	0	0	0
23/10/2008	€ / R 2008/12/12	13.80	Put	Currency Future	685.0000	844.0000	23.212	0	0	0
23/10/2008	€ / R 2008/12/12	13.70	Put	Currency Future	639.0000	794.0000	24.257	0	0	0
23/10/2008	€ / R 2008/12/12	12.80	Call	Currency Future	2,057.0000	2,156.0000	4.813	0	0	0
23/10/2008	€ / R 2008/12/12	12.60	Call	Currency Future	2,204.0000	2,295.0000	4.129	0	0	0
23/10/2008	€ / R 2008/12/12	16.15	Put	Currency Future	0.0000	2,359.0000	100.000	0	0	0
23/10/2008	€ / R 2008/12/12	13.80	Call	Currency Future	1,436.0000	1,569.0000	9.262	0	0	0
23/10/2008	€ / R 2008/12/12	12.80	Put	Currency Future	307.0000	430.0000	40.065	0	0	0
23/10/2008	€ / R 2008/12/12	16.95	Call	Currency Future	0.0000	573.0000	100.000	0	0	0
23/10/2008	€ / R 2008/12/12	13.10	Call	Currency Future	1,851.0000	1,962.0000	5.997	0	0	0
23/10/2008	€ / R 2008/12/12	16.15	Call	Currency Future	0.0000	735.0000	100.000	0	0	0
23/10/2008	€ / R 2008/12/12	13.10	Put	Currency Future	400.0000	536.0000	34.000	0	0	0
23/10/2008	€ / R 2008/12/12	13.35	Put	Currency Future	492.0000	637.0000	29.472	0	0	0
23/10/2008	€ / R 2008/12/12	13.30	Call	Currency Future	1,723.0000	1,842.0000	6.907	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
23/10/2008	€ / R 2008/12/12	13.35	Call	Currency Future	1,692.0000	1,813.0000	7.151	0	0	0
23/10/2008	€ / R 2008/12/12	12.30	Put	Currency Future	186.0000	288.0000	54.839	0	0	0
23/10/2008	€ / R 2008/12/12	13.70	Call	Currency Future	1,489.0000	1,620.0000	8.798	0	0	0
23/10/2008	€ / R 2008/12/12	13.20	Call	Currency Future	1,786.0000	1,901.0000	6.439	0	0	0
23/10/2008	€ / R 2008/12/12	12.70	Call	Currency Future	2,130.0000	2,225.0000	4.460	0	0	0
23/10/2008	€ / R 2008/12/12	13.45	Call	Currency Future	1,632.0000	1,756.0000	7.598	0	0	0
23/10/2008	€ / R 2008/12/12	12.35	Call	Currency Future	2,397.0000	2,477.0000	3.338	0	0	0
23/10/2008	€ / R 2008/12/12	14.20	Put	Currency Future	891.0000	1,055.0000	18.406	0	0	0
23/10/2008	€ / R 2008/12/12	12.60	Put	Currency Future	253.0000	369.0000	45.850	0	0	0
23/10/2008	€ / R 2008/12/12	14.30	Call	Currency Future	1,197.0000	1,338.0000	11.779	0	0	0
23/10/2008	€ / R 2008/12/12	14.30	Put	Currency Future	947.0000	1,112.0000	17.423	0	0	0
23/10/2008	€ / R 2008/12/12	12.90	Call	Currency Future	1,986.0000	2,089.0000	5.186	0	0	0
23/10/2008	€ / R 2008/12/12	11.80	Put	Currency Future	103.0000	181.0000	75.728	0	0	0
23/10/2008	€ / R 2008/12/12	12.55	Put	Currency Future	241.0000	355.0000	47.303	0	0	0
23/10/2008	€ / R 2008/12/12	12.35	Put	Currency Future	196.0000	301.0000	53.571	0	0	0
23/10/2008	€ / R 2008/12/12	12.75	Call	Currency Future	2,093.0000	2,190.0000	4.634	0	0	0
23/10/2008	€ / R 2008/12/12	12.45	Put	Currency Future	218.0000	327.0000	50.000	0	0	0
23/10/2008	€ / R 2008/12/12	12.75	Put	Currency Future	293.0000	414.0000	41.297	0	0	0
23/10/2008	€ / R 2008/12/12	11.30	Put	Currency Future	52.0000	106.0000	103.846	0	0	0
23/10/2008	€ / R 2008/12/12	12.20	Put	Currency Future	166.0000	264.0000	59.036	0	0	0
23/10/2008	€ / R 2008/12/12	12.95	Call	Currency Future	1,951.0000	2,057.0000	5.433	0	0	0
23/10/2008	€ / R 2008/12/12	12.30	Call	Currency Future	2,436.0000	2,514.0000	3.202	0	0	0
23/10/2008	€ / R 2008/12/12	11.40	Call	Currency Future	3,210.0000	3,244.0000	1.059	0	0	0
23/10/2008	€ / R 2008/12/12	12.55	Put	Currency Future	241.0000	355.0000	47.303	0	0	0
23/10/2008	€ / R 2008/12/12	12.40	Call	Currency Future	2,357.0000	2,440.0000	3.521	0	0	0
23/10/2008	€ / R 2008/12/12	11.40	Put	Currency Future	60.0000	118.0000	96.667	0	0	0
23/10/2008	€ / R 2008/12/12	12.35	Put	Currency Future	196.0000	301.0000	53.571	0	0	0
23/10/2008	€ / R 2008/12/12	11.30	Call	Currency Future	3,302.0000	3,331.0000	0.878	0	0	0
23/10/2008	€ / R 2008/12/12	14.40	Call	Currency Future	1,154.0000	1,296.0000	12.305	0	0	0
23/10/2008	€ / R 2008/12/12	12.55	Call	Currency Future	2,242.0000	2,330.0000	3.925	0	0	0
23/10/2008	€ / R 2008/12/12	13.45	Put	Currency Future	532.0000	680.0000	27.820	0	0	0
23/10/2008	€ / R 2008/12/12	14.40	Put	Currency Future	1,004.0000	1,170.0000	16.534	0	0	0
23/10/2008	€ / R 2008/12/12	13.55	Put	Currency Future	573.0000	725.0000	26.527	0	0	0
23/10/2008	€ / R 2008/12/12	14.50	Put	Currency Future	1,063.0000	1,229.0000	15.616	0	0	0
23/10/2008	€ / R 2008/12/12	12.95	Put	Currency Future	351.0000	481.0000	37.037	0	0	0
23/10/2008	€ / R 2008/12/12	14.50	Call	Currency Future	1,113.0000	1,255.0000	12.758	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	€ / R 2008/12/12	13.05	Call	Currency Future	1,884.0000	1,993.0000	5.786	0	0	0
23/10/2008	€ / R 2008/12/12	17.70	Put	Currency Future	0.0000	3,629.0000	100.000	0	0	0
23/10/2008	€ / R 2008/12/12	12.10	Put	Currency Future	148.0000	242.0000	63.514	0	0	0
23/10/2008	€ / R 2008/12/12	12.45	Call	Currency Future	2,318.0000	2,403.0000	3.667	0	0	0
23/10/2008	€ / R 2008/12/12	14.00	Call	Currency Future	1,335.0000	1,472.0000	10.262	0	0	0
23/10/2008	€ / R 2008/12/12	13.05	Put	Currency Future	383.0000	517.0000	34.987	0	0	0
23/10/2008	€ / R 2008/12/12	12.40	Put	Currency Future	207.0000	314.0000	51.691	0	0	0
23/10/2008	€ / R 2008/12/12	12.35	Call	Currency Future	2,397.0000	2,477.0000	3.338	0	0	0
23/10/2008	€ / R 2008/12/12	12.90	Put	Currency Future	336.0000	463.0000	37.798	0	0	0
23/10/2008	€ / R 2008/12/12	11.35	Call	Currency Future	0.0000	3,288.0000	100.000	0	0	0
23/10/2008	€ / R 2008/12/12	12.10	Call	Currency Future	2,599.0000	2,667.0000	2.616	0	0	0
23/10/2008	€ / R 2008/12/12	11.60	Call	Currency Future	3,029.0000	3,073.0000	1.453	0	0	0
23/10/2008	€ / R 2008/12/12	12.80	Put	Currency Future	307.0000	430.0000	40.065	0	0	0
23/10/2008	€ / R 2008/12/12	12.80	Call	Currency Future	2,057.0000	2,156.0000	4.813	0	0	0
23/10/2008	€ / R 2008/12/12	12.30	Put	Currency Future	186.0000	288.0000	54.839	0	0	0
23/10/2008	€ / R 2008/12/12	13.25	Put	Currency Future	454.0000	596.0000	31.278	0	0	0
23/10/2008	€ / R 2008/12/12	13.55	Call	Currency Future	1,574.0000	1,700.0000	8.005	0	0	0
23/10/2008	€ / R 2008/12/12	12.50	Call	Currency Future	2,280.0000	2,366.0000	3.772	0	0	0
23/10/2008	€ / R 2008/12/12	13.15	Call	Currency Future	1,818.0000	1,932.0000	6.271	0	0	0
23/10/2008	€ / R 2008/12/12	12.50	Put	Currency Future	229.0000	341.0000	48.908	0	0	0
23/10/2008	€ / R 2008/12/12	13.15	Put	Currency Future	418.0000	556.0000	33.014	0	0	0
23/10/2008	€ / R 2008/12/12	14.05	Put	Currency Future	811.0000	973.0000	19.975	0	0	0
23/10/2008	€ / R 2008/12/12	11.60	Put	Currency Future	79.0000	147.0000	86.076	0	0	0
23/10/2008	€ / R 2008/12/12	13.25	Call	Currency Future	1,754.0000	1,871.0000	6.670	0	0	0
23/10/2008	€ / R 2008/12/12	13.75	Call	Currency Future	1,462.0000	1,595.0000	9.097	0	0	0
23/10/2008	€ / R 2008/12/12	14.15	Put	Currency Future	864.0000	1,028.0000	18.981	0	0	0
23/10/2008	€ / R 2008/12/12	13.75	Put	Currency Future	662.0000	819.0000	23.716	0	0	0
23/10/2008	€ / R 2008/12/12	12.55	Call	Currency Future	2,242.0000	2,330.0000	3.925	0	0	0
23/10/2008	€ / R 2008/12/12	13.85	Call	Currency Future	1,410.0000	1,545.0000	9.574	0	0	0
23/10/2008	€ / R 2008/12/12	13.85	Put	Currency Future	710.0000	869.0000	22.394	0	0	0
23/10/2008	€ / R 2008/12/12	13.95	Call	Currency Future	1,360.0000	1,496.0000	10.000	0	0	0
23/10/2008	€ / R 2008/12/12	11.50	Call	Currency Future	3,119.0000	3,158.0000	1.250	0	0	0
23/10/2008	€ / R 2008/12/12	14.15	Call	Currency Future	1,264.0000	1,403.0000	10.997	0	0	0
23/10/2008	€ / R 2008/12/12	13.95	Put	Currency Future	759.0000	920.0000	21.212	0	0	0
23/10/2008	€ / R 2008/12/12	11.50	Put	Currency Future	69.0000	132.0000	91.304	0	0	0
23/10/2008	€ / R 2008/12/12	12.85	Call	Currency Future	2,021.0000	2,122.0000	4.998	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	€ / R 2008/12/12	12.85	Put	Currency Future	321.0000	446.0000	38.941	0	0	0
23/10/2008	€ / R 2008/12/12	11.90	Put	Currency Future	117.0000	200.0000	70.940	0	0	0
23/10/2008	€ / R 2008/12/12	11.85	Put	Currency Future	110.0000	191.0000	73.636	0	0	0
23/10/2008	€ / R 2008/12/12	11.90	Call	Currency Future	2,767.0000	2,826.0000	2.132	0	0	0
23/10/2008	€ / R 2008/12/12	14.55	Put	Currency Future	1,093.0000	1,259.0000	15.188	0	0	0
23/10/2008	€ / R 2008/12/12	11.80	Put	Currency Future	103.0000	181.0000	75.728	0	0	0
23/10/2008	€ / R 2008/12/12	13.80	Put	Currency Future	685.0000	844.0000	23.212	0	0	0
23/10/2008	€ / R 2008/12/12	12.25	Put	Currency Future	176.0000	276.0000	56.818	0	0	0
23/10/2008	€ / R 2008/12/12	13.80	Call	Currency Future	1,436.0000	1,569.0000	9.262	0	0	0
23/10/2008	€ / R 2008/12/12	12.25	Call	Currency Future	2,476.0000	2,552.0000	3.069	0	0	0
23/10/2008	€ / R 2008/12/12	14.55	Call	Currency Future	1,093.0000	1,235.0000	12.992	0	0	0
23/10/2008	€ / R 2008/12/12	12.60	Put	Currency Future	253.0000	369.0000	45.850	0	0	0
23/10/2008	€ / R 2008/12/12	11.90	Put	Currency Future	117.0000	200.0000	70.940	0	0	0
23/10/2008	€ / R 2008/12/12	11.85	Call	Currency Future	2,810.0000	2,866.0000	1.993	0	0	0
23/10/2008	€ / R 2008/12/12	12.60	Call	Currency Future	2,204.0000	2,295.0000	4.129	0	0	0
23/10/2008	€ / R 2008/12/12	12.05	Call	Currency Future	2,640.0000	2,707.0000	2.538	0	0	0
23/10/2008	€ / R 2008/12/12	12.05	Put	Currency Future	140.0000	231.0000	65.000	0	0	0
23/10/2008	€ / R 2008/12/12	11.90	Call	Currency Future	2,767.0000	2,826.0000	2.132	0	0	0
23/10/2008	€ / R 2008/12/12	12.15	Put	Currency Future	157.0000	253.0000	61.146	0	0	0
23/10/2008	€ / R 2008/12/12	11.80	Call	Currency Future	2,853.0000	2,907.0000	1.893	0	0	0
23/10/2008	€ / R 2008/12/12	12.15	Call	Currency Future	2,558.0000	2,629.0000	2.776	0	0	0
23/10/2008	€ / R 2008/12/12	12.10	Call	Currency Future	2,599.0000	2,667.0000	2.616	0	0	0
23/10/2008	€ / R 2008/12/12	13.05	Put	Currency Future	383.0000	517.0000	34.987	0	0	0
23/10/2008	€ / R 2008/12/12	13.05	Call	Currency Future	1,884.0000	1,993.0000	5.786	0	0	0
23/10/2008	€ / R 2008/12/12	12.10	Put	Currency Future	148.0000	242.0000	63.514	0	0	0
23/10/2008	€ / R 2008/12/12	13.65	Call	Currency Future	1,517.0000	1,647.0000	8.570	0	0	0
23/10/2008	€ / R 2008/12/12	12.65	Put	Currency Future	266.0000	384.0000	44.361	0	0	0
23/10/2008	€ / R 2008/12/12	13.65	Put	Currency Future	616.0000	771.0000	25.162	0	0	0
23/10/2008	€ / R 2008/12/12	12.65	Call	Currency Future	2,167.0000	2,260.0000	4.292	0	0	0
23/10/2008	€ / R 2008/12/12	14.10	Put	Currency Future	837.0000	1,000.0000	19.474	0	0	0
23/10/2008	€ / R 2008/12/12	13.00	Call	Currency Future	1,917.0000	2,025.0000	5.634	0	0	0
23/10/2008	€ / R 2008/12/12	13.00	Put	Currency Future	367.0000	499.0000	35.967	0	0	0
23/10/2008	€ / R 2008/12/12	14.10	Call	Currency Future	1,288.0000	1,426.0000	10.714	0	0	0
23/10/2008	€ / R 2008/12/12	12.40	Call	Currency Future	2,357.0000	2,440.0000	3.521	0	0	0
23/10/2008	€ / R 2008/12/12	12.40	Put	Currency Future	207.0000	314.0000	51.691	0	0	0
23/10/2008	€ / R 2008/12/12	11.35	Call	Currency Future	3,256.0000	3,288.0000	0.983	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	€ / R	2008/12/12	11.35	Put	Currency Future	55.0000	112.0000	103.636	0	0	0
23/10/2008	€ / R	2008/12/12	11.60	Put	Currency Future	79.0000	147.0000	86.076	0	0	0
23/10/2008	€ / R	2008/12/12	11.45	Call	Currency Future	3,164.0000	3,201.0000	1.169	0	0	0
23/10/2008	€ / R	2008/12/12	12.00	Put	Currency Future	132.0000	220.0000	66.667	0	0	0
23/10/2008	€ / R	2008/12/12	12.00	Call	Currency Future	2,682.0000	2,746.0000	2.386	0	0	0
23/10/2008	€ / R	2008/12/12	11.45	Put	Currency Future	64.0000	125.0000	95.313	0	0	0
23/10/2008	€ / R	2008/12/12	11.95	Put	Currency Future	124.0000	210.0000	69.355	0	0	0
23/10/2008	€ / R	2008/12/12	11.60	Call	Currency Future	3,029.0000	3,073.0000	1.453	0	0	0
23/10/2008	€ / R	2008/12/12	11.85	Call	Currency Future	2,810.0000	2,866.0000	1.993	0	0	0
23/10/2008	€ / R	2008/12/12	11.85	Put	Currency Future	110.0000	191.0000	73.636	0	0	0
23/10/2008	€ / R	2008/12/12	11.95	Call	Currency Future	2,725.0000	2,786.0000	2.239	0	0	0
23/10/2008	€ / R	2008/12/12	11.40	Put	Currency Future	60.0000	118.0000	96.667	0	0	0
23/10/2008	€ / R	2008/12/12	11.70	Call	Currency Future	2,941.0000	2,990.0000	1.666	0	0	0
23/10/2008	€ / R	2008/12/12	11.30	Put	Currency Future	52.0000	106.0000	103.846	0	0	0
23/10/2008	€ / R	2008/12/12	11.65	Call	Currency Future	2,985.0000	3,031.0000	1.541	0	0	0
23/10/2008	€ / R	2008/12/12	11.65	Put	Currency Future	85.0000	155.0000	82.353	0	0	0
23/10/2008	€ / R	2008/12/12	11.75	Call	Currency Future	2,897.0000	2,948.0000	1.760	0	0	0
23/10/2008	€ / R	2008/12/12	11.75	Put	Currency Future	97.0000	172.0000	77.320	0	0	0
23/10/2008	€ / R	2008/12/12	11.55	Call	Currency Future	3,074.0000	3,116.0000	1.366	0	0	0
23/10/2008	€ / R	2008/12/12	11.30	Call	Currency Future	3,302.0000	3,331.0000	0.878	0	0	0
23/10/2008	€ / R	2008/12/12	11.70	Put	Currency Future	90.0000	164.0000	82.222	0	0	0
23/10/2008	€ / R	2008/12/12	11.55	Put	Currency Future	74.0000	140.0000	89.189	0	0	0
23/10/2008	€ / R	2008/12/12	11.40	Call	Currency Future	3,210.0000	3,244.0000	1.059	0	0	0
23/10/2008	€ / R	2009/03/16			Currency Future	14.9060	14.8757	(0.203)	15.7100	14.8600	15,028
23/10/2008	€ / R	2009/03/16	13.40	Call	Currency Future	2,215.0000	2,227.0000	0.542	0	0	0
23/10/2008	€ / R	2009/03/16	11.85	Call	Currency Future	3,280.0000	3,282.0000	0.061	0	0	0
23/10/2008	€ / R	2009/03/16	14.15	Put	Currency Future	1,080.0000	1,133.0000	4.907	0	0	0
23/10/2008	€ / R	2009/03/16	13.20	Put	Currency Future	626.0000	666.0000	6.390	0	0	0
23/10/2008	€ / R	2009/03/16	13.40	Put	Currency Future	709.0000	752.0000	6.065	0	0	0
23/10/2008	€ / R	2009/03/16	14.10	Call	Currency Future	1,859.0000	1,881.0000	1.183	0	0	0
23/10/2008	€ / R	2009/03/16	11.45	Call	Currency Future	3,614.0000	3,611.0000	(0.083)	0	0	0
23/10/2008	€ / R	2009/03/16	14.90	Call	Currency Future	0.0000	1,552.0000	100.000	0	0	0
23/10/2008	€ / R	2009/03/16	14.10	Put	Currency Future	1,053.0000	1,106.0000	5.033	0	0	0
23/10/2008	€ / R	2009/03/16	11.45	Put	Currency Future	158.0000	185.0000	17.089	0	0	0
23/10/2008	€ / R	2009/03/16	14.90	Put	Currency Future	0.0000	1,576.0000	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
23/10/2008	€ / R 2009/03/16	13.20	Call	Currency Future	2,332.0000	2,342.0000	0.429	0	0	0
23/10/2008	€ / R 2009/03/16	16.80	Call	Currency Future	951.0000	995.0000	4.627	0	0	0
23/10/2008	€ / R 2009/03/16	13.55	Call	Currency Future	2,133.0000	2,147.0000	0.656	0	0	0
23/10/2008	€ / R 2009/03/16	13.00	Put	Currency Future	550.0000	589.0000	7.091	0	0	0
23/10/2008	€ / R 2009/03/16	12.05	Put	Currency Future	267.0000	301.0000	12.734	0	0	0
23/10/2008	€ / R 2009/03/16	16.20	Put	Currency Future	2,394.0000	2,463.0000	2.882	0	0	0
23/10/2008	€ / R 2009/03/16	13.55	Put	Currency Future	777.0000	822.0000	5.792	0	0	0
23/10/2008	€ / R 2009/03/16	13.00	Call	Currency Future	2,456.0000	2,465.0000	0.366	0	0	0
23/10/2008	€ / R 2009/03/16	12.05	Call	Currency Future	3,123.0000	3,127.0000	0.128	0	0	0
23/10/2008	€ / R 2009/03/16	13.60	Call	Currency Future	2,107.0000	2,122.0000	0.712	0	0	0
23/10/2008	€ / R 2009/03/16	11.85	Put	Currency Future	224.0000	256.0000	14.286	0	0	0
23/10/2008	€ / R 2009/03/16	16.45	Call	Currency Future	1,034.0000	1,076.0000	4.062	0	0	0
23/10/2008	€ / R 2009/03/16	11.95	Call	Currency Future	3,201.0000	3,204.0000	0.094	0	0	0
23/10/2008	€ / R 2009/03/16	11.95	Put	Currency Future	245.0000	278.0000	13.469	0	0	0
23/10/2008	€ / R 2009/03/16	14.15	Call	Currency Future	1,836.0000	1,859.0000	1.253	0	0	0
23/10/2008	€ / R 2009/03/16	13.60	Put	Currency Future	801.0000	846.0000	5.618	0	0	0
23/10/2008	€ / R 2009/03/16	12.80	Call	Currency Future	2,585.0000	2,593.0000	0.309	0	0	0
23/10/2008	€ / R 2009/03/16	12.80	Put	Currency Future	479.0000	517.0000	7.933	0	0	0
23/10/2008	€ / R 2009/03/16	13.85	Put	Currency Future	923.0000	972.0000	5.309	0	0	0
23/10/2008	€ / R 2009/03/16	12.40	Put	Currency Future	356.0000	391.0000	9.831	0	0	0
23/10/2008	€ / R 2009/03/16	17.30	Call	Currency Future	0.0000	893.0000	100.000	0	0	0
23/10/2008	€ / R 2009/03/16	12.90	Put	Currency Future	514.0000	552.0000	7.393	0	0	0
23/10/2008	€ / R 2009/03/16	12.60	Call	Currency Future	2,721.0000	2,727.0000	0.221	0	0	0
23/10/2008	€ / R 2009/03/16	16.50	Call	Currency Future	0.0000	1,064.0000	100.000	0	0	0
23/10/2008	€ / R 2009/03/16	12.60	Put	Currency Future	415.0000	451.0000	8.675	0	0	0
23/10/2008	€ / R 2009/03/16	11.80	Call	Currency Future	3,320.0000	3,321.0000	0.030	0	0	0
23/10/2008	€ / R 2009/03/16	13.85	Call	Currency Future	1,979.0000	1,997.0000	0.910	0	0	0
23/10/2008	€ / R 2009/03/16	16.50	Put	Currency Future	0.0000	2,688.0000	100.000	0	0	0
23/10/2008	€ / R 2009/03/16	12.90	Call	Currency Future	2,520.0000	2,528.0000	0.317	0	0	0
23/10/2008	€ / R 2009/03/16	12.40	Call	Currency Future	2,862.0000	2,867.0000	0.175	0	0	0
23/10/2008	€ / R 2009/03/16	17.30	Put	Currency Future	0.0000	3,317.0000	100.000	0	0	0
23/10/2008	€ / R 2009/03/16	11.80	Put	Currency Future	214.0000	246.0000	14.953	0	0	0
23/10/2008	€ / R 2009/03/16	15.60	Call	Currency Future	1,277.0000	1,310.0000	2.584	0	0	0
23/10/2008	€ / R 2009/03/16	13.60	Call	Currency Future	2,107.0000	2,122.0000	0.712	0	0	0
23/10/2008	€ / R 2009/03/16	18.10	Call	Currency Future	0.0000	756.0000	100.000	0	0	0
23/10/2008	€ / R 2009/03/16	15.60	Put	Currency Future	1,971.0000	2,035.0000	3.247	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	€ / R 2009/03/16	18.10	Put	Currency Future	0.0000	3,980.0000	100.000	0	0	0
23/10/2008	€ / R 2009/03/16	16.20	Call	Currency Future	1,100.0000	1,139.0000	3.545	0	0	0
23/10/2008	€ / R 2009/03/16	15.70	Put	Currency Future	0.0000	2,104.0000	100.000	0	0	0
23/10/2008	€ / R 2009/03/16	12.60	Put	Currency Future	415.0000	451.0000	8.675	0	0	0
23/10/2008	€ / R 2009/03/16	15.00	Put	Currency Future	1,581.0000	1,639.0000	3.669	0	0	0
23/10/2008	€ / R 2009/03/16	15.70	Call	Currency Future	0.0000	1,280.0000	100.000	0	0	0
23/10/2008	€ / R 2009/03/16	12.60	Call	Currency Future	2,721.0000	2,727.0000	0.221	0	0	0
23/10/2008	€ / R 2009/03/16	15.00	Call	Currency Future	1,487.0000	1,514.0000	1.816	0	0	0
23/10/2008	€ / R 2009/03/16	13.30	Put	Currency Future	0.0000	707.0000	100.000	0	0	0
23/10/2008	€ / R 2009/03/16	13.80	Put	Currency Future	898.0000	946.0000	5.345	0	0	0
23/10/2008	€ / R 2009/03/16	13.30	Call	Currency Future	0.0000	2,282.0000	100.000	0	0	0
23/10/2008	€ / R 2009/03/16	13.80	Call	Currency Future	2,004.0000	2,021.0000	0.848	0	0	0
23/10/2008	€ / R 2009/03/16	11.65	Call	Currency Future	3,443.0000	3,443.0000	-	0	0	0
23/10/2008	€ / R 2009/03/16	12.55	Call	Currency Future	2,755.0000	2,761.0000	0.218	0	0	0
23/10/2008	€ / R 2009/03/16	16.45	Put	Currency Future	2,578.0000	2,650.0000	2.793	0	0	0
23/10/2008	€ / R 2009/03/16	11.65	Put	Currency Future	187.0000	217.0000	16.043	0	0	0
23/10/2008	€ / R 2009/03/16	16.80	Put	Currency Future	2,845.0000	2,919.0000	2.601	0	0	0
23/10/2008	€ / R 2009/03/16	11.85	Call	Currency Future	3,280.0000	3,282.0000	0.061	0	0	0
23/10/2008	€ / R 2009/03/16	12.65	Put	Currency Future	430.0000	467.0000	8.605	0	0	0
23/10/2008	€ / R 2009/03/16	11.85	Put	Currency Future	224.0000	256.0000	14.286	0	0	0
23/10/2008	€ / R 2009/03/16	12.65	Call	Currency Future	2,686.0000	2,693.0000	0.261	0	0	0
23/10/2008	€ / R 2009/03/16	13.45	Put	Currency Future	732.0000	775.0000	5.874	0	0	0
23/10/2008	€ / R 2009/03/16	12.35	Put	Currency Future	342.0000	378.0000	10.526	0	0	0
23/10/2008	€ / R 2009/03/16	12.15	Call	Currency Future	3,047.0000	3,051.0000	0.131	0	0	0
23/10/2008	€ / R 2009/03/16	14.65	Call	Currency Future	1,622.0000	1,647.0000	1.541	0	0	0
23/10/2008	€ / R 2009/03/16	12.65	Put	Currency Future	430.0000	467.0000	8.605	0	0	0
23/10/2008	€ / R 2009/03/16	14.65	Put	Currency Future	1,366.0000	1,421.0000	4.026	0	0	0
23/10/2008	€ / R 2009/03/16	12.15	Put	Currency Future	291.0000	325.0000	11.684	0	0	0
23/10/2008	€ / R 2009/03/16	15.25	Call	Currency Future	1,395.0000	1,425.0000	2.151	0	0	0
23/10/2008	€ / R 2009/03/16	12.55	Put	Currency Future	399.0000	435.0000	9.023	0	0	0
23/10/2008	€ / R 2009/03/16	12.65	Call	Currency Future	2,686.0000	2,693.0000	0.261	0	0	0
23/10/2008	€ / R 2009/03/16	13.35	Call	Currency Future	2,243.0000	2,255.0000	0.535	0	0	0
23/10/2008	€ / R 2009/03/16	15.25	Put	Currency Future	1,739.0000	1,799.0000	3.450	0	0	0
23/10/2008	€ / R 2009/03/16	12.55	Call	Currency Future	2,755.0000	2,761.0000	0.218	0	0	0
23/10/2008	€ / R 2009/03/16	12.55	Put	Currency Future	399.0000	435.0000	9.023	0	0	0
23/10/2008	€ / R 2009/03/16	13.35	Put	Currency Future	687.0000	729.0000	6.114	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	€ / R 2009/03/16	13.45	Call	Currency Future	2,188.0000	2,200.0000	0.548	0	0	0
23/10/2008	€ / R 2009/03/16	15.85	Put	Currency Future	2,143.0000	2,210.0000	3.126	0	0	0
23/10/2008	€ / R 2009/03/16	12.75	Put	Currency Future	463.0000	500.0000	7.991	0	0	0
23/10/2008	€ / R 2009/03/16	15.85	Call	Currency Future	1,199.0000	1,235.0000	3.003	0	0	0
23/10/2008	€ / R 2009/03/16	12.85	Put	Currency Future	496.0000	535.0000	7.863	0	0	0
23/10/2008	€ / R 2009/03/16	12.75	Call	Currency Future	2,619.0000	2,626.0000	0.267	0	0	0
23/10/2008	€ / R 2009/03/16	14.00	Call	Currency Future	1,906.0000	1,927.0000	1.102	0	0	0
23/10/2008	€ / R 2009/03/16	12.35	Call	Currency Future	2,898.0000	2,903.0000	0.173	0	0	0
23/10/2008	€ / R 2009/03/16	13.60	Put	Currency Future	801.0000	846.0000	5.618	0	0	0
23/10/2008	€ / R 2009/03/16	14.00	Put	Currency Future	1,000.0000	1,051.0000	5.100	0	0	0
23/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	3,085.0000	3,089.0000	0.130	0	0	0
23/10/2008	€ / R 2009/03/16	12.85	Call	Currency Future	2,552.0000	2,560.0000	0.313	0	0	0
23/10/2008	€ / R 2009/03/16	12.85	Call	Currency Future	2,552.0000	2,560.0000	0.313	0	0	0
23/10/2008	€ / R 2009/03/16	12.10	Put	Currency Future	279.0000	313.0000	12.186	0	0	0
23/10/2008	€ / R 2009/03/16	14.45	Call	Currency Future	1,704.0000	1,728.0000	1.408	0	0	0
23/10/2008	€ / R 2009/03/16	12.05	Put	Currency Future	267.0000	301.0000	12.734	0	0	0
23/10/2008	€ / R 2009/03/16	14.45	Put	Currency Future	1,248.0000	1,302.0000	4.327	0	0	0
23/10/2008	€ / R 2009/03/16	14.05	Put	Currency Future	1,027.0000	1,078.0000	4.966	0	0	0
23/10/2008	€ / R 2009/03/16	14.05	Call	Currency Future	1,883.0000	1,904.0000	1.115	0	0	0
23/10/2008	€ / R 2009/03/16	12.50	Put	Currency Future	384.0000	420.0000	9.375	0	0	0
23/10/2008	€ / R 2009/03/16	12.05	Call	Currency Future	3,123.0000	3,127.0000	0.128	0	0	0
23/10/2008	€ / R 2009/03/16	12.45	Put	Currency Future	370.0000	406.0000	9.730	0	0	0
23/10/2008	€ / R 2009/03/16	12.35	Call	Currency Future	2,898.0000	2,903.0000	0.173	0	0	0
23/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	3,085.0000	3,089.0000	0.130	0	0	0
23/10/2008	€ / R 2009/03/16	12.10	Put	Currency Future	279.0000	313.0000	12.186	0	0	0
23/10/2008	€ / R 2009/03/16	12.35	Put	Currency Future	342.0000	378.0000	10.526	0	0	0
23/10/2008	€ / R 2009/03/16	12.30	Call	Currency Future	2,935.0000	2,940.0000	0.170	0	0	0
23/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	329.0000	364.0000	10.638	0	0	0
23/10/2008	€ / R 2009/03/16	12.85	Put	Currency Future	496.0000	535.0000	7.863	0	0	0
23/10/2008	€ / R 2009/03/16	12.50	Call	Currency Future	2,790.0000	2,796.0000	0.215	0	0	0
23/10/2008	€ / R 2009/03/16	13.55	Call	Currency Future	2,133.0000	2,147.0000	0.656	0	0	0
23/10/2008	€ / R 2009/03/16	12.45	Call	Currency Future	2,826.0000	2,831.0000	0.177	0	0	0
23/10/2008	€ / R 2009/03/16	14.15	Call	Currency Future	1,836.0000	1,859.0000	1.253	0	0	0
23/10/2008	€ / R 2009/03/16	13.55	Put	Currency Future	777.0000	822.0000	5.792	0	0	0
23/10/2008	€ / R 2009/03/16	12.15	Call	Currency Future	3,047.0000	3,051.0000	0.131	0	0	0
23/10/2008	€ / R 2009/03/16	12.15	Put	Currency Future	291.0000	325.0000	11.684	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	€ / R 2009/03/16	12.80	Put	Currency Future	479.0000	517.0000	7.933	0	0	0
23/10/2008	€ / R 2009/03/16	13.70	Put	Currency Future	848.0000	895.0000	5.542	0	0	0
23/10/2008	€ / R 2009/03/16	14.30	Call	Currency Future	1,769.0000	1,792.0000	1.300	0	0	0
23/10/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,163.0000	1,216.0000	4.557	0	0	0
23/10/2008	€ / R 2009/03/16	13.70	Call	Currency Future	2,054.0000	2,071.0000	0.828	0	0	0
23/10/2008	€ / R 2009/03/16	12.80	Call	Currency Future	2,585.0000	2,593.0000	0.309	0	0	0
23/10/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,080.0000	1,133.0000	4.907	0	0	0
23/10/2008	€ / R 2009/03/16	14.40	Put	Currency Future	1,219.0000	1,273.0000	4.430	0	0	0
23/10/2008	€ / R 2009/03/16	14.40	Call	Currency Future	1,725.0000	1,749.0000	1.391	0	0	0
23/10/2008	€ / R 2009/03/16	12.20	Call	Currency Future	3,009.0000	3,014.0000	0.166	0	0	200
23/10/2008	€ / R 2009/03/16	13.10	Call	Currency Future	2,393.0000	2,403.0000	0.418	0	0	0
23/10/2008	€ / R 2009/03/16	12.70	Call	Currency Future	2,652.0000	2,659.0000	0.264	0	0	0
23/10/2008	€ / R 2009/03/16	12.70	Put	Currency Future	446.0000	484.0000	8.520	0	0	0
23/10/2008	€ / R 2009/03/16	12.95	Put	Currency Future	532.0000	571.0000	7.331	0	0	0
23/10/2008	€ / R 2009/03/16	12.95	Call	Currency Future	2,488.0000	2,496.0000	0.322	0	0	0
23/10/2008	€ / R 2009/03/16	12.20	Put	Currency Future	303.0000	338.0000	11.551	0	0	0
23/10/2008	€ / R 2009/03/16	13.25	Put	Currency Future	646.0000	686.0000	6.192	0	0	0
23/10/2008	€ / R 2009/03/16	13.25	Call	Currency Future	2,302.0000	2,312.0000	0.434	0	0	0
23/10/2008	€ / R 2009/03/16	13.10	Put	Currency Future	587.0000	627.0000	6.814	0	0	0
23/10/2008	€ / R 2009/03/16	11.55	Call	Currency Future	3,528.0000	3,526.0000	(0.057)	0	0	0
23/10/2008	€ / R 2009/03/16	11.55	Put	Currency Future	172.0000	200.0000	16.279	0	0	0
23/10/2008	€ / R 2009/03/16	11.60	Call	Currency Future	3,485.0000	3,484.0000	(0.029)	0	0	0
23/10/2008	€ / R 2009/03/16	11.65	Call	Currency Future	3,443.0000	3,443.0000	-	0	0	0
23/10/2008	€ / R 2009/03/16	11.65	Put	Currency Future	187.0000	217.0000	16.043	0	0	0
23/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	329.0000	364.0000	10.638	0	0	0
23/10/2008	€ / R 2009/03/16	11.50	Put	Currency Future	165.0000	193.0000	16.970	0	0	0
23/10/2008	€ / R 2009/03/16	11.50	Call	Currency Future	3,571.0000	3,568.0000	(0.084)	0	0	0
23/10/2008	€ / R 2009/03/16	11.60	Put	Currency Future	179.0000	209.0000	16.760	0	0	0
23/10/2008	€ / R 2009/03/16	11.70	Call	Currency Future	3,401.0000	3,401.0000	-	0	0	0
23/10/2008	€ / R 2009/03/16	11.70	Put	Currency Future	195.0000	226.0000	15.897	0	0	0
23/10/2008	€ / R 2009/03/16	11.80	Call	Currency Future	3,320.0000	3,321.0000	0.030	0	0	0
23/10/2008	€ / R 2009/03/16	12.30	Call	Currency Future	2,935.0000	2,940.0000	0.170	0	0	0
23/10/2008	€ / R 2009/03/16	11.80	Put	Currency Future	214.0000	246.0000	14.953	0	0	0
23/10/2008	€ / R 2009/03/16	12.00	Put	Currency Future	256.0000	289.0000	12.891	0	0	0
23/10/2008	€ / R 2009/03/16	12.00	Call	Currency Future	3,162.0000	3,165.0000	0.095	0	0	0
23/10/2008	€ / R 2009/03/16	11.75	Call	Currency Future	3,360.0000	3,361.0000	0.030	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	€ / R 2009/03/16	11.90	Put	Currency Future	234.0000	267.0000	14.103	0	0	0
23/10/2008	€ / R 2009/03/16	11.90	Call	Currency Future	3,240.0000	3,243.0000	0.093	0	0	0
23/10/2008	€ / R 2009/03/16	12.25	Call	Currency Future	2,972.0000	2,976.0000	0.135	0	0	0
23/10/2008	€ / R 2009/03/16	12.25	Put	Currency Future	316.0000	351.0000	11.076	0	0	0
23/10/2008	€ / R 2009/03/16	11.75	Put	Currency Future	204.0000	235.0000	15.196	0	0	0
23/10/2008	€ / R 2009/06/12			Currency Future	15.2066	15.1916	(0.099)	15.8100	15.8100	250
23/10/2008	€ / R 2009/06/12	14.50	Call	Currency Future	2,054.0000	2,072.0000	0.876	0	0	0
23/10/2008	€ / R 2009/06/12	11.65	Call	Currency Future	3,908.0000	3,911.0000	0.077	0	0	0
23/10/2008	€ / R 2009/06/12	13.70	Call	Currency Future	2,494.0000	2,508.0000	0.561	0	0	0
23/10/2008	€ / R 2009/06/12	14.00	Call	Currency Future	2,321.0000	2,337.0000	0.689	0	0	0
23/10/2008	€ / R 2009/06/12	11.65	Put	Currency Future	352.0000	370.0000	5.114	0	0	0
23/10/2008	€ / R 2009/06/12	12.55	Call	Currency Future	3,237.0000	3,246.0000	0.278	0	0	0
23/10/2008	€ / R 2009/06/12	13.60	Call	Currency Future	2,553.0000	2,567.0000	0.548	0	0	0
23/10/2008	€ / R 2009/06/12	13.55	Put	Currency Future	927.0000	955.0000	3.020	0	0	0
23/10/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,299.0000	1,331.0000	2.463	0	0	0
23/10/2008	€ / R 2009/06/12	12.85	Put	Currency Future	674.0000	699.0000	3.709	0	0	0
23/10/2008	€ / R 2009/06/12	11.70	Call	Currency Future	3,869.0000	3,873.0000	0.103	0	0	0
23/10/2008	€ / R 2009/06/12	13.30	Put	Currency Future	831.0000	858.0000	3.249	0	0	0
23/10/2008	€ / R 2009/06/12	14.50	Put	Currency Future	1,348.0000	1,380.0000	2.374	0	0	0
23/10/2008	€ / R 2009/06/12	12.05	Call	Currency Future	3,601.0000	3,606.0000	0.139	0	0	0
23/10/2008	€ / R 2009/06/12	11.70	Put	Currency Future	363.0000	381.0000	4.959	0	0	0
23/10/2008	€ / R 2009/06/12	13.60	Put	Currency Future	947.0000	976.0000	3.062	0	0	0
23/10/2008	€ / R 2009/06/12	14.40	Call	Currency Future	2,106.0000	2,123.0000	0.807	0	0	0
23/10/2008	€ / R 2009/06/12	12.15	Put	Currency Future	470.0000	491.0000	4.468	0	0	0
23/10/2008	€ / R 2009/06/12	11.80	Call	Currency Future	3,791.0000	3,795.0000	0.106	0	0	0
23/10/2008	€ / R 2009/06/12	13.30	Call	Currency Future	2,737.0000	2,750.0000	0.475	0	0	0
23/10/2008	€ / R 2009/06/12	14.10	Call	Currency Future	2,266.0000	2,282.0000	0.706	0	0	0
23/10/2008	€ / R 2009/06/12	12.05	Put	Currency Future	444.0000	465.0000	4.730	0	0	0
23/10/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,159.0000	1,191.0000	2.761	0	0	0
23/10/2008	€ / R 2009/06/12	12.85	Call	Currency Future	3,031.0000	3,041.0000	0.330	0	0	0
23/10/2008	€ / R 2009/06/12	14.00	Put	Currency Future	1,115.0000	1,146.0000	2.780	0	0	0
23/10/2008	€ / R 2009/06/12	12.15	Call	Currency Future	3,526.0000	3,532.0000	0.170	0	0	0
23/10/2008	€ / R 2009/06/12	13.70	Put	Currency Future	987.0000	1,017.0000	3.040	0	0	0
23/10/2008	€ / R 2009/06/12	13.55	Call	Currency Future	2,583.0000	2,597.0000	0.542	0	0	0
23/10/2008	€ / R 2009/06/12	12.80	Call	Currency Future	3,064.0000	3,074.0000	0.326	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	€ / R 2009/06/12	14.85	Put	Currency Future	1,528.0000	1,562.0000	2.225	0	0	0
23/10/2008	€ / R 2009/06/12	12.60	Put	Currency Future	596.0000	619.0000	3.859	0	0	0
23/10/2008	€ / R 2009/06/12	12.30	Put	Currency Future	509.0000	531.0000	4.322	0	0	0
23/10/2008	€ / R 2009/06/12	14.95	Call	Currency Future	1,843.0000	1,864.0000	1.139	0	0	0
23/10/2008	€ / R 2009/06/12	12.70	Call	Currency Future	3,133.0000	3,142.0000	0.287	0	0	0
23/10/2008	€ / R 2009/06/12	11.80	Put	Currency Future	385.0000	404.0000	4.935	0	0	0
23/10/2008	€ / R 2009/06/12	12.30	Call	Currency Future	3,416.0000	3,423.0000	0.205	0	0	0
23/10/2008	€ / R 2009/06/12	14.95	Put	Currency Future	1,587.0000	1,622.0000	2.205	0	0	0
23/10/2008	€ / R 2009/06/12	12.70	Put	Currency Future	626.0000	651.0000	3.994	0	0	0
23/10/2008	€ / R 2009/06/12	12.55	Put	Currency Future	581.0000	604.0000	3.959	0	0	0
23/10/2008	€ / R 2009/06/12	15.05	Call	Currency Future	1,803.0000	1,824.0000	1.165	0	0	0
23/10/2008	€ / R 2009/06/12	12.60	Call	Currency Future	3,202.0000	3,211.0000	0.281	0	0	0
23/10/2008	€ / R 2009/06/12	11.90	Call	Currency Future	3,714.0000	3,719.0000	0.135	0	0	0
23/10/2008	€ / R 2009/06/12	13.80	Call	Currency Future	2,435.0000	2,450.0000	0.616	0	0	0
23/10/2008	€ / R 2009/06/12	15.05	Put	Currency Future	1,646.0000	1,683.0000	2.248	0	0	0
23/10/2008	€ / R 2009/06/12	12.10	Put	Currency Future	457.0000	478.0000	4.595	0	0	0
23/10/2008	€ / R 2009/06/12	12.00	Call	Currency Future	3,638.0000	3,644.0000	0.165	0	0	0
23/10/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,071.0000	1,102.0000	2.894	0	0	0
23/10/2008	€ / R 2009/06/12	12.40	Call	Currency Future	3,344.0000	3,351.0000	0.209	0	0	0
23/10/2008	€ / R 2009/06/12	14.85	Call	Currency Future	1,884.0000	1,904.0000	1.062	0	0	0
23/10/2008	€ / R 2009/06/12	12.10	Call	Currency Future	3,563.0000	3,569.0000	0.168	0	0	0
23/10/2008	€ / R 2009/06/12	11.85	Put	Currency Future	396.0000	415.0000	4.798	0	0	0
23/10/2008	€ / R 2009/06/12	13.90	Call	Currency Future	2,378.0000	2,393.0000	0.631	0	0	0
23/10/2008	€ / R 2009/06/12	15.60	Put	Currency Future	0.0000	2,036.0000	100.000	0	0	0
23/10/2008	€ / R 2009/06/12	12.60	Put	Currency Future	596.0000	619.0000	3.859	0	0	0
23/10/2008	€ / R 2009/06/12	11.95	Call	Currency Future	3,676.0000	3,681.0000	0.136	0	0	0
23/10/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,029.0000	1,059.0000	2.915	0	0	0
23/10/2008	€ / R 2009/06/12	12.40	Put	Currency Future	537.0000	560.0000	4.283	0	0	0
23/10/2008	€ / R 2009/06/12	11.95	Put	Currency Future	420.0000	440.0000	4.762	0	0	0
23/10/2008	€ / R 2009/06/12	15.50	Put	Currency Future	0.0000	1,969.0000	100.000	0	0	0
23/10/2008	€ / R 2009/06/12	11.85	Call	Currency Future	3,753.0000	3,757.0000	0.107	0	0	0
23/10/2008	€ / R 2009/06/12	14.75	Put	Currency Future	1,473.0000	1,506.0000	2.240	0	0	0
23/10/2008	€ / R 2009/06/12	11.75	Put	Currency Future	374.0000	392.0000	4.813	0	0	0
23/10/2008	€ / R 2009/06/12	14.55	Put	Currency Future	1,372.0000	1,405.0000	2.405	0	0	0
23/10/2008	€ / R 2009/06/12	11.75	Call	Currency Future	3,830.0000	3,834.0000	0.104	0	0	0
23/10/2008	€ / R 2009/06/12	14.25	Call	Currency Future	2,185.0000	2,202.0000	0.778	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	€ / R 2009/06/12	12.60	Call	Currency Future	3,202.0000	3,211.0000	0.281	0	0	0
23/10/2008	€ / R 2009/06/12	12.00	Put	Currency Future	432.0000	452.0000	4.630	0	0	0
23/10/2008	€ / R 2009/06/12	14.25	Put	Currency Future	1,228.0000	1,260.0000	2.606	0	0	0
23/10/2008	€ / R 2009/06/12	12.85	Put	Currency Future	674.0000	699.0000	3.709	0	0	0
23/10/2008	€ / R 2009/06/12	12.40	Call	Currency Future	3,344.0000	3,351.0000	0.209	0	0	0
23/10/2008	€ / R 2009/06/12	14.35	Call	Currency Future	2,132.0000	2,149.0000	0.797	0	0	0
23/10/2008	€ / R 2009/06/12	12.85	Call	Currency Future	3,031.0000	3,041.0000	0.330	0	0	0
23/10/2008	€ / R 2009/06/12	12.40	Put	Currency Future	537.0000	560.0000	4.283	0	0	0
23/10/2008	€ / R 2009/06/12	14.35	Put	Currency Future	1,275.0000	1,307.0000	2.510	0	0	0
23/10/2008	€ / R 2009/06/12	11.90	Put	Currency Future	408.0000	427.0000	4.657	0	0	0
23/10/2008	€ / R 2009/06/12	14.45	Call	Currency Future	2,080.0000	2,097.0000	0.817	0	0	0
23/10/2008	€ / R 2009/06/12	14.75	Call	Currency Future	1,930.0000	1,948.0000	0.933	0	0	0
23/10/2008	€ / R 2009/06/12	12.80	Put	Currency Future	658.0000	683.0000	3.799	0	0	0
23/10/2008	€ / R 2009/06/12	14.55	Call	Currency Future	2,029.0000	2,047.0000	0.887	0	0	0
23/10/2008	€ / R 2009/06/12	13.00	Put	Currency Future	724.0000	750.0000	3.591	0	0	0
23/10/2008	€ / R 2009/06/12	14.45	Put	Currency Future	1,323.0000	1,356.0000	2.494	0	0	0
23/10/2008	€ / R 2009/06/12	15.50	Call	Currency Future	0.0000	1,661.0000	100.000	0	0	0
23/10/2008	€ / R 2009/06/12	12.90	Call	Currency Future	2,997.0000	3,007.0000	0.334	0	0	0
23/10/2008	€ / R 2009/06/12	15.40	Put	Currency Future	0.0000	1,904.0000	100.000	0	0	0
23/10/2008	€ / R 2009/06/12	11.85	Call	Currency Future	3,753.0000	3,757.0000	0.107	0	0	0
23/10/2008	€ / R 2009/06/12	12.90	Put	Currency Future	690.0000	716.0000	3.768	0	0	0
23/10/2008	€ / R 2009/06/12	15.60	Call	Currency Future	0.0000	1,627.0000	100.000	0	0	0
23/10/2008	€ / R 2009/06/12	12.65	Call	Currency Future	3,167.0000	3,176.0000	0.284	0	0	0
23/10/2008	€ / R 2009/06/12	13.00	Call	Currency Future	2,931.0000	2,942.0000	0.375	0	0	0
23/10/2008	€ / R 2009/06/12	15.40	Call	Currency Future	0.0000	1,696.0000	100.000	0	0	0
23/10/2008	€ / R 2009/06/12	12.65	Put	Currency Future	611.0000	635.0000	3.928	0	0	0
23/10/2008	€ / R 2009/06/12	15.30	Call	Currency Future	0.0000	1,731.0000	100.000	0	0	0
23/10/2008	€ / R 2009/06/12	12.95	Call	Currency Future	2,964.0000	2,974.0000	0.337	0	0	0
23/10/2008	€ / R 2009/06/12	15.30	Put	Currency Future	0.0000	1,840.0000	100.000	0	0	0
23/10/2008	€ / R 2009/06/12	14.90	Put	Currency Future	1,557.0000	1,592.0000	2.248	0	0	0
23/10/2008	€ / R 2009/06/12	14.40	Call	Currency Future	2,106.0000	2,123.0000	0.807	0	0	0
23/10/2008	€ / R 2009/06/12	12.80	Call	Currency Future	3,064.0000	3,074.0000	0.326	0	0	0
23/10/2008	€ / R 2009/06/12	11.85	Put	Currency Future	396.0000	415.0000	4.798	0	0	0
23/10/2008	€ / R 2009/06/12	13.05	Put	Currency Future	741.0000	767.0000	3.509	0	0	0
23/10/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,252.0000	1,284.0000	2.556	0	0	0
23/10/2008	€ / R 2009/06/12	12.80	Put	Currency Future	658.0000	683.0000	3.799	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	€ / R 2009/06/12	14.30	Call	Currency Future	2,158.0000	2,175.0000	0.788	0	0	0
23/10/2008	€ / R 2009/06/12	12.95	Put	Currency Future	707.0000	733.0000	3.678	0	0	0
23/10/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,299.0000	1,331.0000	2.463	0	0	0
23/10/2008	€ / R 2009/06/12	13.05	Call	Currency Future	2,898.0000	2,909.0000	0.380	0	0	0
23/10/2008	€ / R 2009/06/12	14.90	Call	Currency Future	1,864.0000	1,883.0000	1.019	0	0	0
23/10/2008	€ / R 2009/06/12	14.60	Call	Currency Future	2,004.0000	2,022.0000	0.898	0	0	0
23/10/2008	€ / R 2009/06/12	14.80	Call	Currency Future	1,905.0000	1,924.0000	0.997	0	0	0
23/10/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,499.0000	1,532.0000	2.201	0	0	0
23/10/2008	€ / R 2009/06/12	14.70	Put	Currency Future	1,447.0000	1,481.0000	2.350	0	0	0
23/10/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,397.0000	1,430.0000	2.362	0	0	0
23/10/2008	€ / R 2009/06/12	15.20	Call	Currency Future	0.0000	1,768.0000	100.000	0	0	0
23/10/2008	€ / R 2009/06/12	13.35	Put	Currency Future	849.0000	877.0000	3.298	0	0	0
23/10/2008	€ / R 2009/06/12	15.00	Put	Currency Future	1,616.0000	1,652.0000	2.228	0	0	0
23/10/2008	€ / R 2009/06/12	15.10	Put	Currency Future	1,677.0000	1,714.0000	2.206	0	0	0
23/10/2008	€ / R 2009/06/12	15.10	Call	Currency Future	1,783.0000	1,805.0000	1.234	0	0	0
23/10/2008	€ / R 2009/06/12	15.20	Put	Currency Future	0.0000	1,776.0000	100.000	0	0	0
23/10/2008	€ / R 2009/06/12	13.35	Call	Currency Future	2,706.0000	2,719.0000	0.480	0	0	0
23/10/2008	€ / R 2009/06/12	14.60	Call	Currency Future	2,004.0000	2,022.0000	0.898	0	0	0
23/10/2008	€ / R 2009/06/12	15.00	Call	Currency Future	1,823.0000	1,844.0000	1.152	0	0	0
23/10/2008	€ / R 2009/06/12	12.35	Put	Currency Future	523.0000	545.0000	4.207	0	0	0
23/10/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,397.0000	1,430.0000	2.362	0	0	0
23/10/2008	€ / R 2009/06/12	14.20	Call	Currency Future	2,212.0000	2,228.0000	0.723	0	0	0
23/10/2008	€ / R 2009/06/12	12.25	Call	Currency Future	3,452.0000	3,459.0000	0.203	0	0	0
23/10/2008	€ / R 2009/06/12	12.35	Call	Currency Future	3,380.0000	3,387.0000	0.207	0	0	0
23/10/2008	€ / R 2009/06/12	12.65	Call	Currency Future	3,167.0000	3,176.0000	0.284	0	0	0
23/10/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,252.0000	1,284.0000	2.556	0	0	0
23/10/2008	€ / R 2009/06/12	14.30	Call	Currency Future	2,158.0000	2,175.0000	0.788	0	0	0
23/10/2008	€ / R 2009/06/12	13.10	Put	Currency Future	759.0000	785.0000	3.426	0	0	0
23/10/2008	€ / R 2009/06/12	12.65	Put	Currency Future	611.0000	635.0000	3.928	0	0	0
23/10/2008	€ / R 2009/06/12	12.75	Call	Currency Future	3,098.0000	3,108.0000	0.323	0	0	0
23/10/2008	€ / R 2009/06/12	12.75	Put	Currency Future	642.0000	666.0000	3.738	0	0	0
23/10/2008	€ / R 2009/06/12	12.50	Call	Currency Future	3,272.0000	3,281.0000	0.275	0	0	0
23/10/2008	€ / R 2009/06/12	14.70	Call	Currency Future	1,954.0000	1,972.0000	0.921	0	0	0
23/10/2008	€ / R 2009/06/12	12.50	Put	Currency Future	566.0000	589.0000	4.064	0	0	0
23/10/2008	€ / R 2009/06/12	14.20	Put	Currency Future	1,205.0000	1,237.0000	2.656	0	0	0
23/10/2008	€ / R 2009/06/12	13.10	Call	Currency Future	2,865.0000	2,877.0000	0.419	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	€ / R 2009/06/12	12.30	Put	Currency Future	509.0000	531.0000	4.322	0	0	0
23/10/2008	€ / R 2009/06/12	12.55	Put	Currency Future	581.0000	604.0000	3.959	0	0	0
23/10/2008	€ / R 2009/06/12	12.30	Call	Currency Future	3,416.0000	3,423.0000	0.205	0	0	0
23/10/2008	€ / R 2009/06/12	12.55	Call	Currency Future	3,237.0000	3,246.0000	0.278	0	0	0
23/10/2008	€ / R 2009/06/12	13.30	Put	Currency Future	831.0000	858.0000	3.249	0	0	0
23/10/2008	€ / R 2009/06/12	13.05	Call	Currency Future	2,898.0000	2,909.0000	0.380	0	0	0
23/10/2008	€ / R 2009/06/12	13.40	Call	Currency Future	2,675.0000	2,688.0000	0.486	0	0	0
23/10/2008	€ / R 2009/06/12	12.35	Put	Currency Future	523.0000	545.0000	4.207	0	0	0
23/10/2008	€ / R 2009/06/12	13.05	Put	Currency Future	741.0000	767.0000	3.509	0	0	0
23/10/2008	€ / R 2009/06/12	12.35	Call	Currency Future	3,380.0000	3,387.0000	0.207	0	0	0
23/10/2008	€ / R 2009/06/12	13.40	Put	Currency Future	868.0000	896.0000	3.226	0	0	0
23/10/2008	€ / R 2009/06/12	13.30	Call	Currency Future	2,737.0000	2,750.0000	0.475	0	0	0
23/10/2008	€ / R 2009/06/12	12.25	Put	Currency Future	496.0000	518.0000	4.435	0	0	0
23/10/2008	€ / R 2009/06/12	13.25	Call	Currency Future	2,769.0000	2,781.0000	0.433	0	0	0
23/10/2008	€ / R 2009/06/12	13.20	Call	Currency Future	2,801.0000	2,813.0000	0.428	0	0	0
23/10/2008	€ / R 2009/06/12	13.20	Put	Currency Future	794.0000	821.0000	3.401	0	0	0
23/10/2008	€ / R 2009/06/12	13.75	Put	Currency Future	1,008.0000	1,037.0000	2.877	0	0	0
23/10/2008	€ / R 2009/06/12	13.75	Call	Currency Future	2,464.0000	2,479.0000	0.609	0	0	0
23/10/2008	€ / R 2009/06/12	13.65	Put	Currency Future	967.0000	996.0000	2.999	0	0	0
23/10/2008	€ / R 2009/06/12	13.65	Call	Currency Future	2,523.0000	2,538.0000	0.595	0	0	0
23/10/2008	€ / R 2009/06/12	13.25	Put	Currency Future	812.0000	840.0000	3.448	0	0	0
23/10/2008	€ / R 2009/06/12	13.45	Call	Currency Future	2,644.0000	2,657.0000	0.492	0	0	0
23/10/2008	€ / R 2009/06/12	13.55	Call	Currency Future	2,583.0000	2,597.0000	0.542	0	0	0
23/10/2008	€ / R 2009/06/12	13.55	Put	Currency Future	927.0000	955.0000	3.020	0	0	0
23/10/2008	€ / R 2009/06/12	13.45	Put	Currency Future	888.0000	916.0000	3.153	0	0	0
23/10/2008	€ / R 2009/06/12	13.15	Call	Currency Future	2,833.0000	2,845.0000	0.424	0	0	0
23/10/2008	€ / R 2009/06/12	13.15	Put	Currency Future	776.0000	803.0000	3.479	0	0	0
23/10/2008	€ / R 2009/06/12	14.65	Call	Currency Future	1,979.0000	1,997.0000	0.910	0	0	0
23/10/2008	€ / R 2009/06/12	14.65	Put	Currency Future	1,422.0000	1,455.0000	2.321	0	0	0
23/10/2008	€ / R 2009/06/12	12.90	Put	Currency Future	690.0000	716.0000	3.768	0	0	0
23/10/2008	€ / R 2009/06/12	12.90	Call	Currency Future	2,997.0000	3,007.0000	0.334	0	0	0
23/10/2008	€ / R 2009/06/12	13.50	Put	Currency Future	907.0000	935.0000	3.087	0	0	0
23/10/2008	€ / R 2009/06/12	13.50	Call	Currency Future	2,614.0000	2,627.0000	0.497	0	0	0
23/10/2008	€ / R 2009/06/12	12.15	Put	Currency Future	470.0000	491.0000	4.468	0	0	0
23/10/2008	€ / R 2009/06/12	12.15	Call	Currency Future	3,526.0000	3,532.0000	0.170	0	0	0
23/10/2008	€ / R 2009/06/12	12.20	Call	Currency Future	3,489.0000	3,496.0000	0.201	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	€ / R	2009/06/12	12.10	Call	Currency Future	3,563.0000	3,569.0000	0.168	0	0	0
23/10/2008	€ / R	2009/06/12	12.10	Put	Currency Future	457.0000	478.0000	4.595	0	0	0
23/10/2008	€ / R	2009/06/12	12.20	Put	Currency Future	483.0000	504.0000	4.348	0	0	0
23/10/2008	€ / R	2009/06/12	12.05	Call	Currency Future	3,601.0000	3,606.0000	0.139	0	0	0
23/10/2008	€ / R	2009/06/12	12.05	Put	Currency Future	444.0000	465.0000	4.730	0	0	0
23/10/2008	€ / R	2009/06/12	12.45	Put	Currency Future	551.0000	574.0000	4.174	0	0	0
23/10/2008	€ / R	2009/06/12	12.45	Call	Currency Future	3,308.0000	3,316.0000	0.242	0	0	0
23/10/2008	ALBI	2008/11/06			Index Future	260.1560	260.0550	(0.039)	0.0000	0.0000	661
23/10/2008	ALBI	2008/11/06	265.00	Put	Index Future	48,801.0000	49,717.0000	1.877	0	0	0
23/10/2008	ALBI	2008/11/06	265.00	Call	Index Future	361.0000	267.0000	(26.039)	0	0	0
23/10/2008	ALBI	2009/02/05			Index Future	268.0090	267.9050	(0.039)	0.0000	0.0000	0
23/10/2008	ALBI	2009/05/07			Index Future	276.2390	276.2450	0.002	0.0000	0.0000	0
23/10/2008	CRD1	2008/11/06			Index Future	111.7350	111.6620	(0.065)	0.0000	0.0000	6
23/10/2008	CRD1	2009/02/05			Index Future	114.9610	114.8860	(0.065)	0.0000	0.0000	0
23/10/2008	CRD1	2009/05/07			Index Future	118.2670	118.1910	(0.064)	0.0000	0.0000	0
23/10/2008	GOVI	2008/11/06			jGovi	262.8350	262.7335	(0.039)	0.0000	0.0000	180
23/10/2008	GOVI	2008/11/06	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
23/10/2008	GOVI	2008/11/06	274.00	Put	jGovi	111,650.0000	112,665.0000	0.909	0	0	0
23/10/2008	GOVI	2009/02/05			jGovi	270.4220	270.3195	(0.038)	0.0000	0.0000	276
23/10/2008	GOVI	2009/05/07			jGovi	278.2000	278.0950	(0.038)	0.0000	0.0000	0
23/10/2008	ILBI	2008/11/06			Index Future	329.1740	329.1740	-	0.0000	0.0000	1
23/10/2008	ILBI	2009/02/05			Index Future	338.7840	338.7840	-	0.0000	0.0000	0
23/10/2008	ILBI	2009/05/07			Index Future	353.7660	354.2620	0.140	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
23/10/2008	J153	2010/08/31			jSwap	11.1250	11.3680	2.184	0.0000	0.0000	0
23/10/2008	J157	2015/09/15			jSwap	10.2190	10.2970	0.763	0.0000	0.0000	0
23/10/2008	J186	2026/12/21			jSwap	9.5370	9.5390	0.021	0.0000	0.0000	0
23/10/2008	J201	2014/12/22			jSwap	10.3570	10.4670	1.062	0.0000	0.0000	0
23/10/2008	J203	2017/09/15			jSwap	10.1070	10.1480	0.406	0.0000	0.0000	0
23/10/2008	J204	2018/12/21			jSwap	10.1340	10.1650	0.306	0.0000	0.0000	0
23/10/2008	J207	2020/01/15			jSwap	10.0400	10.0630	0.229	0.0000	0.0000	0
23/10/2008	JBAR	2005/12/21			jBar	12.2750	12.3210	0.375	0.0000	0.0000	0
23/10/2008	JFRA	2008/11/06			jFra	12.3160	12.3790	0.512	0.0000	0.0000	0
23/10/2008	JFRA	2009/02/05			jFra	12.0620	12.2240	1.343	0.0000	0.0000	0
23/10/2008	JFRA	2009/05/07			jFra	11.2430	11.5920	3.104	0.0000	0.0000	0
23/10/2008	JFRA	2009/08/06			jFra	10.5740	10.9430	3.490	0.0000	0.0000	0
23/10/2008	JFRA	2009/11/05			jFra	10.1680	10.5010	3.275	0.0000	0.0000	0
23/10/2008	JN02	2008/11/06			jNote	10.7720	11.0320	2.414	0.0000	0.0000	0
23/10/2008	JN02	2009/02/05			jNote	10.4450	10.7180	2.614	0.0000	0.0000	0
23/10/2008	JN02	2009/05/07			jNote	10.1380	10.4070	2.653	0.0000	0.0000	0
23/10/2008	JN05	2008/11/07			jNote	10.4800	10.4890	0.086	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
23/10/2008	JN05	2009/02/05			jNote	9.9970	10.1440	1.470	0.0000	0.0000	0
23/10/2008	JN05	2009/05/07			jNote	9.8430	9.9830	1.422	0.0000	0.0000	0
23/10/2008	JN10	2008/11/07			jNote	10.0970	10.0900	(0.069)	0.0000	0.0000	0
23/10/2008	JN10	2009/02/05			jNote	9.7770	9.8080	0.317	0.0000	0.0000	0
23/10/2008	JN10	2009/05/07			jNote	9.6710	9.6950	0.248	0.0000	0.0000	0
23/10/2008	JROD	2008/10/31			jRod	11.9170	11.7990	(0.990)	0.0000	0.0000	0
23/10/2008	JROD	2008/11/28			jRod	11.8920	11.8850	(0.059)	0.0000	0.0000	0
23/10/2008	JROD	2008/12/31			jRod	12.1040	12.1070	0.025	0.0000	0.0000	0
23/10/2008	OTH1	2008/11/06			Index Future	246.9050	246.8140	(0.037)	0.0000	0.0000	9
23/10/2008	OTH1	2009/02/05			Index Future	254.0330	253.9390	(0.037)	0.0000	0.0000	0
23/10/2008	OTH1	2009/05/07			Index Future	261.3390	261.2440	(0.036)	0.0000	0.0000	0
23/10/2008	R153	2008/11/06			Bond Future	10.2300	10.5400	3.030	10.5000	10.6200	3,526
23/10/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
23/10/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,644.0000	2,156.0000	31.144	0	0	0
23/10/2008	R153	2008/11/06	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2008	R153	2008/11/06	8.75	Put	Option on Bond Future	2,495.0000	3,007.0000	20.521	0	0	0
23/10/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	700
23/10/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	2,068.0000	2,580.0000	24.758	0	0	0
23/10/2008	R153	2009/02/05			Bond Future	10.0430	10.4190	3.744	0.0000	0.0000	3
23/10/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	741.0000	1,047.0000	41.296	0	0	0
23/10/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	679.0000	444.0000	(34.610)	0	0	0
23/10/2008	R153	2009/05/07			Bond Future	9.8520	10.3000	4.547	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
23/10/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	1,219.0000	993.0000	(18.540)	0	0	0
23/10/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,963.0000	2,286.0000	16.454	0	0	0
23/10/2008	R157	2008/11/06			Bond Future	9.8490	9.8390	(0.102)	0.0000	0.0000	9,073
23/10/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	700
23/10/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	6,209.0000	6,154.0000	(0.886)	0	0	0
23/10/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	2,152.0000	2,088.0000	(2.974)	0	0	1,000
23/10/2008	R157	2008/11/06	10.00	Put	Option on Bond Future	0.0000	483.0000	100.000	8	8	300
23/10/2008	R157	2008/11/06	10.00	Call	Option on Bond Future	0.0000	1,359.0000	100.000	0	0	0
23/10/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	226.0000	217.0000	(3.982)	0	0	500
23/10/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	2,356.0000	2,384.0000	1.188	0	0	0
23/10/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	193.0000	167.0000	(13.472)	0	0	300
23/10/2008	R157	2009/02/05			Bond Future	9.7750	9.7650	(0.102)	0.0000	0.0000	5,093
23/10/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	6,174.0000	6,123.0000	(0.826)	0	0	0
23/10/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	548.0000	550.0000	0.365	0	0	600
23/10/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	1,852.0000	1,819.0000	(1.782)	0	0	600
23/10/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	3,042.0000	3,062.0000	0.657	0	0	0
23/10/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	1,218.0000	1,226.0000	0.657	0	0	0
23/10/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	4,057.0000	4,011.0000	(1.134)	0	0	0
23/10/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	3,183.0000	3,141.0000	(1.320)	0	0	0
23/10/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	1,708.0000	1,719.0000	0.644	0	0	600
23/10/2008	R157	2009/05/07			Bond Future	9.7030	9.6920	(0.113)	0.0000	0.0000	0
23/10/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	1,590.0000	1,601.0000	0.692	0	0	0
23/10/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	5,308.0000	5,263.0000	(0.848)	0	0	0
23/10/2008	R186	2008/11/06			Bond Future	9.5680	9.5490	(0.199)	0.0000	0.0000	5,107
23/10/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	10,373.0000	10,201.0000	(1.658)	0	0	0
23/10/2008	R186	2009/02/05			Bond Future	9.4940	9.4740	(0.211)	9.6300	9.5800	2,625
23/10/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	391.0000	431.0000	10.230	0	0	0
23/10/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	2,643.0000	2,500.0000	(5.411)	0	0	0
23/10/2008	R186	2009/05/07			Bond Future	9.4260	9.4060	(0.212)	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
23/10/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	4,380.0000	4,229.0000	(3.447)	0	0	0
23/10/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	393.0000	424.0000	7.888	0	0	0
23/10/2008	R196	2008/11/06			Bond Future	12.1860	12.2790	0.763	0.0000	0.0000	0
23/10/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,102.0000	1,117.0000	1.361	0	0	0
23/10/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	89.0000	76.0000	(14.607)	0	0	0
23/10/2008	R196	2009/02/05			Bond Future	11.5500	11.7210	1.481	0.0000	0.0000	0
23/10/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	43.0000	51.0000	18.605	0	0	0
23/10/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
23/10/2008	R196	2009/05/07			Bond Future	11.9990	12.3590	3.000	0.0000	0.0000	0
23/10/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	331.0000	438.0000	32.326	0	0	0
23/10/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	36.0000	37.0000	2.778	0	0	0
23/10/2008	R201	2008/11/06			Bond Future	9.9820	9.9630	(0.190)	0.0000	0.0000	1,000
23/10/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	5,538.0000	5,455.0000	(1.499)	0	0	0
23/10/2008	R201	2009/02/05			Bond Future	9.8650	9.8450	(0.203)	0.0000	0.0000	2
23/10/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	216.0000	227.0000	5.093	0	0	0
23/10/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	2,868.0000	2,794.0000	(2.580)	0	0	0
23/10/2008	R201	2009/05/07			Bond Future	9.7560	9.7350	(0.215)	0.0000	0.0000	0
23/10/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	645.0000	668.0000	3.566	0	0	0
23/10/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	2,764.0000	2,700.0000	(2.315)	0	0	0
23/10/2008	R203	2008/11/06			Bond Future	9.8460	9.8370	(0.091)	0.0000	0.0000	0
23/10/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	7,751.0000	7,702.0000	(0.632)	0	0	0
23/10/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2008	R203	2009/02/05			Bond Future	9.7560	9.7460	(0.103)	0.0000	0.0000	0
23/10/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	2,974.0000	2,925.0000	(1.648)	0	0	0
23/10/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	186.0000	191.0000	2.688	0	0	0
23/10/2008	R203	2009/05/07			Bond Future	9.6690	9.6590	(0.103)	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
23/10/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	265.0000	271.0000	2.264	0	0	0
23/10/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	3,931.0000	3,884.0000	(1.196)	0	0	0
23/10/2008	R204	2008/11/06			Bond Future	9.8460	9.8370	(0.091)	0.0000	0.0000	3,126
23/10/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	8,308.0000	8,256.0000	(0.626)	0	0	0
23/10/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2008	R204	2009/02/05			Bond Future	9.7620	9.7520	(0.102)	0.0000	0.0000	9
23/10/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	131.0000	136.0000	3.817	0	0	0
23/10/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	3,157.0000	3,103.0000	(1.710)	0	0	0
23/10/2008	R204	2009/05/07			Bond Future	9.6840	9.6740	(0.103)	0.0000	0.0000	0
23/10/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	4,251.0000	4,199.0000	(1.223)	0	0	0
23/10/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	211.0000	217.0000	2.844	0	0	0
23/10/2008	R206	2008/11/06			Bond Future	9.9790	9.9700	(0.090)	0.0000	0.0000	1,730
23/10/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	7,755.0000	7,721.0000	(0.438)	0	0	0
23/10/2008	R206	2009/02/05			Bond Future	9.8460	9.8370	(0.091)	0.0000	0.0000	0
23/10/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	2,449.0000	2,420.0000	(1.184)	0	0	0
23/10/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	262.0000	265.0000	1.145	0	0	0
23/10/2008	R206	2009/05/07			Bond Future	9.7260	9.7160	(0.103)	0.0000	0.0000	0
23/10/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	3,055.0000	3,026.0000	(0.949)	0	0	0
23/10/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	470.0000	476.0000	1.277	0	0	0
23/10/2008	R207	2008/11/06			Bond Future	9.8270	9.8080	(0.193)	0.0000	0.0000	0
23/10/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	8,345.0000	8,233.0000	(1.342)	0	0	0
23/10/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2008	R207	2009/02/05			Bond Future	9.7460	9.7270	(0.195)	0.0000	0.0000	0
23/10/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	106.0000	115.0000	8.491	0	0	0
23/10/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	3,091.0000	2,989.0000	(3.300)	0	0	0
23/10/2008	R207	2009/05/07			Bond Future	9.6770	9.6560	(0.217)	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
23/10/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	161.0000	173.0000	7.453	0	0	0
23/10/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	4,250.0000	4,139.0000	(2.612)	0	0	0
23/10/2008	R208	2008/11/06			Bond Future	9.7900	9.7730	(0.174)	0.0000	0.0000	0
23/10/2008	R208	2008/11/06	8.75	Put	Option on Bond Future	6,604.0000	6,502.0000	(1.545)	0	0	0
23/10/2008	R208	2008/11/06	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2008	R208	2009/02/05			Bond Future	9.7060	9.6860	(0.206)	0.0000	0.0000	0
23/10/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	6,046.0000	5,926.0000	(1.985)	0	0	0
23/10/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
23/10/2008	R208	2009/05/07			Bond Future	9.6510	9.6230	(0.290)	0.0000	0.0000	0
23/10/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	39.0000	44.0000	12.821	0	0	0
23/10/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	5,696.0000	5,534.0000	(2.844)	0	0	0
23/10/2008	R209	2008/11/06			Bond Future	9.1690	9.1400	(0.316)	0.0000	0.0000	6,527
23/10/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/10/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	12,162.0000	11,943.0000	(1.801)	0	0	0
23/10/2008	R209	2009/02/05			Bond Future	9.1020	9.0720	(0.330)	0.0000	0.0000	0
23/10/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	466.0000	548.0000	17.597	0	0	0
23/10/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	1,248.0000	1,102.0000	(11.699)	0	0	0
23/10/2008	R209	2009/05/07			Bond Future	9.0400	9.0090	(0.343)	0.0000	0.0000	0
23/10/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	921.0000	1,032.0000	12.052	0	0	0
23/10/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	1,229.0000	1,102.0000	(10.334)	0	0	0
23/10/2008	TRT1	2008/11/06			Index Future	259.3340	259.2350	(0.038)	0.0000	0.0000	300
23/10/2008	TRT1	2009/02/05			Index Future	266.8210	266.7190	(0.038)	0.0000	0.0000	0
23/10/2008	TRT1	2009/05/07			Index Future	274.4950	274.3920	(0.038)	0.0000	0.0000	0
23/10/2008	ZAAD	2008/12/12			Currency Future	7.6096	7.5120	(1.283)	7.8300	7.5300	6,438
23/10/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	0.0000	726.0000	100.000	0	0	0
23/10/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	177.0000	212.0000	19.774	0	0	0

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23/10/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	1,092.0000	1,036.0000	(5.128)	0	0	0
23/10/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	473.0000	541.0000	14.376	0	0	0
23/10/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	732.0000	703.0000	(3.962)	0	0	0
23/10/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	585.0000	655.0000	11.966	0	0	0
23/10/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	895.0000	848.0000	(5.251)	0	0	0
23/10/2008	ZAAD	2008/12/12	5.90	Put	Currency Future	60.0000	77.0000	28.333	0	0	0
23/10/2008	ZAAD	2008/12/12	7.75	Put	Currency Future	704.0000	781.0000	10.938	0	0	0
23/10/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	1,431.0000	1,361.0000	(4.892)	0	0	0
23/10/2008	ZAAD	2008/12/12	5.80	Put	Currency Future	49.0000	64.0000	30.612	0	0	0
23/10/2008	ZAAD	2008/12/12	7.65	Call	Currency Future	602.0000	579.0000	(3.821)	0	0	0
23/10/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	397.0000	459.0000	15.617	0	0	0
23/10/2008	ZAAD	2008/12/12	5.80	Call	Currency Future	1,859.0000	1,776.0000	(4.465)	0	0	0
23/10/2008	ZAAD	2008/12/12	7.75	Call	Currency Future	563.0000	543.0000	(3.552)	0	0	0
23/10/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	1,236.0000	1,174.0000	(5.016)	0	0	0
23/10/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	121.0000	149.0000	23.140	0	0	0
23/10/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	1,554.0000	1,480.0000	(4.762)	0	0	0
23/10/2008	ZAAD	2008/12/12	5.90	Call	Currency Future	1,770.0000	1,689.0000	(4.576)	0	0	0
23/10/2008	ZAAD	2008/12/12	7.65	Put	Currency Future	643.0000	717.0000	11.509	0	0	0
23/10/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	131.0000	160.0000	22.137	0	0	0
23/10/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	0.0000	568.0000	100.000	0	0	0
23/10/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	687.0000	659.0000	(4.076)	0	0	0
23/10/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	1,391.0000	1,322.0000	(4.960)	0	0	0
23/10/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	806.0000	771.0000	(4.342)	0	0	0
23/10/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	0.0000	680.0000	100.000	0	0	0
23/10/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	1,639.0000	1,562.0000	(4.698)	0	0	0
23/10/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	644.0000	617.0000	(4.193)	0	0	0
23/10/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	1,199.0000	1,138.0000	(5.088)	0	0	0
23/10/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	0.0000	514.0000	100.000	0	0	0
23/10/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	1,431.0000	1,361.0000	(4.892)	0	0	0
23/10/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	336.0000	386.0000	14.881	0	0	0
23/10/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	190.0000	226.0000	18.947	0	0	0
23/10/2008	ZAAD	2008/12/12	7.50	Call	Currency Future	0.0000	638.0000	100.000	0	0	0
23/10/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	79.0000	100.0000	26.582	0	0	0
23/10/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	121.0000	149.0000	23.140	0	0	0
23/10/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	66.0000	84.0000	27.273	0	0	0
23/10/2008	ZAAD	2008/12/12	7.50	Put	Currency Future	0.0000	626.0000	100.000	0	0	0

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23/10/2008	ZAAD 2008/12/12	6.80	Call	Currency Future	1,057.0000	1,003.0000	(5.109)	0	0	0
23/10/2008	ZAAD 2008/12/12	7.70	Call	Currency Future	0.0000	561.0000	100.000	0	0	0
23/10/2008	ZAAD 2008/12/12	6.00	Put	Currency Future	72.0000	92.0000	27.778	0	0	0
23/10/2008	ZAAD 2008/12/12	6.40	Call	Currency Future	1,351.0000	1,284.0000	(4.959)	0	0	0
23/10/2008	ZAAD 2008/12/12	5.95	Call	Currency Future	1,726.0000	1,646.0000	(4.635)	0	0	0
23/10/2008	ZAAD 2008/12/12	7.20	Call	Currency Future	0.0000	771.0000	100.000	0	0	0
23/10/2008	ZAAD 2008/12/12	6.80	Put	Currency Future	248.0000	291.0000	17.339	0	0	0
23/10/2008	ZAAD 2008/12/12	7.55	Call	Currency Future	644.0000	617.0000	(4.193)	0	0	0
23/10/2008	ZAAD 2008/12/12	6.95	Put	Currency Future	298.0000	346.0000	16.107	0	0	0
23/10/2008	ZAAD 2008/12/12	6.40	Put	Currency Future	142.0000	172.0000	21.127	0	0	0
23/10/2008	ZAAD 2008/12/12	6.05	Put	Currency Future	79.0000	100.0000	26.582	0	0	0
23/10/2008	ZAAD 2008/12/12	6.00	Call	Currency Future	1,682.0000	1,604.0000	(4.637)	0	0	0
23/10/2008	ZAAD 2008/12/12	7.45	Put	Currency Future	528.0000	597.0000	13.068	0	0	0
23/10/2008	ZAAD 2008/12/12	6.95	Call	Currency Future	958.0000	908.0000	(5.219)	0	0	0
23/10/2008	ZAAD 2008/12/12	6.50	Call	Currency Future	1,274.0000	1,210.0000	(5.024)	0	0	0
23/10/2008	ZAAD 2008/12/12	7.20	Put	Currency Future	0.0000	459.0000	100.000	0	0	0
23/10/2008	ZAAD 2008/12/12	6.05	Call	Currency Future	1,639.0000	1,562.0000	(4.698)	0	0	0
23/10/2008	ZAAD 2008/12/12	7.60	Call	Currency Future	0.0000	598.0000	100.000	0	0	0
23/10/2008	ZAAD 2008/12/12	7.80	Call	Currency Future	0.0000	526.0000	100.000	0	0	0
23/10/2008	ZAAD 2008/12/12	5.85	Put	Currency Future	54.0000	71.0000	31.481	0	0	0
23/10/2008	ZAAD 2008/12/12	7.00	Put	Currency Future	317.0000	366.0000	15.457	0	0	0
23/10/2008	ZAAD 2008/12/12	7.60	Put	Currency Future	0.0000	686.0000	100.000	0	0	0
23/10/2008	ZAAD 2008/12/12	5.85	Call	Currency Future	1,814.0000	1,733.0000	(4.465)	0	0	0
23/10/2008	ZAAD 2008/12/12	7.00	Call	Currency Future	926.0000	878.0000	(5.184)	0	0	0
23/10/2008	ZAAD 2008/12/12	7.70	Put	Currency Future	0.0000	749.0000	100.000	0	0	0
23/10/2008	ZAAD 2008/12/12	6.15	Put	Currency Future	94.0000	118.0000	25.532	0	0	0
23/10/2008	ZAAD 2008/12/12	7.45	Call	Currency Future	687.0000	659.0000	(4.076)	0	0	0
23/10/2008	ZAAD 2008/12/12	6.25	Call	Currency Future	1,471.0000	1,400.0000	(4.827)	0	0	0
23/10/2008	ZAAD 2008/12/12	6.90	Put	Currency Future	281.0000	327.0000	16.370	0	0	0
23/10/2008	ZAAD 2008/12/12	5.75	Call	Currency Future	1,904.0000	1,821.0000	(4.359)	0	0	0
23/10/2008	ZAAD 2008/12/12	7.45	Put	Currency Future	528.0000	597.0000	13.068	0	0	0
23/10/2008	ZAAD 2008/12/12	6.25	Put	Currency Future	112.0000	138.0000	23.214	0	0	0
23/10/2008	ZAAD 2008/12/12	7.80	Put	Currency Future	0.0000	814.0000	100.000	0	0	0
23/10/2008	ZAAD 2008/12/12	5.75	Put	Currency Future	45.0000	59.0000	31.111	0	0	0
23/10/2008	ZAAD 2008/12/12	7.55	Put	Currency Future	585.0000	655.0000	11.966	0	0	0
23/10/2008	ZAAD 2008/12/12	6.70	Put	Currency Future	217.0000	257.0000	18.433	0	0	0

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23/10/2008	ZAAD 2008/12/12	5.95	Put	Currency Future	66.0000	84.0000	27.273	0	0	0
23/10/2008	ZAAD 2008/12/12	6.50	Put	Currency Future	164.0000	198.0000	20.732	0	0	0
23/10/2008	ZAAD 2008/12/12	6.85	Put	Currency Future	264.0000	309.0000	17.045	0	0	0
23/10/2008	ZAAD 2008/12/12	5.95	Call	Currency Future	1,726.0000	1,646.0000	(4.635)	0	0	0
23/10/2008	ZAAD 2008/12/12	6.75	Put	Currency Future	232.0000	274.0000	18.103	0	0	0
23/10/2008	ZAAD 2008/12/12	6.70	Call	Currency Future	1,127.0000	1,069.0000	(5.146)	0	0	0
23/10/2008	ZAAD 2008/12/12	6.90	Put	Currency Future	281.0000	327.0000	16.370	0	0	0
23/10/2008	ZAAD 2008/12/12	7.10	Call	Currency Future	865.0000	820.0000	(5.202)	0	0	0
23/10/2008	ZAAD 2008/12/12	6.90	Call	Currency Future	991.0000	939.0000	(5.247)	0	0	0
23/10/2008	ZAAD 2008/12/12	7.10	Put	Currency Future	355.0000	408.0000	14.930	0	0	0
23/10/2008	ZAAD 2008/12/12	6.45	Call	Currency Future	1,312.0000	1,247.0000	(4.954)	0	0	0
23/10/2008	ZAAD 2008/12/12	6.40	Put	Currency Future	142.0000	172.0000	21.127	0	0	0
23/10/2008	ZAAD 2008/12/12	6.45	Put	Currency Future	153.0000	185.0000	20.915	0	0	0
23/10/2008	ZAAD 2008/12/12	6.55	Put	Currency Future	177.0000	212.0000	19.774	0	0	0
23/10/2008	ZAAD 2008/12/12	6.40	Call	Currency Future	1,351.0000	1,284.0000	(4.959)	0	0	0
23/10/2008	ZAAD 2008/12/12	6.20	Put	Currency Future	103.0000	128.0000	24.272	0	0	0
23/10/2008	ZAAD 2008/12/12	6.20	Call	Currency Future	1,512.0000	1,440.0000	(4.762)	0	0	0
23/10/2008	ZAAD 2008/12/12	6.55	Call	Currency Future	1,236.0000	1,174.0000	(5.016)	0	0	0
23/10/2008	ZAAD 2008/12/12	6.90	Call	Currency Future	991.0000	939.0000	(5.247)	0	0	0
23/10/2008	ZAAD 2008/12/12	6.95	Call	Currency Future	958.0000	908.0000	(5.219)	0	0	0
23/10/2008	ZAAD 2008/12/12	6.95	Put	Currency Future	298.0000	346.0000	16.107	0	0	0
23/10/2008	ZAAD 2008/12/12	6.65	Put	Currency Future	203.0000	242.0000	19.212	0	0	0
23/10/2008	ZAAD 2008/12/12	7.15	Put	Currency Future	376.0000	433.0000	15.160	0	0	0
23/10/2008	ZAAD 2008/12/12	7.15	Call	Currency Future	835.0000	795.0000	(4.790)	0	0	0
23/10/2008	ZAAD 2008/12/12	6.10	Put	Currency Future	87.0000	109.0000	25.287	0	0	0
23/10/2008	ZAAD 2008/12/12	6.10	Call	Currency Future	1,596.0000	1,521.0000	(4.699)	0	0	0
23/10/2008	ZAAD 2008/12/12	6.15	Put	Currency Future	94.0000	118.0000	25.532	0	0	0
23/10/2008	ZAAD 2008/12/12	6.65	Call	Currency Future	1,163.0000	1,104.0000	(5.073)	0	0	0
23/10/2008	ZAAD 2008/12/12	6.85	Call	Currency Future	1,024.0000	971.0000	(5.176)	0	0	0
23/10/2008	ZAAD 2008/12/12	6.15	Call	Currency Future	1,554.0000	1,480.0000	(4.762)	0	0	0
23/10/2008	ZAAD 2008/12/12	6.65	Call	Currency Future	1,163.0000	1,104.0000	(5.073)	0	0	0
23/10/2008	ZAAD 2008/12/12	7.25	Call	Currency Future	781.0000	748.0000	(4.225)	0	0	0
23/10/2008	ZAAD 2008/12/12	6.45	Call	Currency Future	1,312.0000	1,247.0000	(4.954)	0	0	0
23/10/2008	ZAAD 2008/12/12	7.25	Put	Currency Future	421.0000	486.0000	15.439	0	0	0
23/10/2008	ZAAD 2008/12/12	6.45	Put	Currency Future	153.0000	185.0000	20.915	0	0	0
23/10/2008	ZAAD 2008/12/12	6.65	Put	Currency Future	203.0000	242.0000	19.212	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	376.0000	433.0000	15.160	0	0	0
23/10/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	1,057.0000	1,003.0000	(5.109)	0	0	0
23/10/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	248.0000	291.0000	17.339	0	0	0
23/10/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	835.0000	795.0000	(4.790)	0	0	0
23/10/2008	ZAAD	2008/12/12	8.00	Put	Currency Future	0.0000	946.0000	100.000	0	0	0
23/10/2008	ZAAD	2008/12/12	8.00	Call	Currency Future	0.0000	458.0000	100.000	0	0	0
23/10/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	0.0000	493.0000	100.000	0	0	0
23/10/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	0.0000	881.0000	100.000	0	0	0
23/10/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	0.0000	568.0000	100.000	0	0	0
23/10/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	0.0000	680.0000	100.000	0	0	0
23/10/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	0.0000	749.0000	100.000	0	0	0
23/10/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	0.0000	881.0000	100.000	0	0	0
23/10/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	0.0000	493.0000	100.000	0	0	0
23/10/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	0.0000	561.0000	100.000	0	0	0
23/10/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	336.0000	386.0000	14.881	0	0	0
23/10/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	895.0000	848.0000	(5.251)	0	0	0
23/10/2008	ZAAD	2009/03/16			Currency Future	7.7736	7.6683	(1.355)	7.9800	7.9800	861
23/10/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	91.0000	114.0000	25.275	0	0	0
23/10/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	705.0000	691.0000	(1.986)	0	0	0
23/10/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	906.0000	882.0000	(2.649)	0	0	0
23/10/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	1,965.0000	1,883.0000	(4.173)	0	0	0
23/10/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	832.0000	923.0000	10.938	0	0	0
23/10/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	1,675.0000	1,603.0000	(4.299)	0	0	0
23/10/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	1,204.0000	1,150.0000	(4.485)	0	0	0
23/10/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	1,880.0000	1,800.0000	(4.255)	0	0	0
23/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	296.0000	345.0000	16.554	0	0	0
23/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	1,047.0000	1,001.0000	(4.394)	0	0	0
23/10/2008	ZAAD	2009/03/16	7.80	Put	Currency Future	769.0000	857.0000	11.443	0	0	0
23/10/2008	ZAAD	2009/03/16	8.05	Call	Currency Future	0.0000	643.0000	100.000	0	0	0
23/10/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	532.0000	614.0000	15.414	0	0	0
23/10/2008	ZAAD	2009/03/16	7.80	Call	Currency Future	742.0000	725.0000	(2.291)	0	0	0
23/10/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	444.0000	505.0000	13.739	0	0	0
23/10/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	330.0000	382.0000	15.758	0	0	0
23/10/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	1,018.0000	973.0000	(4.420)	0	0	0
23/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	424.0000	483.0000	13.915	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	ZAAD 2009/03/16	6.45	Call	Currency Future	1,521.0000	1,454.0000	(4.405)	0	0	0
23/10/2008	ZAAD 2009/03/16	5.95	Call	Currency Future	1,922.0000	1,841.0000	(4.214)	0	0	0
23/10/2008	ZAAD 2009/03/16	7.05	Call	Currency Future	1,108.0000	1,059.0000	(4.422)	0	0	0
23/10/2008	ZAAD 2009/03/16	6.00	Put	Currency Future	106.0000	132.0000	24.528	0	0	0
23/10/2008	ZAAD 2009/03/16	6.20	Call	Currency Future	1,715.0000	1,641.0000	(4.315)	0	0	0
23/10/2008	ZAAD 2009/03/16	6.25	Put	Currency Future	152.0000	184.0000	21.053	0	0	0
23/10/2008	ZAAD 2009/03/16	7.30	Put	Currency Future	487.0000	556.0000	14.168	0	0	0
23/10/2008	ZAAD 2009/03/16	5.95	Put	Currency Future	98.0000	123.0000	25.510	0	0	0
23/10/2008	ZAAD 2009/03/16	7.60	Put	Currency Future	650.0000	731.0000	12.462	0	0	0
23/10/2008	ZAAD 2009/03/16	6.40	Put	Currency Future	185.0000	222.0000	20.000	0	0	0
23/10/2008	ZAAD 2009/03/16	6.15	Put	Currency Future	132.0000	162.0000	22.727	0	0	0
23/10/2008	ZAAD 2009/03/16	6.40	Call	Currency Future	1,558.0000	1,490.0000	(4.365)	0	0	0
23/10/2008	ZAAD 2009/03/16	6.35	Call	Currency Future	1,597.0000	1,527.0000	(4.383)	0	0	0
23/10/2008	ZAAD 2009/03/16	7.05	Put	Currency Future	385.0000	441.0000	14.545	0	0	0
23/10/2008	ZAAD 2009/03/16	7.30	Call	Currency Future	961.0000	924.0000	(3.850)	0	0	0
23/10/2008	ZAAD 2009/03/16	6.05	Call	Currency Future	1,838.0000	1,760.0000	(4.244)	0	0	0
23/10/2008	ZAAD 2009/03/16	7.60	Call	Currency Future	823.0000	800.0000	(2.795)	0	0	0
23/10/2008	ZAAD 2009/03/16	6.20	Put	Currency Future	142.0000	173.0000	21.831	0	0	0
23/10/2008	ZAAD 2009/03/16	7.10	Call	Currency Future	1,077.0000	1,030.0000	(4.364)	0	0	0
23/10/2008	ZAAD 2009/03/16	6.45	Put	Currency Future	197.0000	235.0000	19.289	0	0	0
23/10/2008	ZAAD 2009/03/16	6.15	Call	Currency Future	1,756.0000	1,680.0000	(4.328)	0	0	0
23/10/2008	ZAAD 2009/03/16	6.05	Put	Currency Future	114.0000	142.0000	24.561	0	0	0
23/10/2008	ZAAD 2009/03/16	7.70	Call	Currency Future	782.0000	761.0000	(2.685)	0	0	0
23/10/2008	ZAAD 2009/03/16	7.50	Put	Currency Future	590.0000	672.0000	13.898	0	0	0
23/10/2008	ZAAD 2009/03/16	6.15	Put	Currency Future	132.0000	162.0000	22.727	0	0	0
23/10/2008	ZAAD 2009/03/16	7.50	Call	Currency Future	863.0000	840.0000	(2.665)	0	0	0
23/10/2008	ZAAD 2009/03/16	7.70	Put	Currency Future	708.0000	793.0000	12.006	0	0	0
23/10/2008	ZAAD 2009/03/16	6.40	Put	Currency Future	185.0000	222.0000	20.000	0	0	0
23/10/2008	ZAAD 2009/03/16	6.15	Call	Currency Future	1,756.0000	1,680.0000	(4.328)	0	0	0
23/10/2008	ZAAD 2009/03/16	7.55	Call	Currency Future	843.0000	820.0000	(2.728)	0	0	0
23/10/2008	ZAAD 2009/03/16	6.40	Call	Currency Future	1,558.0000	1,490.0000	(4.365)	0	0	0
23/10/2008	ZAAD 2009/03/16	6.90	Put	Currency Future	330.0000	382.0000	15.758	0	0	0
23/10/2008	ZAAD 2009/03/16	6.90	Call	Currency Future	1,204.0000	1,150.0000	(4.485)	0	0	0
23/10/2008	ZAAD 2009/03/16	8.05	Put	Currency Future	0.0000	1,025.0000	100.000	0	0	0
23/10/2008	ZAAD 2009/03/16	6.50	Call	Currency Future	1,483.0000	1,418.0000	(4.383)	0	0	0
23/10/2008	ZAAD 2009/03/16	6.75	Put	Currency Future	281.0000	328.0000	16.726	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	ZAAD	2009/03/16	7.55	Put	Currency Future	619.0000	701.0000	13.247	0	0	0
23/10/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	173.0000	209.0000	20.809	0	0	0
23/10/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	1,139.0000	1,089.0000	(4.390)	0	0	0
23/10/2008	ZAAD	2009/03/16	7.65	Call	Currency Future	0.0000	780.0000	100.000	0	0	0
23/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	348.0000	401.0000	15.230	0	0	0
23/10/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	197.0000	235.0000	19.289	0	0	0
23/10/2008	ZAAD	2009/03/16	8.20	Put	Currency Future	0.0000	1,121.0000	100.000	0	0	0
23/10/2008	ZAAD	2009/03/16	7.45	Call	Currency Future	884.0000	862.0000	(2.489)	0	0	0
23/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	251.0000	295.0000	17.530	0	0	0
23/10/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	1,521.0000	1,454.0000	(4.405)	0	0	0
23/10/2008	ZAAD	2009/03/16	8.20	Call	Currency Future	0.0000	589.0000	100.000	0	0	0
23/10/2008	ZAAD	2009/03/16	7.45	Put	Currency Future	561.0000	643.0000	14.617	0	0	0
23/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	1,374.0000	1,313.0000	(4.440)	0	0	0
23/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	265.0000	311.0000	17.358	0	0	0
23/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	223.0000	264.0000	18.386	0	0	0
23/10/2008	ZAAD	2009/03/16	7.65	Put	Currency Future	0.0000	762.0000	100.000	0	0	0
23/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	1,171.0000	1,119.0000	(4.441)	0	0	0
23/10/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	404.0000	461.0000	14.109	0	0	0
23/10/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	210.0000	249.0000	18.571	0	0	0
23/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	1,270.0000	1,214.0000	(4.409)	0	0	0
23/10/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	1,339.0000	1,279.0000	(4.481)	0	0	0
23/10/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	1,339.0000	1,279.0000	(4.481)	0	0	0
23/10/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	509.0000	586.0000	15.128	0	0	0
23/10/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	1,304.0000	1,246.0000	(4.448)	0	0	0
23/10/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	236.0000	279.0000	18.220	0	0	0
23/10/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	1,410.0000	1,347.0000	(4.468)	0	0	0
23/10/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	1,446.0000	1,382.0000	(4.426)	0	0	0
23/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	1,270.0000	1,214.0000	(4.409)	0	0	0
23/10/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	933.0000	904.0000	(3.108)	0	0	0
23/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	1,374.0000	1,313.0000	(4.440)	0	0	0
23/10/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	989.0000	946.0000	(4.348)	0	0	0
23/10/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	162.0000	196.0000	20.988	0	0	0
23/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	251.0000	295.0000	17.530	0	0	0
23/10/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	123.0000	151.0000	22.764	0	0	0
23/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	265.0000	311.0000	17.358	0	0	0
23/10/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	465.0000	527.0000	13.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	296.0000	345.0000	16.554	0	0	0
23/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	348.0000	401.0000	15.230	0	0	0
23/10/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	142.0000	173.0000	21.831	0	0	0
23/10/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	366.0000	420.0000	14.754	0	0	0
23/10/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	1,715.0000	1,641.0000	(4.315)	0	0	0
23/10/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	1,446.0000	1,382.0000	(4.426)	0	0	0
23/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	1,171.0000	1,119.0000	(4.441)	0	0	0
23/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	223.0000	264.0000	18.386	0	0	0
23/10/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	1,797.0000	1,720.0000	(4.285)	0	0	0
23/10/2008	ZAAD	2009/03/16	8.10	Put	Currency Future	0.0000	1,056.0000	100.000	0	0	0
23/10/2008	ZAAD	2009/03/16	7.75	Call	Currency Future	0.0000	743.0000	100.000	0	0	0
23/10/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	313.0000	363.0000	15.974	0	0	0
23/10/2008	ZAAD	2009/03/16	7.85	Call	Currency Future	0.0000	708.0000	100.000	0	0	0
23/10/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	444.0000	505.0000	13.739	0	0	0
23/10/2008	ZAAD	2009/03/16	7.95	Put	Currency Future	0.0000	956.0000	100.000	0	0	0
23/10/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	961.0000	924.0000	(3.850)	0	0	0
23/10/2008	ZAAD	2009/03/16	7.95	Call	Currency Future	0.0000	675.0000	100.000	0	0	0
23/10/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	1,237.0000	1,182.0000	(4.446)	0	0	0
23/10/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	487.0000	556.0000	14.168	0	0	0
23/10/2008	ZAAD	2009/03/16	7.85	Put	Currency Future	0.0000	889.0000	100.000	0	0	0
23/10/2008	ZAAD	2009/03/16	7.75	Put	Currency Future	0.0000	824.0000	100.000	0	0	0
23/10/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	1,636.0000	1,565.0000	(4.340)	0	0	0
23/10/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	532.0000	614.0000	15.414	0	0	0
23/10/2008	ZAAD	2009/03/16	8.00	Put	Currency Future	0.0000	990.0000	100.000	0	0	0
23/10/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	906.0000	882.0000	(2.649)	0	0	0
23/10/2008	ZAAD	2009/03/16	8.10	Call	Currency Future	0.0000	625.0000	100.000	0	0	0
23/10/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	0.0000	923.0000	100.000	0	0	0
23/10/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	1,018.0000	973.0000	(4.420)	0	0	0
23/10/2008	ZAAD	2009/03/16	8.00	Call	Currency Future	0.0000	659.0000	100.000	0	0	0
23/10/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	0.0000	691.0000	100.000	0	0	0
23/10/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	385.0000	441.0000	14.545	0	0	0
23/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	1,047.0000	1,001.0000	(4.394)	0	0	0
23/10/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	1,108.0000	1,059.0000	(4.422)	0	0	0
23/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	424.0000	483.0000	13.915	0	0	0
23/10/2008	ZAAD	2009/06/12			Currency Future	7.9054	7.8070	(1.245)	0.0000	0.0000	550

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	156.0000	186.0000	19.231	0	0	0
23/10/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	188.0000	221.0000	17.553	0	0	0
23/10/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	725.0000	798.0000	10.069	0	0	0
23/10/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	237.0000	275.0000	16.034	0	0	0
23/10/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	931.0000	905.0000	(2.793)	0	0	0
23/10/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	1,911.0000	1,843.0000	(3.558)	0	0	0
23/10/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	1,364.0000	1,314.0000	(3.666)	0	0	0
23/10/2008	ZAAD	2009/06/12	6.60	Put	Currency Future	264.0000	305.0000	15.530	0	0	0
23/10/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	1,430.0000	1,378.0000	(3.636)	0	0	0
23/10/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	1,062.0000	1,025.0000	(3.484)	0	0	0
23/10/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	890.0000	867.0000	(2.584)	0	0	0
23/10/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	1,569.0000	1,512.0000	(3.633)	0	0	0
23/10/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	325.0000	371.0000	14.154	0	0	0
23/10/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	784.0000	860.0000	9.694	0	0	0
23/10/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	358.0000	407.0000	13.687	0	0	0
23/10/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	177.0000	209.0000	18.079	0	0	0
23/10/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	851.0000	831.0000	(2.350)	0	0	0
23/10/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	1,793.0000	1,728.0000	(3.625)	0	0	0
23/10/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	492.0000	549.0000	11.585	0	0	0
23/10/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	1,755.0000	1,691.0000	(3.647)	0	0	0
23/10/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	1,871.0000	1,804.0000	(3.581)	0	0	0
23/10/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	1,642.0000	1,582.0000	(3.654)	0	0	0
23/10/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	199.0000	234.0000	17.588	0	0	0
23/10/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	1,832.0000	1,766.0000	(3.603)	0	0	0
23/10/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	1,147.0000	1,106.0000	(3.575)	0	0	0
23/10/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	1,118.0000	1,078.0000	(3.578)	0	0	0
23/10/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	557.0000	618.0000	10.952	0	0	0
23/10/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	736.0000	100.000	0	0	0
23/10/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	1,679.0000	1,618.0000	(3.633)	0	0	0
23/10/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	0.0000	1,129.0000	100.000	0	0	0
23/10/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	156.0000	186.0000	19.231	0	0	0
23/10/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	846.0000	924.0000	9.220	0	0	0
23/10/2008	ZAAD	2009/06/12	8.30	Call	Currency Future	0.0000	699.0000	100.000	0	0	0
23/10/2008	ZAAD	2009/06/12	7.60	Call	Currency Future	969.0000	944.0000	(2.580)	0	0	0
23/10/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	137.0000	164.0000	19.708	0	0	0
23/10/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	166.0000	197.0000	18.675	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	0.0000	1,129.0000	100.000	0	0	0
23/10/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	471.0000	527.0000	11.890	0	0	0
23/10/2008	ZAAD	2009/06/12	7.60	Put	Currency Future	663.0000	737.0000	11.161	0	0	0
23/10/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	1,911.0000	1,843.0000	(3.558)	0	0	0
23/10/2008	ZAAD	2009/06/12	8.00	Call	Currency Future	815.0000	798.0000	(2.086)	0	0	0
23/10/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	931.0000	905.0000	(2.793)	0	0	0
23/10/2008	ZAAD	2009/06/12	8.30	Put	Currency Future	0.0000	1,192.0000	100.000	0	0	0
23/10/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	224.0000	261.0000	16.518	0	0	0
23/10/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	1,992.0000	1,921.0000	(3.564)	0	0	0
23/10/2008	ZAAD	2009/06/12	7.65	Put	Currency Future	694.0000	767.0000	10.519	0	0	0
23/10/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	513.0000	571.0000	11.306	0	0	0
23/10/2008	ZAAD	2009/06/12	8.10	Put	Currency Future	0.0000	1,059.0000	100.000	0	0	0
23/10/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	1,176.0000	1,134.0000	(3.571)	0	0	0
23/10/2008	ZAAD	2009/06/12	8.00	Put	Currency Future	909.0000	991.0000	9.021	0	0	0
23/10/2008	ZAAD	2009/06/12	7.65	Call	Currency Future	949.0000	924.0000	(2.634)	0	0	0
23/10/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	784.0000	860.0000	9.694	0	0	0
23/10/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	0.0000	736.0000	100.000	0	0	0
23/10/2008	ZAAD	2009/06/12	6.55	Call	Currency Future	1,605.0000	1,547.0000	(3.614)	0	0	0
23/10/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	0.0000	924.0000	100.000	0	0	0
23/10/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	890.0000	867.0000	(2.584)	0	0	0
23/10/2008	ZAAD	2009/06/12	8.10	Call	Currency Future	0.0000	766.0000	100.000	0	0	0
23/10/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	0.0000	831.0000	100.000	0	0	0
23/10/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	431.0000	485.0000	12.529	0	0	0
23/10/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	725.0000	798.0000	10.069	0	0	0
23/10/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	1,206.0000	1,163.0000	(3.566)	0	0	0
23/10/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	394.0000	445.0000	12.944	0	0	0
23/10/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	451.0000	506.0000	12.195	0	0	0
23/10/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	1,534.0000	1,478.0000	(3.651)	0	0	0
23/10/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	633.0000	708.0000	11.848	0	0	0
23/10/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	1,206.0000	1,163.0000	(3.566)	0	0	0
23/10/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	1,717.0000	1,654.0000	(3.669)	0	0	0
23/10/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	471.0000	527.0000	11.890	0	0	0
23/10/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	211.0000	247.0000	17.062	0	0	0
23/10/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	1,268.0000	1,222.0000	(3.628)	0	0	0
23/10/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	188.0000	221.0000	17.553	0	0	0
23/10/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	1,118.0000	1,078.0000	(3.578)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	1,299.0000	1,252.0000	(3.618)	0	0	0
23/10/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	166.0000	197.0000	18.675	0	0	0
23/10/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	988.0000	965.0000	(2.328)	0	0	0
23/10/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	513.0000	571.0000	11.306	0	0	0
23/10/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	557.0000	618.0000	10.952	0	0	0
23/10/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	250.0000	290.0000	16.000	0	0	0
23/10/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	451.0000	506.0000	12.195	0	0	0
23/10/2008	ZAAD	2009/06/12	7.50	Put	Currency Future	603.0000	679.0000	12.604	0	0	0
23/10/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	1,464.0000	1,411.0000	(3.620)	0	0	0
23/10/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	579.0000	648.0000	11.917	0	0	0
23/10/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	309.0000	354.0000	14.563	0	0	0
23/10/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	341.0000	389.0000	14.076	0	0	0
23/10/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	534.0000	594.0000	11.236	0	0	0
23/10/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	1,499.0000	1,444.0000	(3.669)	0	0	0
23/10/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	1,397.0000	1,346.0000	(3.651)	0	0	0
23/10/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	1,035.0000	1,005.0000	(2.899)	0	0	0
23/10/2008	ZAAD	2009/06/12	7.50	Call	Currency Future	1,008.0000	986.0000	(2.183)	0	0	0
23/10/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	278.0000	321.0000	15.468	0	0	0
23/10/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	293.0000	337.0000	15.017	0	0	0
23/10/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	341.0000	389.0000	14.076	0	0	0
23/10/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	1,090.0000	1,051.0000	(3.578)	0	0	0
23/10/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	1,534.0000	1,478.0000	(3.651)	0	0	0
23/10/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	278.0000	321.0000	15.468	0	0	0
23/10/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	412.0000	465.0000	12.864	0	0	0
23/10/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	1,176.0000	1,134.0000	(3.571)	0	0	0
23/10/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	1,237.0000	1,192.0000	(3.638)	0	0	0
23/10/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	1,062.0000	1,025.0000	(3.484)	0	0	0
23/10/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	1,499.0000	1,444.0000	(3.669)	0	0	0
23/10/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	1,397.0000	1,346.0000	(3.651)	0	0	0
23/10/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	1,331.0000	1,283.0000	(3.606)	0	0	0
23/10/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	1,717.0000	1,654.0000	(3.669)	0	0	0
23/10/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	376.0000	426.0000	13.298	0	0	0
23/10/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	211.0000	247.0000	17.062	0	0	0
23/10/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	1,793.0000	1,728.0000	(3.625)	0	0	0
23/10/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	293.0000	337.0000	15.017	0	0	0
23/10/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	1,430.0000	1,378.0000	(3.636)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/10/2008	ZAAD 2009/06/12	6.80	Put	Currency Future	325.0000	371.0000	14.154	0	0	0
23/10/2008	ZAAD 2009/06/12	6.20	Call	Currency Future	1,871.0000	1,804.0000	(3.581)	0	0	0
23/10/2008	ZAAD 2009/06/12	6.10	Call	Currency Future	1,952.0000	1,882.0000	(3.586)	0	0	0
23/10/2008	ZAAD 2009/06/12	6.00	Put	Currency Future	128.0000	154.0000	20.313	0	0	0
23/10/2008	ZAAD 2009/06/12	6.10	Put	Currency Future	146.0000	175.0000	19.863	0	0	0
23/10/2008	ZAAD 2009/06/12	6.00	Call	Currency Future	2,033.0000	1,961.0000	(3.542)	0	0	0
23/10/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	1,364.0000	1,314.0000	(3.666)	0	0	0
23/10/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	358.0000	407.0000	13.687	0	0	0

Grand Total:

599,822