



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 24/10/2008

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
24/10/2008	\$ / R 2008/12/12			Currency Future	11.2952	11.1855	(0.971)	11.9600	9.2800	318,469
24/10/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	1,444.0000	1,364.0000	(5.540)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	97.0000	102.0000	5.155	0	0	0
24/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	39.0000	39.0000	-	0	0	0
24/10/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	2,896.0000	2,787.0000	(3.764)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	65.0000	68.0000	4.615	0	0	0
24/10/2008	\$ / R 2008/12/12	10.75	Put	Currency Future	683.0000	723.0000	5.857	0	0	0
24/10/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	220.0000	232.0000	5.455	0	0	0
24/10/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	3,319.0000	3,208.0000	(3.344)	0	0	0
24/10/2008	\$ / R 2008/12/12	10.50	Call	Currency Future	1,358.0000	1,282.0000	(5.596)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	2,015.0000	1,918.0000	(4.814)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
24/10/2008	\$ / R 2008/12/12	11.30	Call	Currency Future	984.0000	925.0000	(5.996)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	245.0000	259.0000	5.714	0	0	20,000
24/10/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	55.0000	57.0000	3.636	0	0	0
24/10/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	2,716.0000	2,609.0000	(3.940)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	1,940.0000	1,844.0000	(4.948)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	155.0000	164.0000	5.806	0	0	0
24/10/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	2,851.0000	2,742.0000	(3.823)	0	0	0
24/10/2008	\$ / R 2008/12/12	10.80	Put	Currency Future	709.0000	749.0000	5.642	0	0	0
24/10/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	197.0000	208.0000	5.584	0	0	0
24/10/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	51.0000	52.0000	1.961	0	0	0
24/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	2,761.0000	2,653.0000	(3.912)	0	0	0
24/10/2008	\$ / R 2008/12/12	11.50	Put	Currency Future	1,111.0000	1,165.0000	4.860	0	0	0
24/10/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	2,415.0000	2,312.0000	(4.265)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	33.0000	32.0000	(3.030)	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
24/10/2008	\$ / R 2008/12/12	10.80	Call	Currency Future	1,204.0000	1,135.0000	(5.731)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	42.0000	43.0000	2.381	0	0	0
24/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	77.0000	80.0000	3.896	0	0	0
24/10/2008	\$ / R 2008/12/12	11.30	Put	Currency Future	989.0000	1,039.0000	5.056	0	0	0
24/10/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	2,092.0000	1,993.0000	(4.732)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	2,988.0000	2,879.0000	(3.648)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	3,223.0000	3,112.0000	(3.444)	0	0	0
24/10/2008	\$ / R 2008/12/12	10.50	Put	Currency Future	563.0000	597.0000	6.039	46	46	2,000
24/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.55	Call	Currency Future	1,977.0000	1,881.0000	(4.856)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	3,128.0000	3,017.0000	(3.549)	0	0	0
24/10/2008	\$ / R 2008/12/12	10.75	Call	Currency Future	1,228.0000	1,158.0000	(5.700)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	2,942.0000	2,833.0000	(3.705)	0	0	20
24/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	197.0000	208.0000	5.584	0	0	0
24/10/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	46.0000	47.0000	2.174	0	0	0
24/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	3,223.0000	3,112.0000	(3.444)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	2,672.0000	2,566.0000	(3.967)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	3,081.0000	2,971.0000	(3.570)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	3,128.0000	3,017.0000	(3.549)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	2,805.0000	2,698.0000	(3.815)	0	0	0
24/10/2008	\$ / R 2008/12/12	11.50	Call	Currency Future	906.0000	851.0000	(6.071)	0	0	3,000
24/10/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	2,542.0000	2,438.0000	(4.091)	0	0	20,000
24/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	60.0000	62.0000	3.333	0	0	0
24/10/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	2,499.0000	2,396.0000	(4.122)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	2,092.0000	1,993.0000	(4.732)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	3,175.0000	3,065.0000	(3.465)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	104.0000	110.0000	5.769	0	0	0
24/10/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	137.0000	144.0000	5.109	0	0	0
24/10/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	90.0000	94.0000	4.444	0	0	0
24/10/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	2,672.0000	2,566.0000	(3.967)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.90	Put	Currency Future	332.0000	352.0000	6.024	0	0	0
24/10/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	2,332.0000	2,230.0000	(4.374)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	39.0000	39.0000	-	0	0	0
24/10/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
24/10/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	1,596.0000	1,511.0000	(5.326)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	3,034.0000	2,924.0000	(3.626)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	208.0000	220.0000	5.769	0	0	0
24/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
24/10/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
24/10/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	401.0000	426.0000	6.234	0	0	0
24/10/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	186.0000	196.0000	5.376	0	0	0
24/10/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	3,511.0000	3,401.0000	(3.133)	0	0	0
24/10/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	3,463.0000	3,352.0000	(3.205)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	2,251.0000	2,149.0000	(4.531)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	2,131.0000	2,032.0000	(4.646)	0	0	0
24/10/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
24/10/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
24/10/2008	\$ / R 2008/12/12	10.30	Put	Currency Future	478.0000	507.0000	6.067	0	0	0
24/10/2008	\$ / R 2008/12/12	9.55	Put	Currency Future	232.0000	245.0000	5.603	0	0	0
24/10/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	2,332.0000	2,230.0000	(4.374)	0	0	0
24/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	3,415.0000	3,304.0000	(3.250)	0	0	0
24/10/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	3,367.0000	3,256.0000	(3.297)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.90	Call	Currency Future	1,727.0000	1,638.0000	(5.153)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	3,034.0000	2,924.0000	(3.626)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	3,271.0000	3,160.0000	(3.393)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	2,585.0000	2,480.0000	(4.062)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	120.0000	127.0000	5.833	0	0	0
24/10/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	77.0000	80.0000	3.896	0	0	0
24/10/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	272.0000	287.0000	5.515	0	0	0
24/10/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	2,170.0000	2,070.0000	(4.608)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	137.0000	144.0000	5.109	0	0	0
24/10/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	1,867.0000	1,773.0000	(5.035)	0	0	0
24/10/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	13.0000	13.0000	-	0	0	0
24/10/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	2,251.0000	2,149.0000	(4.531)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	2,585.0000	2,480.0000	(4.062)	0	0	0
24/10/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	3,609.0000	3,498.0000	(3.076)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	155.0000	164.0000	5.806	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	175.0000	185.0000	5.714	0	0	0
24/10/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	71.0000	74.0000	4.225	0	0	0
24/10/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	90.0000	94.0000	4.444	0	0	0
24/10/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	499.0000	528.0000	5.812	0	0	0
24/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	2,761.0000	2,653.0000	(3.912)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	2,374.0000	2,271.0000	(4.339)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	165.0000	174.0000	5.455	0	0	0
24/10/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	175.0000	185.0000	5.714	0	0	0
24/10/2008	\$ / R 2008/12/12	9.75	Call	Currency Future	1,831.0000	1,738.0000	(5.079)	0	0	0
24/10/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	1,596.0000	1,511.0000	(5.326)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	129.0000	135.0000	4.651	0	0	0
24/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	3,415.0000	3,304.0000	(3.250)	0	0	0
24/10/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	401.0000	426.0000	6.234	0	0	0
24/10/2008	\$ / R 2008/12/12	11.25	Call	Currency Future	1,004.0000	944.0000	(5.976)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	65.0000	68.0000	4.615	0	0	0
24/10/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	2,210.0000	2,110.0000	(4.525)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	272.0000	287.0000	5.515	0	0	0
24/10/2008	\$ / R 2008/12/12	11.25	Put	Currency Future	959.0000	1,009.0000	5.214	0	0	0
24/10/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	2,131.0000	2,032.0000	(4.646)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	2,053.0000	1,955.0000	(4.774)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	2,170.0000	2,070.0000	(4.608)	0	0	0
24/10/2008	\$ / R 2008/12/12	11.75	Call	Currency Future	817.0000	767.0000	(6.120)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	2,291.0000	2,189.0000	(4.452)	0	0	0
24/10/2008	\$ / R 2008/12/12	11.75	Put	Currency Future	1,272.0000	1,331.0000	4.638	0	0	0
24/10/2008	\$ / R 2008/12/12	12.25	Call	Currency Future	666.0000	625.0000	(6.156)	0	0	0
24/10/2008	\$ / R 2008/12/12	10.30	Call	Currency Future	1,473.0000	1,392.0000	(5.499)	0	0	0
24/10/2008	\$ / R 2008/12/12	10.25	Put	Currency Future	458.0000	486.0000	6.114	0	0	0
24/10/2008	\$ / R 2008/12/12	12.75	Put	Currency Future	2,000.0000	2,076.0000	3.800	0	0	0
24/10/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	146.0000	154.0000	5.479	0	0	0
24/10/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	1,867.0000	1,773.0000	(5.035)	0	0	0
24/10/2008	\$ / R 2008/12/12	12.75	Call	Currency Future	545.0000	511.0000	(6.239)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	2,628.0000	2,523.0000	(3.995)	0	0	0
24/10/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	1,661.0000	1,573.0000	(5.298)	0	0	0
24/10/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	365.0000	388.0000	6.301	0	0	0
24/10/2008	\$ / R 2008/12/12	10.25	Call	Currency Future	1,503.0000	1,421.0000	(5.456)	0	0	0
24/10/2008	\$ / R 2008/12/12	12.50	Call	Currency Future	602.0000	565.0000	(6.146)	0	0	0

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24/10/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	1,534.0000	1,451.0000	(5.411)	0	0	0
24/10/2008	\$ / R 2008/12/12	12.00	Put	Currency Future	1,442.0000	1,506.0000	4.438	0	0	0
24/10/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	439.0000	465.0000	5.923	0	0	0
24/10/2008	\$ / R 2008/12/12	12.00	Call	Currency Future	737.0000	691.0000	(6.242)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	300.0000	319.0000	6.333	0	0	0
24/10/2008	\$ / R 2008/12/12	11.00	Put	Currency Future	815.0000	861.0000	5.644	0	0	0
24/10/2008	\$ / R 2008/12/12	11.00	Call	Currency Future	1,111.0000	1,046.0000	(5.851)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	1,795.0000	1,704.0000	(5.070)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	1,795.0000	1,704.0000	(5.070)	0	0	0
24/10/2008	\$ / R 2008/12/12	12.50	Put	Currency Future	1,807.0000	1,879.0000	3.985	0	0	0
24/10/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	499.0000	528.0000	5.812	0	0	0
24/10/2008	\$ / R 2008/12/12	12.25	Put	Currency Future	1,621.0000	1,689.0000	4.195	0	0	0
24/10/2008	\$ / R 2008/12/12	10.85	Call	Currency Future	1,180.0000	1,112.0000	(5.763)	0	0	0
24/10/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	1,444.0000	1,364.0000	(5.540)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.85	Call	Currency Future	1,761.0000	1,671.0000	(5.111)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	46.0000	47.0000	2.174	0	0	0
24/10/2008	\$ / R 2008/12/12	9.85	Put	Currency Future	316.0000	335.0000	6.013	0	0	0
24/10/2008	\$ / R 2008/12/12	10.85	Put	Currency Future	735.0000	776.0000	5.578	0	0	0
24/10/2008	\$ / R 2008/12/12	11.35	Call	Currency Future	964.0000	906.0000	(6.017)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	2,942.0000	2,833.0000	(3.705)	0	0	0
24/10/2008	\$ / R 2008/12/12	11.35	Put	Currency Future	1,019.0000	1,070.0000	5.005	0	0	0
24/10/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	300.0000	319.0000	6.333	0	0	0
24/10/2008	\$ / R 2008/12/12	12.35	Put	Currency Future	1,694.0000	1,764.0000	4.132	0	0	0
24/10/2008	\$ / R 2008/12/12	12.35	Call	Currency Future	640.0000	600.0000	(6.250)	0	0	0
24/10/2008	\$ / R 2008/12/12	11.85	Put	Currency Future	1,339.0000	1,400.0000	4.556	0	0	0
24/10/2008	\$ / R 2008/12/12	11.85	Call	Currency Future	784.0000	736.0000	(6.122)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	348.0000	370.0000	6.322	0	0	0
24/10/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	1,694.0000	1,605.0000	(5.254)	0	0	0
24/10/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	186.0000	196.0000	5.376	0	0	0
24/10/2008	\$ / R 2008/12/12	9.75	Put	Currency Future	286.0000	303.0000	5.944	0	0	0
24/10/2008	\$ / R 2008/12/12	10.15	Call	Currency Future	1,565.0000	1,481.0000	(5.367)	0	0	0
24/10/2008	\$ / R 2008/12/12	10.15	Put	Currency Future	420.0000	445.0000	5.952	0	0	0
24/10/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	2,542.0000	2,438.0000	(4.091)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	2,457.0000	2,354.0000	(4.192)	0	0	0
24/10/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	112.0000	119.0000	6.250	0	0	0
24/10/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	83.0000	87.0000	4.819	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	97.0000	102.0000	5.155	0	0	0
24/10/2008	\$ / R 2008/12/12	14.30	Put	Currency Future	3,304.0000	3,392.0000	2.663	0	0	0
24/10/2008	\$ / R 2008/12/12	12.05	Call	Currency Future	722.0000	677.0000	(6.233)	0	0	0
24/10/2008	\$ / R 2008/12/12	10.55	Put	Currency Future	586.0000	621.0000	5.973	0	0	0
24/10/2008	\$ / R 2008/12/12	10.55	Call	Currency Future	1,331.0000	1,257.0000	(5.560)	0	0	0
24/10/2008	\$ / R 2008/12/12	12.05	Put	Currency Future	1,477.0000	1,542.0000	4.401	0	0	0
24/10/2008	\$ / R 2008/12/12	12.80	Call	Currency Future	535.0000	501.0000	(6.355)	0	0	0
24/10/2008	\$ / R 2008/12/12	12.80	Put	Currency Future	2,039.0000	2,116.0000	3.776	0	0	0
24/10/2008	\$ / R 2008/12/12	14.30	Call	Currency Future	299.0000	277.0000	(7.358)	0	0	0
24/10/2008	\$ / R 2008/12/12	13.55	Put	Currency Future	2,654.0000	2,738.0000	3.165	0	0	0
24/10/2008	\$ / R 2008/12/12	13.55	Call	Currency Future	399.0000	374.0000	(6.266)	0	0	0
24/10/2008	\$ / R 2009/03/16			Currency Future	11.5780	11.4661	(0.966)	12.1200	11.4800	36,582
24/10/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	3,048.0000	2,974.0000	(2.428)	0	0	0
24/10/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	2,644.0000	2,581.0000	(2.383)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	170.0000	208.0000	22.353	0	0	0
24/10/2008	\$ / R 2009/03/16	9.75	Put	Currency Future	407.0000	470.0000	15.479	0	0	0
24/10/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	3,305.0000	3,224.0000	(2.451)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	3,615.0000	3,527.0000	(2.434)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	2,965.0000	2,893.0000	(2.428)	0	0	0
24/10/2008	\$ / R 2009/03/16	11.60	Put	Currency Future	1,217.0000	1,330.0000	9.285	0	0	0
24/10/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	127.0000	158.0000	24.409	0	0	0
24/10/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	87.0000	111.0000	27.586	0	0	0
24/10/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	187.0000	227.0000	21.390	0	0	0
24/10/2008	\$ / R 2009/03/16	11.60	Call	Currency Future	1,195.0000	1,196.0000	0.084	0	0	0
24/10/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	266.0000	315.0000	18.421	0	0	0
24/10/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	3,525.0000	3,439.0000	(2.440)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	3,615.0000	3,527.0000	(2.434)	0	0	0
24/10/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	708.0000	791.0000	11.723	0	0	0
24/10/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	97.0000	123.0000	26.804	0	0	0
24/10/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	102.0000	129.0000	26.471	0	0	0
24/10/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	1,686.0000	1,657.0000	(1.720)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	3,175.0000	3,098.0000	(2.425)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	3,480.0000	3,396.0000	(2.414)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	3,436.0000	3,352.0000	(2.445)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	3,480.0000	3,396.0000	(2.414)	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
24/10/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	147.0000	182.0000	23.810	0	0	0
24/10/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	3,570.0000	3,483.0000	(2.437)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	92.0000	117.0000	27.174	0	0	0
24/10/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	147.0000	182.0000	23.810	0	0	0
24/10/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	2,883.0000	2,813.0000	(2.428)	0	0	0
24/10/2008	\$ / R 2009/03/16	10.75	Put	Currency Future	771.0000	858.0000	11.284	0	0	0
24/10/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	312.0000	367.0000	17.628	0	0	0
24/10/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	3,133.0000	3,056.0000	(2.458)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	205.0000	247.0000	20.488	0	0	0
24/10/2008	\$ / R 2009/03/16	11.00	Put	Currency Future	885.0000	976.0000	10.282	0	0	0
24/10/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	2,342.0000	2,290.0000	(2.220)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	114.0000	143.0000	25.439	0	0	0
24/10/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	224.0000	269.0000	20.089	0	0	0
24/10/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	2,566.0000	2,506.0000	(2.338)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	3,392.0000	3,309.0000	(2.447)	0	0	0
24/10/2008	\$ / R 2009/03/16	11.00	Call	Currency Future	1,463.0000	1,442.0000	(1.435)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	82.0000	105.0000	28.049	0	0	0
24/10/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	2,416.0000	2,361.0000	(2.276)	0	0	0
24/10/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	364.0000	424.0000	16.484	0	0	0
24/10/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	3,570.0000	3,483.0000	(2.437)	0	0	0
24/10/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	338.0000	395.0000	16.864	0	0	0
24/10/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	2,270.0000	2,220.0000	(2.203)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	92.0000	117.0000	27.174	0	0	0
24/10/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	2,490.0000	2,433.0000	(2.289)	0	0	0
24/10/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	312.0000	367.0000	17.628	0	0	0
24/10/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	108.0000	136.0000	25.926	0	0	0
24/10/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	3,660.0000	3,571.0000	(2.432)	0	0	0
24/10/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	2,490.0000	2,433.0000	(2.289)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	120.0000	150.0000	25.000	0	0	0
24/10/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	155.0000	190.0000	22.581	0	0	0
24/10/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	2,342.0000	2,290.0000	(2.220)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	196.0000	237.0000	20.918	0	0	0
24/10/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	244.0000	291.0000	19.262	0	0	0
24/10/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	288.0000	340.0000	18.056	0	0	0
24/10/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	2,842.0000	2,774.0000	(2.393)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	155.0000	190.0000	22.581	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	214.0000	258.0000	20.561	0	0	0
24/10/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	2,722.0000	2,657.0000	(2.388)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	3,007.0000	2,934.0000	(2.428)	0	0	0
24/10/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	266.0000	315.0000	18.421	0	0	0
24/10/2008	\$ / R 2009/03/16	10.75	Call	Currency Future	1,599.0000	1,574.0000	(1.563)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	3,218.0000	3,139.0000	(2.455)	0	0	0
24/10/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	364.0000	424.0000	16.484	0	0	0
24/10/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	2,924.0000	2,853.0000	(2.428)	0	0	0
24/10/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	2,644.0000	2,581.0000	(2.383)	0	0	0
24/10/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	453.0000	519.0000	14.570	0	0	0
24/10/2008	\$ / R 2009/03/16	9.75	Call	Currency Future	2,235.0000	2,186.0000	(2.192)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	179.0000	217.0000	21.229	0	0	0
24/10/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	140.0000	173.0000	23.571	0	0	0
24/10/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	392.0000	454.0000	15.816	0	0	0
24/10/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	3,348.0000	3,266.0000	(2.449)	0	0	0
24/10/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	244.0000	291.0000	19.262	0	0	0
24/10/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	2,131.0000	2,085.0000	(2.159)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	133.0000	165.0000	24.060	0	0	0
24/10/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	102.0000	129.0000	26.471	0	0	0
24/10/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	3,048.0000	2,974.0000	(2.428)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	187.0000	227.0000	21.390	0	0	0
24/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	120.0000	150.0000	25.000	0	0	0
24/10/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	2,802.0000	2,735.0000	(2.391)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	170.0000	208.0000	22.353	0	0	0
24/10/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	2,270.0000	2,220.0000	(2.203)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	162.0000	199.0000	22.840	0	0	0
24/10/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	2,722.0000	2,657.0000	(2.388)	0	0	0
24/10/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	3,751.0000	3,660.0000	(2.426)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	2,965.0000	2,893.0000	(2.428)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	2,883.0000	2,813.0000	(2.428)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	2,924.0000	2,853.0000	(2.428)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	3,133.0000	3,056.0000	(2.458)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	205.0000	247.0000	20.488	0	0	0
24/10/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	196.0000	237.0000	20.918	0	0	0
24/10/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	114.0000	143.0000	25.439	0	0	0
24/10/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	73.0000	94.0000	28.767	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	3,348.0000	3,266.0000	(2.449)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	3,392.0000	3,309.0000	(2.447)	0	0	0
24/10/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	1,996.0000	1,956.0000	(2.004)	0	0	0
24/10/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	392.0000	454.0000	15.816	0	0	0
24/10/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	3,175.0000	3,098.0000	(2.425)	0	0	0
24/10/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	288.0000	340.0000	18.056	0	0	0
24/10/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	3,261.0000	3,182.0000	(2.423)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	97.0000	123.0000	26.804	0	0	0
24/10/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	1,837.0000	1,802.0000	(1.905)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	3,261.0000	3,182.0000	(2.423)	0	0	0
24/10/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	2,566.0000	2,506.0000	(2.338)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	162.0000	199.0000	22.840	0	0	0
24/10/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	133.0000	165.0000	24.060	0	0	0
24/10/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	3,090.0000	3,015.0000	(2.427)	0	0	0
24/10/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	3,090.0000	3,015.0000	(2.427)	0	0	0
24/10/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	1,411.0000	1,395.0000	(1.134)	0	0	0
24/10/2008	\$ / R 2009/03/16	11.90	Call	Currency Future	1,087.0000	1,089.0000	0.184	0	0	0
24/10/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	87.0000	111.0000	27.586	0	0	0
24/10/2008	\$ / R 2009/03/16	10.70	Call	Currency Future	1,628.0000	1,601.0000	(1.658)	0	0	0
24/10/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	933.0000	1,029.0000	10.289	0	0	0
24/10/2008	\$ / R 2009/03/16	11.70	Put	Currency Future	1,280.0000	1,394.0000	8.906	0	0	0
24/10/2008	\$ / R 2009/03/16	10.70	Put	Currency Future	750.0000	835.0000	11.333	0	0	0
24/10/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	793.0000	881.0000	11.097	0	0	0
24/10/2008	\$ / R 2009/03/16	11.70	Call	Currency Future	1,158.0000	1,160.0000	0.173	0	0	0
24/10/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	3,525.0000	3,439.0000	(2.440)	0	0	0
24/10/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	518.0000	590.0000	13.900	0	0	0
24/10/2008	\$ / R 2009/03/16	10.50	Put	Currency Future	667.0000	748.0000	12.144	0	0	0
24/10/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	1,571.0000	1,547.0000	(1.528)	0	0	0
24/10/2008	\$ / R 2009/03/16	11.50	Put	Currency Future	1,156.0000	1,267.0000	9.602	0	0	0
24/10/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	628.0000	706.0000	12.420	0	0	0
24/10/2008	\$ / R 2009/03/16	11.50	Call	Currency Future	1,234.0000	1,233.0000	(0.081)	0	0	0
24/10/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	422.0000	486.0000	15.166	0	0	0
24/10/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	2,029.0000	1,988.0000	(2.021)	0	0	0
24/10/2008	\$ / R 2009/03/16	10.50	Call	Currency Future	1,745.0000	1,714.0000	(1.777)	0	0	0
24/10/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	1,122.0000	1,126.0000	0.357	0	0	0
24/10/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	1,806.0000	1,772.0000	(1.883)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	1,571.0000	1,547.0000	(1.528)	0	0	0
24/10/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	1,516.0000	1,494.0000	(1.451)	0	0	0
24/10/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	793.0000	881.0000	11.097	0	0	0
24/10/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	501.0000	572.0000	14.172	0	0	0
24/10/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	838.0000	928.0000	10.740	0	0	0
24/10/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	590.0000	666.0000	12.881	0	0	0
24/10/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	1,868.0000	1,832.0000	(1.927)	0	0	0
24/10/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	2,131.0000	2,085.0000	(2.159)	0	0	0
24/10/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	553.0000	627.0000	13.382	0	0	0
24/10/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	422.0000	486.0000	15.166	0	0	0
24/10/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,964.0000	1,924.0000	(2.037)	0	0	0
24/10/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	2,306.0000	2,255.0000	(2.212)	0	0	0
24/10/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	2,200.0000	2,152.0000	(2.182)	0	0	0
24/10/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	351.0000	409.0000	16.524	0	0	0
24/10/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	453.0000	519.0000	14.570	0	0	0
24/10/2008	\$ / R 2009/03/16	10.25	Call	Currency Future	1,899.0000	1,862.0000	(1.948)	0	0	0
24/10/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	2,379.0000	2,325.0000	(2.270)	0	0	0
24/10/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	2,063.0000	2,020.0000	(2.084)	0	0	0
24/10/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	729.0000	813.0000	11.523	0	0	0
24/10/2008	\$ / R 2009/03/16	9.65	Put	Currency Future	378.0000	439.0000	16.138	0	0	0
24/10/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	1,544.0000	1,520.0000	(1.554)	0	0	0
24/10/2008	\$ / R 2009/03/16	9.85	Call	Currency Future	2,165.0000	2,119.0000	(2.125)	0	0	0
24/10/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	2,200.0000	2,152.0000	(2.182)	0	0	0
24/10/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	816.0000	904.0000	10.784	0	0	0
24/10/2008	\$ / R 2009/03/16	9.85	Put	Currency Future	437.0000	502.0000	14.874	0	0	0
24/10/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	485.0000	554.0000	14.227	0	0	0
24/10/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	1,657.0000	1,629.0000	(1.690)	0	0	0
24/10/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	2,029.0000	1,988.0000	(2.021)	0	0	0
24/10/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	687.0000	769.0000	11.936	0	0	0
24/10/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	469.0000	536.0000	14.286	0	0	0
24/10/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	1,715.0000	1,685.0000	(1.749)	0	0	0
24/10/2008	\$ / R 2009/03/16	9.95	Call	Currency Future	2,097.0000	2,052.0000	(2.146)	0	0	0
24/10/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	1,931.0000	1,893.0000	(1.968)	0	0	0
24/10/2008	\$ / R 2009/03/16	11.20	Call	Currency Future	1,360.0000	1,352.0000	(0.588)	0	0	0
24/10/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	609.0000	686.0000	12.644	0	0	0
24/10/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	325.0000	381.0000	17.231	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	\$ / R 2009/03/16	10.45	Call	Currency Future	1,775.0000	1,743.0000	(1.803)	0	0	0
24/10/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	2,453.0000	2,397.0000	(2.283)	0	0	0
24/10/2008	\$ / R 2009/03/16	10.45	Put	Currency Future	647.0000	727.0000	12.365	0	0	0
24/10/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	300.0000	353.0000	17.667	0	0	0
24/10/2008	\$ / R 2009/03/16	10.95	Call	Currency Future	1,489.0000	1,468.0000	(1.410)	0	0	0
24/10/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	2,528.0000	2,470.0000	(2.294)	0	0	0
24/10/2008	\$ / R 2009/03/16	11.20	Put	Currency Future	982.0000	1,086.0000	10.591	0	0	0
24/10/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	536.0000	608.0000	13.433	0	0	0
24/10/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,039.0000	1,145.0000	10.202	0	0	0
24/10/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	1,385.0000	1,373.0000	(0.866)	0	0	0
24/10/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	909.0000	1,001.0000	10.121	0	0	0
24/10/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	1,437.0000	1,417.0000	(1.392)	0	0	0
24/10/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	501.0000	572.0000	14.172	0	0	0
24/10/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	1,317.0000	1,311.0000	(0.456)	0	0	0
24/10/2008	\$ / R 2009/03/16	10.95	Put	Currency Future	861.0000	952.0000	10.569	0	0	0
24/10/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	536.0000	608.0000	13.433	0	0	0
24/10/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	1,657.0000	1,629.0000	(1.690)	0	0	0
24/10/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,964.0000	1,924.0000	(2.037)	0	0	0
24/10/2008	\$ / R 2009/03/16	11.40	Put	Currency Future	1,097.0000	1,205.0000	9.845	0	0	0
24/10/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	687.0000	769.0000	11.936	0	0	0
24/10/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	729.0000	813.0000	11.523	0	0	0
24/10/2008	\$ / R 2009/03/16	11.40	Call	Currency Future	1,275.0000	1,271.0000	(0.314)	0	0	0
24/10/2008	\$ / R 2009/03/16	10.25	Put	Currency Future	571.0000	646.0000	13.135	0	0	0
24/10/2008	\$ / R 2009/03/16	11.90	Put	Currency Future	1,409.0000	1,523.0000	8.091	0	0	0
24/10/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	1,715.0000	1,685.0000	(1.749)	0	0	0
24/10/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,344.0000	1,460.0000	8.631	0	0	0
24/10/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	957.0000	1,057.0000	10.449	0	0	0
24/10/2008	\$ / R 2009/03/16	12.00	Put	Currency Future	1,476.0000	1,585.0000	7.385	0	0	0
24/10/2008	\$ / R 2009/03/16	12.00	Call	Currency Future	1,054.0000	1,051.0000	(0.285)	0	0	0
24/10/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,039.0000	1,145.0000	10.202	0	0	0
24/10/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	1,317.0000	1,311.0000	(0.456)	0	0	0
24/10/2008	\$ / R 2009/06/12			Currency Future	11.8360	11.7220	(0.963)	12.4500	11.7500	2,808
24/10/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	1,870.0000	1,870.0000	-	0	0	0
24/10/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	3,399.0000	3,340.0000	(1.736)	0	0	0
24/10/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	165.0000	212.0000	28.485	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	3,482.0000	3,421.0000	(1.752)	0	0	0
24/10/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	884.0000	998.0000	12.896	0	0	0
24/10/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	2,597.0000	2,567.0000	(1.155)	0	0	0
24/10/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	213.0000	268.0000	25.822	0	0	0
24/10/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	188.0000	239.0000	27.128	0	0	0
24/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	3,197.0000	3,145.0000	(1.627)	0	0	0
24/10/2008	\$ / R 2009/06/12	9.95	Call	Currency Future	2,425.0000	2,402.0000	(0.948)	0	0	0
24/10/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	261.0000	323.0000	23.755	0	0	0
24/10/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	241.0000	300.0000	24.481	0	0	0
24/10/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	3,524.0000	3,461.0000	(1.788)	0	0	0
24/10/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	3,277.0000	3,222.0000	(1.678)	0	0	0
24/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	172.0000	221.0000	28.488	0	0	0
24/10/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	3,040.0000	2,994.0000	(1.513)	0	0	0
24/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	3,608.0000	3,543.0000	(1.802)	0	0	0
24/10/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	304.0000	372.0000	22.368	0	0	0
24/10/2008	\$ / R 2009/06/12	10.95	Call	Currency Future	1,815.0000	1,817.0000	0.110	0	0	0
24/10/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	205.0000	258.0000	25.854	0	0	0
24/10/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	3,237.0000	3,184.0000	(1.637)	0	0	0
24/10/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	196.0000	249.0000	27.041	0	0	0
24/10/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	2,963.0000	2,920.0000	(1.451)	0	0	0
24/10/2008	\$ / R 2009/06/12	11.85	Put	Currency Future	1,412.0000	1,555.0000	10.127	0	0	0
24/10/2008	\$ / R 2009/06/12	10.95	Put	Currency Future	929.0000	1,045.0000	12.487	0	0	0
24/10/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	377.0000	453.0000	20.159	0	0	0
24/10/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	251.0000	312.0000	24.303	0	0	0
24/10/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	3,693.0000	3,625.0000	(1.841)	0	0	0
24/10/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	241.0000	300.0000	24.481	0	0	0
24/10/2008	\$ / R 2009/06/12	11.85	Call	Currency Future	1,398.0000	1,427.0000	2.074	0	0	0
24/10/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	522.0000	612.0000	17.241	0	0	0
24/10/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	157.0000	203.0000	29.299	0	0	0
24/10/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	327.0000	398.0000	21.713	0	0	0
24/10/2008	\$ / R 2009/06/12	9.95	Put	Currency Future	539.0000	630.0000	16.883	0	0	0
24/10/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	3,118.0000	3,069.0000	(1.572)	0	0	0
24/10/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	3,277.0000	3,222.0000	(1.678)	0	0	0
24/10/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	3,566.0000	3,502.0000	(1.795)	0	0	0
24/10/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	282.0000	347.0000	23.050	0	0	0
24/10/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	3,358.0000	3,301.0000	(1.697)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	3,358.0000	3,301.0000	(1.697)	0	0	0
24/10/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	3,040.0000	2,994.0000	(1.513)	0	0	0
24/10/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	3,566.0000	3,502.0000	(1.795)	0	0	0
24/10/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	431.0000	513.0000	19.026	0	0	0
24/10/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	304.0000	372.0000	22.368	0	0	0
24/10/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	180.0000	230.0000	27.778	0	0	0
24/10/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	3,441.0000	3,380.0000	(1.773)	0	0	0
24/10/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	2,667.0000	2,635.0000	(1.200)	0	0	0
24/10/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	205.0000	258.0000	25.854	0	0	0
24/10/2008	\$ / R 2009/06/12	11.20	Call	Currency Future	1,681.0000	1,689.0000	0.476	0	0	0
24/10/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	180.0000	230.0000	27.778	0	0	0
24/10/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	222.0000	279.0000	25.676	0	0	0
24/10/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	232.0000	290.0000	25.000	0	0	0
24/10/2008	\$ / R 2009/06/12	11.20	Put	Currency Future	1,045.0000	1,167.0000	11.675	0	0	0
24/10/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	222.0000	279.0000	25.676	0	0	0
24/10/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	2,325.0000	2,307.0000	(0.774)	0	0	0
24/10/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	491.0000	578.0000	17.719	0	0	0
24/10/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	3,318.0000	3,262.0000	(1.688)	0	0	0
24/10/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	3,482.0000	3,421.0000	(1.752)	0	0	0
24/10/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	2,527.0000	2,500.0000	(1.068)	0	0	0
24/10/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	2,458.0000	2,434.0000	(0.976)	0	0	0
24/10/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	2,887.0000	2,847.0000	(1.386)	0	0	0
24/10/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	2,740.0000	2,705.0000	(1.277)	0	0	0
24/10/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	2,813.0000	2,775.0000	(1.351)	0	0	0
24/10/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	351.0000	425.0000	21.083	0	0	0
24/10/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	431.0000	513.0000	19.026	0	0	0
24/10/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	404.0000	483.0000	19.554	0	0	0
24/10/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	3,441.0000	3,380.0000	(1.773)	0	0	0
24/10/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	3,736.0000	3,667.0000	(1.847)	0	0	0
24/10/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	150.0000	195.0000	30.000	0	0	0
24/10/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	271.0000	335.0000	23.616	0	0	0
24/10/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	137.0000	179.0000	30.657	0	0	0
24/10/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	461.0000	545.0000	18.221	0	0	0
24/10/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	3,157.0000	3,107.0000	(1.584)	0	0	0
24/10/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	327.0000	398.0000	21.713	0	0	0
24/10/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	1,984.0000	1,980.0000	(0.202)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	315.0000	385.0000	22.222	0	0	0
24/10/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	124.0000	164.0000	32.258	0	0	0
24/10/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	3,157.0000	3,107.0000	(1.584)	0	0	0
24/10/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	3,399.0000	3,340.0000	(1.736)	0	0	0
24/10/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	3,651.0000	3,584.0000	(1.835)	0	0	0
24/10/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	3,001.0000	2,957.0000	(1.466)	0	0	0
24/10/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	491.0000	578.0000	17.719	0	0	0
24/10/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	213.0000	268.0000	25.822	0	0	0
24/10/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	293.0000	359.0000	22.526	0	0	0
24/10/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	3,823.0000	3,751.0000	(1.883)	0	0	0
24/10/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	589.0000	685.0000	16.299	0	0	0
24/10/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	196.0000	249.0000	27.041	0	0	0
24/10/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	555.0000	648.0000	16.757	0	0	0
24/10/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	3,079.0000	3,031.0000	(1.559)	0	0	0
24/10/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	3,910.0000	3,836.0000	(1.893)	0	0	0
24/10/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	2,391.0000	2,370.0000	(0.878)	0	0	0
24/10/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	271.0000	335.0000	23.616	0	0	0
24/10/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	798.0000	908.0000	13.784	0	0	0
24/10/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	2,358.0000	2,338.0000	(0.848)	0	0	0
24/10/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	2,260.0000	2,244.0000	(0.708)	0	0	0
24/10/2008	\$ / R 2009/06/12	9.85	Put	Currency Future	506.0000	595.0000	17.589	0	0	0
24/10/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	2,887.0000	2,847.0000	(1.386)	0	0	0
24/10/2008	\$ / R 2009/06/12	9.85	Call	Currency Future	2,492.0000	2,467.0000	(1.003)	0	0	0
24/10/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	624.0000	722.0000	15.705	0	0	0
24/10/2008	\$ / R 2009/06/12	9.75	Put	Currency Future	475.0000	561.0000	18.105	0	0	0
24/10/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	2,527.0000	2,500.0000	(1.068)	0	0	0
24/10/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	2,458.0000	2,434.0000	(0.976)	0	0	0
24/10/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	2,561.0000	2,533.0000	(1.093)	0	0	0
24/10/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	261.0000	323.0000	23.755	0	0	0
24/10/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	351.0000	425.0000	21.083	0	0	0
24/10/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	2,597.0000	2,567.0000	(1.155)	0	0	0
24/10/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	522.0000	612.0000	17.241	0	0	0
24/10/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	572.0000	666.0000	16.434	0	0	0
24/10/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	461.0000	545.0000	18.221	0	0	0
24/10/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	377.0000	453.0000	20.159	0	0	0
24/10/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	2,632.0000	2,601.0000	(1.178)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	3,197.0000	3,145.0000	(1.627)	0	0	0
24/10/2008	\$ / R 2009/06/12	9.65	Put	Currency Future	446.0000	529.0000	18.610	0	0	0
24/10/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	144.0000	187.0000	29.861	0	0	0
24/10/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	2,813.0000	2,775.0000	(1.351)	0	0	0
24/10/2008	\$ / R 2009/06/12	9.55	Put	Currency Future	417.0000	498.0000	19.424	0	0	0
24/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	3,608.0000	3,543.0000	(1.802)	0	0	0
24/10/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,021.0000	1,142.0000	11.851	0	0	0
24/10/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	2,293.0000	2,275.0000	(0.785)	0	0	0
24/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	172.0000	221.0000	28.488	0	0	0
24/10/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	3,780.0000	3,709.0000	(1.878)	0	0	0
24/10/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,119.0000	1,247.0000	11.439	0	0	0
24/10/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	1,605.0000	1,619.0000	0.872	0	0	0
24/10/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	1,760.0000	1,765.0000	0.284	0	0	0
24/10/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	589.0000	685.0000	16.299	0	0	0
24/10/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	974.0000	1,093.0000	12.218	0	0	0
24/10/2008	\$ / R 2009/06/12	11.00	Put	Currency Future	951.0000	1,069.0000	12.408	0	0	0
24/10/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	1,707.0000	1,714.0000	0.410	0	0	0
24/10/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	679.0000	781.0000	15.022	0	0	0
24/10/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	661.0000	761.0000	15.129	0	0	0
24/10/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	607.0000	703.0000	15.815	0	0	0
24/10/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	1,734.0000	1,739.0000	0.288	0	0	0
24/10/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	2,197.0000	2,183.0000	(0.637)	0	0	0
24/10/2008	\$ / R 2009/06/12	10.75	Put	Currency Future	841.0000	952.0000	13.199	0	0	0
24/10/2008	\$ / R 2009/06/12	10.25	Put	Currency Future	642.0000	742.0000	15.576	0	0	0
24/10/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	2,325.0000	2,307.0000	(0.774)	0	0	0
24/10/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	757.0000	864.0000	14.135	0	0	0
24/10/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	2,165.0000	2,153.0000	(0.554)	0	0	0
24/10/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	998.0000	1,117.0000	11.924	0	0	0
24/10/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	2,667.0000	2,635.0000	(1.200)	0	0	0
24/10/2008	\$ / R 2009/06/12	10.75	Call	Currency Future	1,927.0000	1,924.0000	(0.156)	0	0	0
24/10/2008	\$ / R 2009/06/12	9.55	Call	Currency Future	2,703.0000	2,670.0000	(1.221)	0	0	0
24/10/2008	\$ / R 2009/06/12	11.25	Put	Currency Future	1,070.0000	1,192.0000	11.402	0	0	0
24/10/2008	\$ / R 2009/06/12	10.25	Call	Currency Future	2,228.0000	2,214.0000	(0.628)	0	0	0
24/10/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	2,043.0000	2,036.0000	(0.343)	0	0	0
24/10/2008	\$ / R 2009/06/12	11.60	Call	Currency Future	1,494.0000	1,519.0000	1.673	0	0	0
24/10/2008	\$ / R 2009/06/12	11.50	Put	Currency Future	1,199.0000	1,336.0000	11.426	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	\$ / R 2009/06/12	11.60	Put	Currency Future	1,258.0000	1,397.0000	11.049	0	0	0
24/10/2008	\$ / R 2009/06/12	11.00	Call	Currency Future	1,787.0000	1,791.0000	0.224	0	0	0
24/10/2008	\$ / R 2009/06/12	11.25	Call	Currency Future	1,656.0000	1,664.0000	0.483	0	0	0
24/10/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	1,580.0000	1,598.0000	1.139	0	0	0
24/10/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	906.0000	1,021.0000	12.693	0	0	0
24/10/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,094.0000	1,218.0000	11.335	0	0	0
24/10/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	862.0000	975.0000	13.109	0	0	0
24/10/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	1,630.0000	1,640.0000	0.613	0	0	0
24/10/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	778.0000	886.0000	13.882	0	0	0
24/10/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	2,014.0000	2,008.0000	(0.298)	0	0	0
24/10/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,144.0000	1,276.0000	11.538	0	0	0
24/10/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	699.0000	802.0000	14.735	0	0	0
24/10/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,898.0000	1,897.0000	(0.053)	0	0	0
24/10/2008	\$ / R 2009/06/12	11.50	Call	Currency Future	1,535.0000	1,558.0000	1.498	0	0	0
24/10/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	2,963.0000	2,920.0000	(1.451)	0	0	0
24/10/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	862.0000	975.0000	13.109	0	0	0
24/10/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	1,842.0000	1,843.0000	0.054	0	0	0
24/10/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	998.0000	1,117.0000	11.924	0	0	0
24/10/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	1,734.0000	1,739.0000	0.288	0	0	0
24/10/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	906.0000	1,021.0000	12.693	0	0	0
24/10/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	1,842.0000	1,843.0000	0.054	0	0	0
24/10/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	2,197.0000	2,183.0000	(0.637)	0	0	0
24/10/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	2,135.0000	2,124.0000	(0.515)	0	0	0
24/10/2008	\$ / R 2009/06/12	10.70	Call	Currency Future	1,955.0000	1,952.0000	(0.153)	0	0	0
24/10/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	778.0000	886.0000	13.882	0	0	0
24/10/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	661.0000	761.0000	15.129	0	0	0
24/10/2008	\$ / R 2009/06/12	10.70	Put	Currency Future	819.0000	930.0000	13.553	0	0	0
24/10/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	2,014.0000	2,008.0000	(0.298)	0	0	0
24/10/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,898.0000	1,897.0000	(0.053)	0	0	0
24/10/2008	\$ / R 2009/06/12	10.50	Put	Currency Future	738.0000	843.0000	14.228	0	0	0
24/10/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	2,135.0000	2,124.0000	(0.515)	0	0	0
24/10/2008	\$ / R 2009/06/12	10.50	Call	Currency Future	2,074.0000	2,065.0000	(0.434)	0	0	0
24/10/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	699.0000	802.0000	14.735	0	0	0
24/10/2008	\$ / R 2009/06/12	11.45	Call	Currency Future	1,556.0000	1,578.0000	1.414	0	0	0
24/10/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	1,326.0000	1,359.0000	2.489	0	0	0
24/10/2008	\$ / R 2009/06/12	11.95	Put	Currency Future	1,476.0000	1,621.0000	9.824	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	\$ / R	2009/06/12	12.05	Put	Currency Future	1,540.0000	1,687.0000	9.545	0	0	0
24/10/2008	\$ / R	2009/06/12	12.15	Put	Currency Future	1,606.0000	1,751.0000	9.029	0	0	0
24/10/2008	\$ / R	2009/06/12	12.15	Call	Currency Future	1,292.0000	1,323.0000	2.399	0	0	0
24/10/2008	\$ / R	2009/06/12	11.95	Call	Currency Future	1,362.0000	1,393.0000	2.276	0	0	0
24/10/2008	\$ / R	2009/06/12	11.75	Put	Currency Future	1,349.0000	1,491.0000	10.526	0	0	0
24/10/2008	\$ / R	2009/06/12	11.75	Call	Currency Future	1,435.0000	1,463.0000	1.951	0	0	0
24/10/2008	\$ / R	2009/06/12	11.45	Put	Currency Future	1,170.0000	1,306.0000	11.624	0	0	0
24/10/2008	\$ / R	2009/06/12	11.55	Call	Currency Future	1,514.0000	1,539.0000	1.651	0	0	0
24/10/2008	\$ / R	2009/06/12	11.55	Put	Currency Future	1,228.0000	1,367.0000	11.319	0	0	0
24/10/2008	\$ / R	2009/06/12	11.65	Call	Currency Future	1,474.0000	1,500.0000	1.764	0	0	0
24/10/2008	\$ / R	2009/06/12	11.65	Put	Currency Future	1,288.0000	1,428.0000	10.870	0	0	0
24/10/2008	\$ / R	2009/06/12	12.25	Call	Currency Future	1,260.0000	1,284.0000	1.905	0	0	0
24/10/2008	\$ / R	2009/06/12	12.25	Put	Currency Future	1,674.0000	1,812.0000	8.244	0	0	0
24/10/2008	£ / R	2008/12/12			Currency Future	18.2657	17.6418	(3.416)	18.5800	17.5200	21,957
24/10/2008	£ / R	2008/12/12	15.15	Put	Currency Future	376.0000	483.0000	28.457	0	0	0
24/10/2008	£ / R	2008/12/12	14.60	Call	Currency Future	3,933.0000	3,391.0000	(13.781)	0	0	0
24/10/2008	£ / R	2008/12/12	15.65	Call	Currency Future	3,115.0000	2,624.0000	(15.762)	0	0	0
24/10/2008	£ / R	2008/12/12	15.90	Put	Currency Future	569.0000	717.0000	26.011	0	0	0
24/10/2008	£ / R	2008/12/12	15.10	Put	Currency Future	365.0000	470.0000	28.767	0	0	0
24/10/2008	£ / R	2008/12/12	16.50	Put	Currency Future	765.0000	947.0000	23.791	0	0	0
24/10/2008	£ / R	2008/12/12	14.60	Put	Currency Future	267.0000	349.0000	30.712	0	0	0
24/10/2008	£ / R	2008/12/12	15.60	Call	Currency Future	3,151.0000	2,658.0000	(15.646)	0	0	0
24/10/2008	£ / R	2008/12/12	14.70	Put	Currency Future	285.0000	371.0000	30.175	0	0	0
24/10/2008	£ / R	2008/12/12	15.95	Call	Currency Future	2,900.0000	2,426.0000	(16.345)	0	0	0
24/10/2008	£ / R	2008/12/12	16.50	Call	Currency Future	2,531.0000	2,089.0000	(17.463)	0	0	0
24/10/2008	£ / R	2008/12/12	15.40	Call	Currency Future	3,300.0000	2,796.0000	(15.273)	0	0	0
24/10/2008	£ / R	2008/12/12	15.50	Put	Currency Future	459.0000	585.0000	27.451	0	0	0
24/10/2008	£ / R	2008/12/12	15.10	Call	Currency Future	3,531.0000	3,012.0000	(14.698)	0	0	0
24/10/2008	£ / R	2008/12/12	15.65	Put	Currency Future	499.0000	632.0000	26.653	0	0	0
24/10/2008	£ / R	2008/12/12	15.70	Call	Currency Future	3,078.0000	2,590.0000	(15.854)	0	0	0
24/10/2008	£ / R	2008/12/12	14.70	Call	Currency Future	3,851.0000	3,313.0000	(13.970)	0	0	0
24/10/2008	£ / R	2008/12/12	15.15	Call	Currency Future	3,492.0000	2,975.0000	(14.805)	0	0	0
24/10/2008	£ / R	2008/12/12	14.80	Call	Currency Future	3,769.0000	3,236.0000	(14.142)	0	0	0
24/10/2008	£ / R	2008/12/12	15.40	Put	Currency Future	434.0000	554.0000	27.650	0	0	0
24/10/2008	£ / R	2008/12/12	14.90	Put	Currency Future	323.0000	419.0000	29.721	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	£ / R 2008/12/12	14.80	Put	Currency Future	304.0000	395.0000	29.934	0	0	0
24/10/2008	£ / R 2008/12/12	14.90	Call	Currency Future	3,689.0000	3,161.0000	(14.313)	0	0	0
24/10/2008	£ / R 2008/12/12	15.25	Put	Currency Future	399.0000	511.0000	28.070	0	0	0
24/10/2008	£ / R 2008/12/12	15.25	Call	Currency Future	3,414.0000	2,903.0000	(14.968)	0	0	0
24/10/2008	£ / R 2008/12/12	16.20	Call	Currency Future	2,728.0000	2,269.0000	(16.826)	0	0	0
24/10/2008	£ / R 2008/12/12	18.35	Put	Currency Future	1,628.0000	1,944.0000	19.410	0	0	0
24/10/2008	£ / R 2008/12/12	15.05	Put	Currency Future	354.0000	457.0000	29.096	0	0	0
24/10/2008	£ / R 2008/12/12	15.10	Call	Currency Future	3,531.0000	3,012.0000	(14.698)	0	0	0
24/10/2008	£ / R 2008/12/12	15.20	Call	Currency Future	3,453.0000	2,939.0000	(14.886)	0	0	0
24/10/2008	£ / R 2008/12/12	18.35	Call	Currency Future	1,544.0000	1,236.0000	(19.948)	0	0	0
24/10/2008	£ / R 2008/12/12	15.95	Put	Currency Future	584.0000	734.0000	25.685	0	0	0
24/10/2008	£ / R 2008/12/12	14.55	Put	Currency Future	258.0000	339.0000	31.395	0	0	0
24/10/2008	£ / R 2008/12/12	15.10	Put	Currency Future	365.0000	470.0000	28.767	0	0	0
24/10/2008	£ / R 2008/12/12	15.20	Put	Currency Future	387.0000	497.0000	28.424	0	0	0
24/10/2008	£ / R 2008/12/12	18.05	Put	Currency Future	1,454.0000	1,764.0000	21.320	0	0	0
24/10/2008	£ / R 2008/12/12	15.30	Call	Currency Future	3,376.0000	2,867.0000	(15.077)	0	0	0
24/10/2008	£ / R 2008/12/12	14.65	Put	Currency Future	276.0000	360.0000	30.435	0	0	0
24/10/2008	£ / R 2008/12/12	15.70	Put	Currency Future	512.0000	649.0000	26.758	0	0	0
24/10/2008	£ / R 2008/12/12	18.45	Call	Currency Future	1,504.0000	1,198.0000	(20.346)	0	0	0
24/10/2008	£ / R 2008/12/12	14.40	Call	Currency Future	4,100.0000	3,550.0000	(13.415)	0	0	0
24/10/2008	£ / R 2008/12/12	17.70	Call	Currency Future	1,835.0000	1,491.0000	(18.747)	0	0	0
24/10/2008	£ / R 2008/12/12	14.80	Put	Currency Future	304.0000	395.0000	29.934	0	0	0
24/10/2008	£ / R 2008/12/12	16.20	Put	Currency Future	662.0000	827.0000	24.924	0	0	0
24/10/2008	£ / R 2008/12/12	14.50	Put	Currency Future	250.0000	328.0000	31.200	0	0	0
24/10/2008	£ / R 2008/12/12	16.65	Call	Currency Future	2,435.0000	2,003.0000	(17.741)	0	0	0
24/10/2008	£ / R 2008/12/12	16.30	Put	Currency Future	696.0000	866.0000	24.425	0	0	0
24/10/2008	£ / R 2008/12/12	15.30	Call	Currency Future	3,376.0000	2,867.0000	(15.077)	0	0	0
24/10/2008	£ / R 2008/12/12	18.45	Put	Currency Future	1,688.0000	2,006.0000	18.839	0	0	0
24/10/2008	£ / R 2008/12/12	14.50	Call	Currency Future	4,016.0000	3,470.0000	(13.596)	0	0	0
24/10/2008	£ / R 2008/12/12	15.30	Put	Currency Future	410.0000	525.0000	28.049	0	0	0
24/10/2008	£ / R 2008/12/12	14.90	Call	Currency Future	3,689.0000	3,161.0000	(14.313)	0	0	0
24/10/2008	£ / R 2008/12/12	18.55	Put	Currency Future	1,749.0000	2,069.0000	18.296	0	0	0
24/10/2008	£ / R 2008/12/12	14.90	Put	Currency Future	323.0000	419.0000	29.721	0	0	0
24/10/2008	£ / R 2008/12/12	15.05	Call	Currency Future	3,570.0000	3,049.0000	(14.594)	0	0	0
24/10/2008	£ / R 2008/12/12	15.00	Call	Currency Future	3,609.0000	3,086.0000	(14.492)	0	0	0
24/10/2008	£ / R 2008/12/12	14.95	Call	Currency Future	3,649.0000	3,123.0000	(14.415)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	£ / R 2008/12/12	15.00	Put	Currency Future	344.0000	444.0000	29.070	0	0	0
24/10/2008	£ / R 2008/12/12	15.80	Put	Currency Future	540.0000	682.0000	26.296	0	0	0
24/10/2008	£ / R 2008/12/12	16.65	Put	Currency Future	820.0000	1,011.0000	23.293	0	0	0
24/10/2008	£ / R 2008/12/12	18.55	Call	Currency Future	1,465.0000	1,161.0000	(20.751)	0	0	0
24/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	2,935.0000	2,458.0000	(16.252)	0	0	0
24/10/2008	£ / R 2008/12/12	16.40	Call	Currency Future	2,595.0000	2,148.0000	(17.225)	0	0	0
24/10/2008	£ / R 2008/12/12	14.75	Call	Currency Future	3,810.0000	3,275.0000	(14.042)	0	0	0
24/10/2008	£ / R 2008/12/12	16.40	Put	Currency Future	730.0000	906.0000	24.110	0	0	0
24/10/2008	£ / R 2008/12/12	18.10	Put	Currency Future	1,482.0000	1,794.0000	21.053	0	0	0
24/10/2008	£ / R 2008/12/12	16.20	Call	Currency Future	2,728.0000	2,269.0000	(16.826)	0	0	0
24/10/2008	£ / R 2008/12/12	14.80	Call	Currency Future	3,769.0000	3,236.0000	(14.142)	0	0	0
24/10/2008	£ / R 2008/12/12	14.75	Put	Currency Future	294.0000	383.0000	30.272	0	0	0
24/10/2008	£ / R 2008/12/12	15.40	Call	Currency Future	3,300.0000	2,796.0000	(15.273)	0	0	0
24/10/2008	£ / R 2008/12/12	18.05	Call	Currency Future	1,670.0000	1,356.0000	(18.802)	0	0	0
24/10/2008	£ / R 2008/12/12	14.40	Put	Currency Future	234.0000	308.0000	31.624	0	0	0
24/10/2008	£ / R 2008/12/12	14.55	Call	Currency Future	3,974.0000	3,430.0000	(13.689)	0	0	0
24/10/2008	£ / R 2008/12/12	15.40	Put	Currency Future	434.0000	554.0000	27.650	0	0	0
24/10/2008	£ / R 2008/12/12	17.95	Call	Currency Future	1,714.0000	1,393.0000	(18.728)	0	0	0
24/10/2008	£ / R 2008/12/12	14.60	Call	Currency Future	3,933.0000	3,391.0000	(13.781)	0	0	0
24/10/2008	£ / R 2008/12/12	18.10	Call	Currency Future	1,648.0000	1,336.0000	(18.932)	0	0	0
24/10/2008	£ / R 2008/12/12	14.65	Call	Currency Future	3,892.0000	3,352.0000	(13.875)	0	0	0
24/10/2008	£ / R 2008/12/12	15.50	Call	Currency Future	3,225.0000	2,727.0000	(15.442)	0	0	0
24/10/2008	£ / R 2008/12/12	15.80	Call	Currency Future	3,006.0000	2,524.0000	(16.035)	0	0	0
24/10/2008	£ / R 2008/12/12	16.95	Call	Currency Future	2,252.0000	1,838.0000	(18.384)	0	0	0
24/10/2008	£ / R 2008/12/12	15.15	Call	Currency Future	3,492.0000	2,975.0000	(14.805)	0	0	0
24/10/2008	£ / R 2008/12/12	17.85	Put	Currency Future	1,343.0000	1,640.0000	22.115	0	0	0
24/10/2008	£ / R 2008/12/12	14.60	Put	Currency Future	267.0000	349.0000	30.712	0	0	0
24/10/2008	£ / R 2008/12/12	17.70	Put	Currency Future	1,270.0000	1,549.0000	21.969	0	0	0
24/10/2008	£ / R 2008/12/12	16.85	Put	Currency Future	896.0000	1,100.0000	22.768	0	0	0
24/10/2008	£ / R 2008/12/12	16.10	Put	Currency Future	630.0000	789.0000	25.238	0	0	0
24/10/2008	£ / R 2008/12/12	17.75	Put	Currency Future	1,294.0000	1,579.0000	22.025	0	0	0
24/10/2008	£ / R 2008/12/12	18.25	Put	Currency Future	1,569.0000	1,883.0000	20.013	0	0	0
24/10/2008	£ / R 2008/12/12	16.85	Call	Currency Future	2,312.0000	1,892.0000	(18.166)	0	0	0
24/10/2008	£ / R 2008/12/12	14.95	Put	Currency Future	333.0000	431.0000	29.429	0	0	0
24/10/2008	£ / R 2008/12/12	17.75	Call	Currency Future	1,810.0000	1,471.0000	(18.729)	0	0	0
24/10/2008	£ / R 2008/12/12	18.25	Call	Currency Future	1,584.0000	1,275.0000	(19.508)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	£ / R 2008/12/12	16.75	Put	Currency Future	857.0000	1,055.0000	23.104	0	0	0
24/10/2008	£ / R 2008/12/12	15.15	Put	Currency Future	376.0000	483.0000	28.457	0	0	0
24/10/2008	£ / R 2008/12/12	17.85	Call	Currency Future	1,759.0000	1,431.0000	(18.647)	0	0	0
24/10/2008	£ / R 2008/12/12	18.40	Put	Currency Future	1,658.0000	1,975.0000	19.119	0	0	0
24/10/2008	£ / R 2008/12/12	16.20	Put	Currency Future	662.0000	827.0000	24.924	0	0	0
24/10/2008	£ / R 2008/12/12	16.95	Put	Currency Future	936.0000	1,147.0000	22.543	0	0	0
24/10/2008	£ / R 2008/12/12	16.10	Call	Currency Future	2,796.0000	2,331.0000	(16.631)	0	0	0
24/10/2008	£ / R 2008/12/12	16.30	Call	Currency Future	2,661.0000	2,208.0000	(17.024)	0	0	0
24/10/2008	£ / R 2008/12/12	16.75	Call	Currency Future	2,373.0000	1,947.0000	(17.952)	0	0	0
24/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	2,935.0000	2,458.0000	(16.252)	0	0	0
24/10/2008	£ / R 2008/12/12	17.05	Call	Currency Future	2,193.0000	1,786.0000	(18.559)	0	0	0
24/10/2008	£ / R 2008/12/12	15.90	Put	Currency Future	569.0000	717.0000	26.011	0	0	0
24/10/2008	£ / R 2008/12/12	15.90	Put	Currency Future	569.0000	717.0000	26.011	0	0	0
24/10/2008	£ / R 2008/12/12	15.80	Call	Currency Future	3,006.0000	2,524.0000	(16.035)	0	0	0
24/10/2008	£ / R 2008/12/12	16.40	Call	Currency Future	2,595.0000	2,148.0000	(17.225)	0	0	0
24/10/2008	£ / R 2008/12/12	18.15	Call	Currency Future	1,627.0000	1,315.0000	(19.176)	0	0	0
24/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	2,935.0000	2,458.0000	(16.252)	0	0	0
24/10/2008	£ / R 2008/12/12	18.15	Put	Currency Future	1,511.0000	1,823.0000	20.649	0	0	0
24/10/2008	£ / R 2008/12/12	17.70	Put	Currency Future	1,270.0000	1,549.0000	21.969	0	0	0
24/10/2008	£ / R 2008/12/12	17.05	Put	Currency Future	977.0000	1,194.0000	22.211	0	0	0
24/10/2008	£ / R 2008/12/12	15.60	Put	Currency Future	485.0000	616.0000	27.010	0	0	0
24/10/2008	£ / R 2008/12/12	17.95	Put	Currency Future	1,398.0000	1,701.0000	21.674	0	0	0
24/10/2008	£ / R 2008/12/12	16.55	Put	Currency Future	783.0000	968.0000	23.627	0	0	0
24/10/2008	£ / R 2008/12/12	16.55	Call	Currency Future	2,498.0000	2,060.0000	(17.534)	0	0	0
24/10/2008	£ / R 2008/12/12	18.40	Call	Currency Future	1,524.0000	1,217.0000	(20.144)	0	0	0
24/10/2008	£ / R 2008/12/12	16.45	Put	Currency Future	747.0000	927.0000	24.096	0	0	0
24/10/2008	£ / R 2008/12/12	16.05	Put	Currency Future	615.0000	771.0000	25.366	0	0	0
24/10/2008	£ / R 2008/12/12	17.60	Call	Currency Future	1,887.0000	1,531.0000	(18.866)	0	0	0
24/10/2008	£ / R 2008/12/12	15.35	Call	Currency Future	3,338.0000	2,832.0000	(15.159)	0	0	0
24/10/2008	£ / R 2008/12/12	17.70	Call	Currency Future	1,835.0000	1,491.0000	(18.747)	0	0	0
24/10/2008	£ / R 2008/12/12	18.50	Put	Currency Future	1,719.0000	2,037.0000	18.499	0	0	0
24/10/2008	£ / R 2008/12/12	16.15	Call	Currency Future	2,762.0000	2,300.0000	(16.727)	0	0	0
24/10/2008	£ / R 2008/12/12	17.50	Put	Currency Future	1,175.0000	1,432.0000	21.872	0	0	0
24/10/2008	£ / R 2008/12/12	15.55	Call	Currency Future	3,188.0000	2,692.0000	(15.558)	0	0	0
24/10/2008	£ / R 2008/12/12	18.30	Put	Currency Future	1,598.0000	1,914.0000	19.775	0	0	0
24/10/2008	£ / R 2008/12/12	17.90	Put	Currency Future	1,371.0000	1,670.0000	21.809	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	£ / R 2008/12/12	16.15	Put	Currency Future	646.0000	808.0000	25.077	0	0	0
24/10/2008	£ / R 2008/12/12	15.60	Put	Currency Future	485.0000	616.0000	27.010	0	0	0
24/10/2008	£ / R 2008/12/12	17.50	Call	Currency Future	1,941.0000	1,573.0000	(18.959)	0	0	0
24/10/2008	£ / R 2008/12/12	15.30	Put	Currency Future	410.0000	525.0000	28.049	0	0	0
24/10/2008	£ / R 2008/12/12	18.00	Call	Currency Future	1,692.0000	1,375.0000	(18.735)	0	0	0
24/10/2008	£ / R 2008/12/12	18.10	Call	Currency Future	1,648.0000	1,336.0000	(18.932)	0	0	0
24/10/2008	£ / R 2008/12/12	16.25	Call	Currency Future	2,695.0000	2,238.0000	(16.957)	0	0	0
24/10/2008	£ / R 2008/12/12	15.60	Call	Currency Future	3,151.0000	2,658.0000	(15.646)	0	0	0
24/10/2008	£ / R 2008/12/12	17.40	Put	Currency Future	1,129.0000	1,375.0000	21.789	0	0	0
24/10/2008	£ / R 2008/12/12	15.45	Put	Currency Future	447.0000	570.0000	27.517	0	0	0
24/10/2008	£ / R 2008/12/12	17.90	Put	Currency Future	1,371.0000	1,670.0000	21.809	0	0	0
24/10/2008	£ / R 2008/12/12	18.10	Put	Currency Future	1,482.0000	1,794.0000	21.053	0	0	0
24/10/2008	£ / R 2008/12/12	16.25	Put	Currency Future	679.0000	846.0000	24.595	0	0	0
24/10/2008	£ / R 2008/12/12	17.40	Call	Currency Future	1,995.0000	1,617.0000	(18.947)	0	0	0
24/10/2008	£ / R 2008/12/12	15.55	Put	Currency Future	472.0000	600.0000	27.119	0	0	0
24/10/2008	£ / R 2008/12/12	17.90	Call	Currency Future	1,736.0000	1,412.0000	(18.664)	0	0	0
24/10/2008	£ / R 2008/12/12	16.05	Call	Currency Future	2,830.0000	2,362.0000	(16.537)	0	0	0
24/10/2008	£ / R 2008/12/12	17.60	Put	Currency Future	1,222.0000	1,490.0000	21.931	0	0	0
24/10/2008	£ / R 2008/12/12	18.50	Call	Currency Future	1,484.0000	1,179.0000	(20.553)	0	0	0
24/10/2008	£ / R 2008/12/12	15.85	Put	Currency Future	555.0000	699.0000	25.946	0	0	0
24/10/2008	£ / R 2008/12/12	18.00	Put	Currency Future	1,426.0000	1,733.0000	21.529	0	0	0
24/10/2008	£ / R 2008/12/12	17.90	Call	Currency Future	1,736.0000	1,412.0000	(18.664)	0	0	0
24/10/2008	£ / R 2008/12/12	15.85	Call	Currency Future	2,970.0000	2,491.0000	(16.128)	0	0	0
24/10/2008	£ / R 2008/12/12	15.75	Put	Currency Future	526.0000	665.0000	26.426	0	0	0
24/10/2008	£ / R 2008/12/12	18.20	Call	Currency Future	1,605.0000	1,295.0000	(19.315)	0	0	0
24/10/2008	£ / R 2008/12/12	16.45	Call	Currency Future	2,563.0000	2,118.0000	(17.362)	0	0	0
24/10/2008	£ / R 2008/12/12	18.30	Call	Currency Future	1,564.0000	1,255.0000	(19.757)	0	0	0
24/10/2008	£ / R 2008/12/12	17.60	Put	Currency Future	1,222.0000	1,490.0000	21.931	0	0	0
24/10/2008	£ / R 2008/12/12	15.55	Call	Currency Future	3,188.0000	2,692.0000	(15.558)	0	0	0
24/10/2008	£ / R 2008/12/12	18.20	Put	Currency Future	1,540.0000	1,853.0000	20.325	0	0	0
24/10/2008	£ / R 2008/12/12	16.40	Put	Currency Future	730.0000	906.0000	24.110	0	0	0
24/10/2008	£ / R 2008/12/12	17.40	Put	Currency Future	1,129.0000	1,375.0000	21.789	0	0	0
24/10/2008	£ / R 2008/12/12	15.55	Put	Currency Future	472.0000	600.0000	27.119	0	0	0
24/10/2008	£ / R 2008/12/12	17.60	Call	Currency Future	1,887.0000	1,531.0000	(18.866)	0	0	0
24/10/2008	£ / R 2008/12/12	15.65	Put	Currency Future	499.0000	632.0000	26.653	0	0	0
24/10/2008	£ / R 2008/12/12	15.05	Put	Currency Future	354.0000	457.0000	29.096	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	£ / R 2008/12/12	17.40	Call	Currency Future	1,995.0000	1,617.0000	(18.947)	0	0	0
24/10/2008	£ / R 2008/12/12	15.75	Call	Currency Future	3,042.0000	2,557.0000	(15.943)	0	0	0
24/10/2008	£ / R 2008/12/12	14.85	Put	Currency Future	313.0000	407.0000	30.032	0	0	0
24/10/2008	£ / R 2008/12/12	15.65	Call	Currency Future	3,115.0000	2,624.0000	(15.762)	0	0	0
24/10/2008	£ / R 2008/12/12	15.05	Call	Currency Future	3,570.0000	3,049.0000	(14.594)	0	0	0
24/10/2008	£ / R 2008/12/12	16.60	Call	Currency Future	2,467.0000	2,031.0000	(17.673)	0	0	0
24/10/2008	£ / R 2008/12/12	14.35	Put	Currency Future	226.0000	298.0000	31.858	0	0	0
24/10/2008	£ / R 2008/12/12	16.60	Put	Currency Future	801.0000	990.0000	23.596	0	0	0
24/10/2008	£ / R 2008/12/12	14.85	Call	Currency Future	3,729.0000	3,198.0000	(14.240)	0	0	0
24/10/2008	£ / R 2008/12/12	14.65	Call	Currency Future	3,892.0000	3,352.0000	(13.875)	0	0	0
24/10/2008	£ / R 2008/12/12	14.65	Put	Currency Future	276.0000	360.0000	30.435	0	0	0
24/10/2008	£ / R 2008/12/12	14.55	Call	Currency Future	3,974.0000	3,430.0000	(13.689)	0	0	0
24/10/2008	£ / R 2008/12/12	14.55	Put	Currency Future	258.0000	339.0000	31.395	0	0	0
24/10/2008	£ / R 2008/12/12	14.45	Put	Currency Future	242.0000	318.0000	31.405	0	0	0
24/10/2008	£ / R 2008/12/12	14.35	Call	Currency Future	4,142.0000	3,590.0000	(13.327)	0	0	0
24/10/2008	£ / R 2008/12/12	17.80	Put	Currency Future	1,319.0000	1,609.0000	21.986	0	0	0
24/10/2008	£ / R 2008/12/12	17.80	Call	Currency Future	1,784.0000	1,451.0000	(18.666)	0	0	0
24/10/2008	£ / R 2008/12/12	16.10	Put	Currency Future	630.0000	789.0000	25.238	0	0	0
24/10/2008	£ / R 2008/12/12	14.45	Call	Currency Future	4,058.0000	3,510.0000	(13.504)	0	0	0
24/10/2008	£ / R 2008/12/12	15.80	Put	Currency Future	540.0000	682.0000	26.296	0	0	0
24/10/2008	£ / R 2008/12/12	18.60	Put	Currency Future	1,780.0000	2,101.0000	18.034	0	0	0
24/10/2008	£ / R 2008/12/12	16.35	Call	Currency Future	2,628.0000	2,178.0000	(17.123)	0	0	0
24/10/2008	£ / R 2008/12/12	17.30	Call	Currency Future	2,050.0000	1,661.0000	(18.976)	0	0	0
24/10/2008	£ / R 2008/12/12	16.00	Call	Currency Future	2,865.0000	2,394.0000	(16.440)	0	0	0
24/10/2008	£ / R 2008/12/12	18.60	Call	Currency Future	1,446.0000	1,142.0000	(21.024)	0	0	0
24/10/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,084.0000	1,319.0000	21.679	0	0	0
24/10/2008	£ / R 2008/12/12	18.70	Call	Currency Future	1,407.0000	1,107.0000	(21.322)	0	0	0
24/10/2008	£ / R 2008/12/12	16.00	Put	Currency Future	599.0000	752.0000	25.543	0	0	0
24/10/2008	£ / R 2008/12/12	18.80	Call	Currency Future	1,366.0000	1,072.0000	(21.523)	0	0	0
24/10/2008	£ / R 2008/12/12	18.70	Put	Currency Future	1,841.0000	2,165.0000	17.599	0	0	0
24/10/2008	£ / R 2008/12/12	18.80	Put	Currency Future	1,900.0000	2,230.0000	17.368	0	0	0
24/10/2008	£ / R 2008/12/12	18.40	Put	Currency Future	1,658.0000	1,975.0000	19.119	0	0	0
24/10/2008	£ / R 2008/12/12	18.30	Put	Currency Future	1,598.0000	1,914.0000	19.775	0	0	0
24/10/2008	£ / R 2008/12/12	18.40	Call	Currency Future	1,524.0000	1,217.0000	(20.144)	0	0	0
24/10/2008	£ / R 2008/12/12	18.20	Call	Currency Future	1,605.0000	1,295.0000	(19.315)	0	0	0
24/10/2008	£ / R 2008/12/12	18.30	Call	Currency Future	1,564.0000	1,255.0000	(19.757)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	£ / R	2008/12/12	16.10	Call	Currency Future	2,796.0000	2,331.0000	(16.631)	0	0	0
24/10/2008	£ / R	2008/12/12	18.20	Put	Currency Future	1,540.0000	1,853.0000	20.325	0	0	0
24/10/2008	£ / R	2008/12/12	17.85	Call	Currency Future	1,759.0000	1,431.0000	(18.647)	0	0	0
24/10/2008	£ / R	2008/12/12	17.20	Call	Currency Future	2,106.0000	1,709.0000	(18.851)	0	0	0
24/10/2008	£ / R	2008/12/12	15.35	Put	Currency Future	422.0000	540.0000	27.962	0	0	0
24/10/2008	£ / R	2008/12/12	17.20	Put	Currency Future	1,041.0000	1,267.0000	21.710	0	0	0
24/10/2008	£ / R	2008/12/12	15.45	Call	Currency Future	3,263.0000	2,761.0000	(15.385)	0	0	0
24/10/2008	£ / R	2008/12/12	18.05	Call	Currency Future	1,670.0000	1,356.0000	(18.802)	0	0	0
24/10/2008	£ / R	2008/12/12	17.85	Put	Currency Future	1,343.0000	1,640.0000	22.115	0	0	0
24/10/2008	£ / R	2008/12/12	16.35	Put	Currency Future	712.0000	886.0000	24.438	0	0	0
24/10/2008	£ / R	2008/12/12	18.65	Put	Currency Future	1,812.0000	2,133.0000	17.715	0	0	0
24/10/2008	£ / R	2008/12/12	18.55	Put	Currency Future	1,749.0000	2,069.0000	18.296	0	0	0
24/10/2008	£ / R	2008/12/12	18.05	Put	Currency Future	1,454.0000	1,764.0000	21.320	0	0	0
24/10/2008	£ / R	2008/12/12	18.35	Call	Currency Future	1,544.0000	1,236.0000	(19.948)	0	0	0
24/10/2008	£ / R	2008/12/12	18.35	Put	Currency Future	1,628.0000	1,944.0000	19.410	0	0	0
24/10/2008	£ / R	2008/12/12	18.55	Call	Currency Future	1,465.0000	1,161.0000	(20.751)	0	0	0
24/10/2008	£ / R	2008/12/12	18.65	Call	Currency Future	1,427.0000	1,124.0000	(21.233)	0	0	0
24/10/2008	£ / R	2009/03/16			Currency Future	18.6594	18.0272	(3.388)	19.5000	17.7900	16,564
24/10/2008	£ / R	2009/03/16	16.20	Call	Currency Future	3,264.0000	2,849.0000	(12.714)	0	0	0
24/10/2008	£ / R	2009/03/16	16.30	Put	Currency Future	839.0000	1,061.0000	26.460	0	0	0
24/10/2008	£ / R	2009/03/16	18.60	Call	Currency Future	1,945.0000	1,694.0000	(12.905)	0	0	0
24/10/2008	£ / R	2009/03/16	16.20	Put	Currency Future	805.0000	1,022.0000	26.957	0	0	0
24/10/2008	£ / R	2009/03/16	15.60	Put	Currency Future	619.0000	803.0000	29.725	0	0	0
24/10/2008	£ / R	2009/03/16	18.40	Call	Currency Future	2,025.0000	1,776.0000	(12.296)	0	0	0
24/10/2008	£ / R	2009/03/16	15.15	Call	Currency Future	4,010.0000	3,537.0000	(11.796)	0	0	0
24/10/2008	£ / R	2009/03/16	16.00	Call	Currency Future	3,399.0000	2,972.0000	(12.563)	0	0	0
24/10/2008	£ / R	2009/03/16	18.40	Put	Currency Future	1,766.0000	2,149.0000	21.687	0	0	0
24/10/2008	£ / R	2009/03/16	16.60	Call	Currency Future	3,005.0000	2,613.0000	(13.045)	0	0	0
24/10/2008	£ / R	2009/03/16	18.60	Put	Currency Future	1,885.0000	2,267.0000	20.265	0	0	0
24/10/2008	£ / R	2009/03/16	16.00	Call	Currency Future	3,399.0000	2,972.0000	(12.563)	0	0	0
24/10/2008	£ / R	2009/03/16	16.00	Put	Currency Future	739.0000	945.0000	27.876	0	0	0
24/10/2008	£ / R	2009/03/16	18.70	Put	Currency Future	1,947.0000	2,328.0000	19.569	0	0	0
24/10/2008	£ / R	2009/03/16	14.95	Call	Currency Future	4,162.0000	3,679.0000	(11.605)	0	0	0
24/10/2008	£ / R	2009/03/16	16.00	Put	Currency Future	739.0000	945.0000	27.876	0	0	0
24/10/2008	£ / R	2009/03/16	15.60	Call	Currency Future	3,679.0000	3,230.0000	(12.204)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	£ / R 2009/03/16	18.90	Put	Currency Future	2,072.0000	2,450.0000	18.243	0	0	0
24/10/2008	£ / R 2009/03/16	16.50	Put	Currency Future	909.0000	1,143.0000	25.743	0	0	0
24/10/2008	£ / R 2009/03/16	16.30	Call	Currency Future	3,198.0000	2,788.0000	(12.821)	0	0	0
24/10/2008	£ / R 2009/03/16	15.05	Call	Currency Future	4,085.0000	3,608.0000	(11.677)	0	0	0
24/10/2008	£ / R 2009/03/16	18.70	Call	Currency Future	1,906.0000	1,655.0000	(13.169)	0	0	0
24/10/2008	£ / R 2009/03/16	16.50	Call	Currency Future	3,069.0000	2,670.0000	(13.001)	0	0	0
24/10/2008	£ / R 2009/03/16	16.10	Put	Currency Future	772.0000	983.0000	27.332	0	0	0
24/10/2008	£ / R 2009/03/16	15.20	Put	Currency Future	513.0000	675.0000	31.579	0	0	0
24/10/2008	£ / R 2009/03/16	15.05	Put	Currency Future	476.0000	630.0000	32.353	0	0	0
24/10/2008	£ / R 2009/03/16	15.50	Call	Currency Future	3,751.0000	3,297.0000	(12.103)	0	0	0
24/10/2008	£ / R 2009/03/16	18.30	Call	Currency Future	2,067.0000	1,812.0000	(12.337)	0	0	0
24/10/2008	£ / R 2009/03/16	17.95	Call	Currency Future	2,237.0000	1,943.0000	(13.143)	0	0	0
24/10/2008	£ / R 2009/03/16	16.10	Call	Currency Future	3,331.0000	2,910.0000	(12.639)	0	0	0
24/10/2008	£ / R 2009/03/16	15.15	Call	Currency Future	4,010.0000	3,537.0000	(11.796)	0	0	0
24/10/2008	£ / R 2009/03/16	16.40	Put	Currency Future	874.0000	1,102.0000	26.087	0	0	0
24/10/2008	£ / R 2009/03/16	18.20	Put	Currency Future	1,653.0000	2,021.0000	22.263	0	0	0
24/10/2008	£ / R 2009/03/16	14.90	Call	Currency Future	4,201.0000	3,715.0000	(11.569)	0	0	0
24/10/2008	£ / R 2009/03/16	16.60	Put	Currency Future	946.0000	1,186.0000	25.370	0	0	0
24/10/2008	£ / R 2009/03/16	15.75	Put	Currency Future	663.0000	854.0000	28.808	0	0	0
24/10/2008	£ / R 2009/03/16	17.95	Put	Currency Future	1,528.0000	1,865.0000	22.055	0	0	0
24/10/2008	£ / R 2009/03/16	15.05	Put	Currency Future	476.0000	630.0000	32.353	0	0	0
24/10/2008	£ / R 2009/03/16	15.85	Call	Currency Future	3,502.0000	3,067.0000	(12.421)	0	0	0
24/10/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,022.0000	1,273.0000	24.560	0	0	0
24/10/2008	£ / R 2009/03/16	15.05	Call	Currency Future	4,085.0000	3,608.0000	(11.677)	0	0	0
24/10/2008	£ / R 2009/03/16	15.85	Put	Currency Future	693.0000	890.0000	28.427	0	0	0
24/10/2008	£ / R 2009/03/16	16.70	Put	Currency Future	983.0000	1,229.0000	25.025	0	0	0
24/10/2008	£ / R 2009/03/16	15.15	Put	Currency Future	500.0000	660.0000	32.000	0	0	0
24/10/2008	£ / R 2009/03/16	15.45	Put	Currency Future	578.0000	753.0000	30.277	0	0	0
24/10/2008	£ / R 2009/03/16	15.75	Call	Currency Future	3,572.0000	3,132.0000	(12.318)	0	0	0
24/10/2008	£ / R 2009/03/16	16.70	Call	Currency Future	2,943.0000	2,556.0000	(13.150)	0	0	0
24/10/2008	£ / R 2009/03/16	15.45	Call	Currency Future	3,787.0000	3,330.0000	(12.068)	0	0	0
24/10/2008	£ / R 2009/03/16	15.65	Put	Currency Future	634.0000	820.0000	29.338	0	0	0
24/10/2008	£ / R 2009/03/16	18.30	Put	Currency Future	1,707.0000	2,084.0000	22.086	0	0	0
24/10/2008	£ / R 2009/03/16	15.20	Call	Currency Future	3,972.0000	3,502.0000	(11.833)	0	0	0
24/10/2008	£ / R 2009/03/16	15.65	Call	Currency Future	3,643.0000	3,197.0000	(12.243)	0	0	0
24/10/2008	£ / R 2009/03/16	16.80	Call	Currency Future	2,881.0000	2,500.0000	(13.225)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	£ / R 2009/03/16	15.55	Put	Currency Future	605.0000	786.0000	29.917	0	0	0
24/10/2008	£ / R 2009/03/16	14.75	Put	Currency Future	408.0000	547.0000	34.069	0	0	0
24/10/2008	£ / R 2009/03/16	15.65	Call	Currency Future	3,643.0000	3,197.0000	(12.243)	0	0	0
24/10/2008	£ / R 2009/03/16	15.40	Put	Currency Future	564.0000	737.0000	30.674	0	0	0
24/10/2008	£ / R 2009/03/16	15.15	Put	Currency Future	500.0000	660.0000	32.000	0	0	0
24/10/2008	£ / R 2009/03/16	15.50	Put	Currency Future	591.0000	769.0000	30.118	0	0	0
24/10/2008	£ / R 2009/03/16	18.20	Call	Currency Future	2,112.0000	1,848.0000	(12.500)	0	0	0
24/10/2008	£ / R 2009/03/16	14.85	Call	Currency Future	4,240.0000	3,751.0000	(11.533)	0	0	0
24/10/2008	£ / R 2009/03/16	16.40	Call	Currency Future	3,133.0000	2,729.0000	(12.895)	0	0	0
24/10/2008	£ / R 2009/03/16	18.10	Put	Currency Future	1,602.0000	1,958.0000	22.222	0	0	0
24/10/2008	£ / R 2009/03/16	14.85	Put	Currency Future	430.0000	574.0000	33.488	0	0	0
24/10/2008	£ / R 2009/03/16	15.35	Call	Currency Future	3,860.0000	3,398.0000	(11.969)	0	0	0
24/10/2008	£ / R 2009/03/16	18.10	Call	Currency Future	2,162.0000	1,885.0000	(12.812)	0	0	0
24/10/2008	£ / R 2009/03/16	14.75	Call	Currency Future	4,318.0000	3,825.0000	(11.417)	0	0	0
24/10/2008	£ / R 2009/03/16	15.35	Put	Currency Future	551.0000	721.0000	30.853	0	0	0
24/10/2008	£ / R 2009/03/16	15.55	Call	Currency Future	3,715.0000	3,263.0000	(12.167)	0	0	0
24/10/2008	£ / R 2009/03/16	14.65	Put	Currency Future	387.0000	521.0000	34.625	0	0	0
24/10/2008	£ / R 2009/03/16	16.95	Call	Currency Future	2,791.0000	2,418.0000	(13.364)	0	0	0
24/10/2008	£ / R 2009/03/16	15.00	Call	Currency Future	4,124.0000	3,643.0000	(11.663)	0	0	0
24/10/2008	£ / R 2009/03/16	15.35	Put	Currency Future	551.0000	721.0000	30.853	0	0	0
24/10/2008	£ / R 2009/03/16	18.90	Call	Currency Future	1,831.0000	1,578.0000	(13.818)	0	0	0
24/10/2008	£ / R 2009/03/16	15.25	Call	Currency Future	3,935.0000	3,467.0000	(11.893)	0	0	0
24/10/2008	£ / R 2009/03/16	16.95	Put	Currency Future	1,081.0000	1,341.0000	24.052	0	0	0
24/10/2008	£ / R 2009/03/16	15.40	Call	Currency Future	3,824.0000	3,364.0000	(12.029)	0	0	0
24/10/2008	£ / R 2009/03/16	15.25	Put	Currency Future	525.0000	690.0000	31.429	0	0	0
24/10/2008	£ / R 2009/03/16	15.65	Put	Currency Future	634.0000	820.0000	29.338	0	0	0
24/10/2008	£ / R 2009/03/16	15.00	Put	Currency Future	464.0000	616.0000	32.759	0	0	0
24/10/2008	£ / R 2009/03/16	14.95	Put	Currency Future	453.0000	602.0000	32.892	0	0	0
24/10/2008	£ / R 2009/03/16	16.10	Call	Currency Future	3,331.0000	2,910.0000	(12.639)	0	0	0
24/10/2008	£ / R 2009/03/16	18.45	Call	Currency Future	2,005.0000	1,755.0000	(12.469)	0	0	0
24/10/2008	£ / R 2009/03/16	16.65	Call	Currency Future	2,974.0000	2,584.0000	(13.114)	0	0	0
24/10/2008	£ / R 2009/03/16	16.10	Put	Currency Future	772.0000	983.0000	27.332	0	0	0
24/10/2008	£ / R 2009/03/16	16.55	Put	Currency Future	928.0000	1,164.0000	25.431	0	0	0
24/10/2008	£ / R 2009/03/16	15.40	Call	Currency Future	3,824.0000	3,364.0000	(12.029)	0	0	0
24/10/2008	£ / R 2009/03/16	14.65	Call	Currency Future	4,397.0000	3,899.0000	(11.326)	0	0	0
24/10/2008	£ / R 2009/03/16	18.45	Put	Currency Future	1,795.0000	2,178.0000	21.337	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	708.0000	908.0000	28.249	0	0	0
24/10/2008	£ / R 2009/03/16	14.90	Put	Currency Future	441.0000	588.0000	33.333	0	0	0
24/10/2008	£ / R 2009/03/16	18.35	Put	Currency Future	1,737.0000	2,117.0000	21.877	0	0	0
24/10/2008	£ / R 2009/03/16	16.60	Put	Currency Future	946.0000	1,186.0000	25.370	0	0	0
24/10/2008	£ / R 2009/03/16	15.80	Call	Currency Future	3,537.0000	3,099.0000	(12.383)	0	0	0
24/10/2008	£ / R 2009/03/16	15.40	Put	Currency Future	564.0000	737.0000	30.674	0	0	0
24/10/2008	£ / R 2009/03/16	18.05	Put	Currency Future	1,577.0000	1,927.0000	22.194	0	0	0
24/10/2008	£ / R 2009/03/16	15.35	Call	Currency Future	3,860.0000	3,398.0000	(11.969)	0	0	0
24/10/2008	£ / R 2009/03/16	16.60	Call	Currency Future	3,005.0000	2,613.0000	(13.045)	0	0	0
24/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	3,468.0000	3,035.0000	(12.486)	0	0	0
24/10/2008	£ / R 2009/03/16	18.05	Call	Currency Future	2,186.0000	1,904.0000	(12.900)	0	0	0
24/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	3,468.0000	3,035.0000	(12.486)	0	0	0
24/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	3,468.0000	3,035.0000	(12.486)	0	0	0
24/10/2008	£ / R 2009/03/16	17.15	Call	Currency Future	2,673.0000	2,312.0000	(13.505)	0	0	0
24/10/2008	£ / R 2009/03/16	15.80	Put	Currency Future	678.0000	872.0000	28.614	0	0	0
24/10/2008	£ / R 2009/03/16	18.25	Call	Currency Future	2,088.0000	1,830.0000	(12.356)	0	0	0
24/10/2008	£ / R 2009/03/16	15.80	Call	Currency Future	3,537.0000	3,099.0000	(12.383)	0	0	0
24/10/2008	£ / R 2009/03/16	18.15	Put	Currency Future	1,627.0000	1,989.0000	22.250	0	0	0
24/10/2008	£ / R 2009/03/16	17.05	Put	Currency Future	1,122.0000	1,387.0000	23.619	0	0	0
24/10/2008	£ / R 2009/03/16	18.15	Call	Currency Future	2,137.0000	1,866.0000	(12.681)	0	0	0
24/10/2008	£ / R 2009/03/16	17.05	Call	Currency Future	2,731.0000	2,364.0000	(13.438)	0	0	0
24/10/2008	£ / R 2009/03/16	14.80	Put	Currency Future	419.0000	561.0000	33.890	0	0	0
24/10/2008	£ / R 2009/03/16	15.30	Call	Currency Future	3,897.0000	3,433.0000	(11.907)	0	0	0
24/10/2008	£ / R 2009/03/16	18.25	Put	Currency Future	1,679.0000	2,052.0000	22.216	0	0	0
24/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	708.0000	908.0000	28.249	0	0	0
24/10/2008	£ / R 2009/03/16	18.35	Put	Currency Future	1,737.0000	2,117.0000	21.877	0	0	0
24/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	708.0000	908.0000	28.249	0	0	0
24/10/2008	£ / R 2009/03/16	15.30	Put	Currency Future	538.0000	705.0000	31.041	0	0	0
24/10/2008	£ / R 2009/03/16	18.35	Call	Currency Future	2,046.0000	1,794.0000	(12.317)	0	0	0
24/10/2008	£ / R 2009/03/16	19.05	Call	Currency Future	1,777.0000	1,522.0000	(14.350)	0	0	0
24/10/2008	£ / R 2009/03/16	14.80	Call	Currency Future	4,279.0000	3,788.0000	(11.475)	0	0	0
24/10/2008	£ / R 2009/03/16	18.50	Call	Currency Future	1,985.0000	1,735.0000	(12.594)	0	0	0
24/10/2008	£ / R 2009/03/16	18.55	Put	Currency Future	1,855.0000	2,237.0000	20.593	0	0	0
24/10/2008	£ / R 2009/03/16	19.05	Put	Currency Future	2,168.0000	2,544.0000	17.343	0	0	0
24/10/2008	£ / R 2009/03/16	14.80	Put	Currency Future	419.0000	561.0000	33.890	0	0	0
24/10/2008	£ / R 2009/03/16	18.55	Call	Currency Future	1,965.0000	1,715.0000	(12.723)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	£ / R 2009/03/16	15.80	Put	Currency Future	678.0000	872.0000	28.614	0	0	0
24/10/2008	£ / R 2009/03/16	18.65	Call	Currency Future	1,925.0000	1,674.0000	(13.039)	0	0	0
24/10/2008	£ / R 2009/03/16	18.35	Call	Currency Future	2,046.0000	1,794.0000	(12.317)	0	0	0
24/10/2008	£ / R 2009/03/16	18.95	Put	Currency Future	2,103.0000	2,482.0000	18.022	0	0	0
24/10/2008	£ / R 2009/03/16	17.85	Call	Currency Future	2,288.0000	1,982.0000	(13.374)	0	0	0
24/10/2008	£ / R 2009/03/16	18.55	Put	Currency Future	1,855.0000	2,237.0000	20.593	0	0	0
24/10/2008	£ / R 2009/03/16	18.80	Call	Currency Future	1,868.0000	1,616.0000	(13.490)	0	0	0
24/10/2008	£ / R 2009/03/16	18.80	Put	Currency Future	2,009.0000	2,389.0000	18.915	0	0	0
24/10/2008	£ / R 2009/03/16	19.15	Put	Currency Future	2,227.0000	2,608.0000	17.108	0	0	0
24/10/2008	£ / R 2009/03/16	18.95	Call	Currency Future	1,813.0000	1,559.0000	(14.010)	0	0	0
24/10/2008	£ / R 2009/03/16	16.30	Call	Currency Future	3,198.0000	2,788.0000	(12.821)	0	0	0
24/10/2008	£ / R 2009/03/16	18.50	Put	Currency Future	1,825.0000	2,208.0000	20.986	0	0	0
24/10/2008	£ / R 2009/03/16	17.65	Put	Currency Future	1,384.0000	1,687.0000	21.893	0	0	0
24/10/2008	£ / R 2009/03/16	16.20	Call	Currency Future	3,264.0000	2,849.0000	(12.714)	0	0	0
24/10/2008	£ / R 2009/03/16	15.70	Call	Currency Future	3,607.0000	3,164.0000	(12.282)	0	0	0
24/10/2008	£ / R 2009/03/16	17.85	Put	Currency Future	1,479.0000	1,805.0000	22.042	0	0	0
24/10/2008	£ / R 2009/03/16	18.15	Put	Currency Future	1,627.0000	1,989.0000	22.250	0	0	0
24/10/2008	£ / R 2009/03/16	18.15	Call	Currency Future	2,137.0000	1,866.0000	(12.681)	0	0	0
24/10/2008	£ / R 2009/03/16	17.65	Call	Currency Future	2,394.0000	2,064.0000	(13.784)	0	0	0
24/10/2008	£ / R 2009/03/16	18.65	Put	Currency Future	1,916.0000	2,297.0000	19.885	0	0	0
24/10/2008	£ / R 2009/03/16	14.90	Call	Currency Future	4,201.0000	3,715.0000	(11.569)	0	0	0
24/10/2008	£ / R 2009/03/16	18.75	Call	Currency Future	1,887.0000	1,635.0000	(13.355)	0	0	0
24/10/2008	£ / R 2009/03/16	18.75	Put	Currency Future	1,978.0000	2,358.0000	19.211	0	0	0
24/10/2008	£ / R 2009/03/16	18.55	Call	Currency Future	1,965.0000	1,715.0000	(12.723)	0	0	0
24/10/2008	£ / R 2009/03/16	19.25	Put	Currency Future	2,286.0000	2,672.0000	16.885	0	0	0
24/10/2008	£ / R 2009/03/16	14.60	Call	Currency Future	4,436.0000	3,936.0000	(11.271)	0	0	0
24/10/2008	£ / R 2009/03/16	16.05	Call	Currency Future	3,365.0000	2,941.0000	(12.600)	0	0	0
24/10/2008	£ / R 2009/03/16	16.45	Call	Currency Future	3,101.0000	2,700.0000	(12.931)	0	0	0
24/10/2008	£ / R 2009/03/16	16.35	Put	Currency Future	856.0000	1,081.0000	26.285	0	0	0
24/10/2008	£ / R 2009/03/16	16.35	Call	Currency Future	3,165.0000	2,759.0000	(12.828)	0	0	0
24/10/2008	£ / R 2009/03/16	19.15	Call	Currency Future	1,736.0000	1,485.0000	(14.459)	0	0	0
24/10/2008	£ / R 2009/03/16	16.25	Put	Currency Future	822.0000	1,041.0000	26.642	0	0	0
24/10/2008	£ / R 2009/03/16	16.25	Call	Currency Future	3,231.0000	2,819.0000	(12.751)	0	0	0
24/10/2008	£ / R 2009/03/16	16.45	Put	Currency Future	891.0000	1,122.0000	25.926	0	0	0
24/10/2008	£ / R 2009/03/16	14.60	Put	Currency Future	377.0000	509.0000	35.013	0	0	0
24/10/2008	£ / R 2009/03/16	16.55	Call	Currency Future	3,037.0000	2,641.0000	(13.039)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	£ / R 2009/03/16	14.70	Put	Currency Future	398.0000	534.0000	34.171	0	0	0
24/10/2008	£ / R 2009/03/16	18.85	Call	Currency Future	1,850.0000	1,597.0000	(13.676)	0	0	0
24/10/2008	£ / R 2009/03/16	17.25	Put	Currency Future	1,206.0000	1,482.0000	22.886	0	0	0
24/10/2008	£ / R 2009/03/16	18.85	Put	Currency Future	2,040.0000	2,419.0000	18.578	0	0	0
24/10/2008	£ / R 2009/03/16	17.35	Call	Currency Future	2,559.0000	2,209.0000	(13.677)	0	0	0
24/10/2008	£ / R 2009/03/16	14.90	Put	Currency Future	441.0000	588.0000	33.333	0	0	0
24/10/2008	£ / R 2009/03/16	16.65	Put	Currency Future	965.0000	1,207.0000	25.078	0	0	0
24/10/2008	£ / R 2009/03/16	14.70	Call	Currency Future	4,357.0000	3,861.0000	(11.384)	0	0	0
24/10/2008	£ / R 2009/03/16	16.75	Call	Currency Future	2,912.0000	2,528.0000	(13.187)	0	0	0
24/10/2008	£ / R 2009/03/16	15.10	Call	Currency Future	4,047.0000	3,572.0000	(11.737)	0	0	0
24/10/2008	£ / R 2009/03/16	16.15	Put	Currency Future	788.0000	1,002.0000	27.157	0	0	0
24/10/2008	£ / R 2009/03/16	15.30	Call	Currency Future	3,897.0000	3,433.0000	(11.907)	0	0	0
24/10/2008	£ / R 2009/03/16	16.75	Put	Currency Future	1,003.0000	1,251.0000	24.726	0	0	0
24/10/2008	£ / R 2009/03/16	15.10	Put	Currency Future	488.0000	645.0000	32.172	0	0	0
24/10/2008	£ / R 2009/03/16	19.05	Put	Currency Future	2,168.0000	2,544.0000	17.343	0	0	0
24/10/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,041.0000	1,295.0000	24.400	0	0	0
24/10/2008	£ / R 2009/03/16	14.80	Call	Currency Future	4,279.0000	3,788.0000	(11.475)	0	0	0
24/10/2008	£ / R 2009/03/16	16.30	Put	Currency Future	839.0000	1,061.0000	26.460	0	0	0
24/10/2008	£ / R 2009/03/16	19.25	Call	Currency Future	1,695.0000	1,450.0000	(14.454)	0	0	0
24/10/2008	£ / R 2009/03/16	17.35	Put	Currency Future	1,249.0000	1,531.0000	22.578	0	0	0
24/10/2008	£ / R 2009/03/16	15.30	Put	Currency Future	538.0000	705.0000	31.041	0	0	0
24/10/2008	£ / R 2009/03/16	18.95	Put	Currency Future	2,103.0000	2,482.0000	18.022	0	0	0
24/10/2008	£ / R 2009/03/16	16.85	Call	Currency Future	2,851.0000	2,472.0000	(13.294)	0	0	0
24/10/2008	£ / R 2009/03/16	16.15	Call	Currency Future	3,298.0000	2,879.0000	(12.705)	0	0	0
24/10/2008	£ / R 2009/03/16	17.15	Put	Currency Future	1,163.0000	1,434.0000	23.302	0	0	0
24/10/2008	£ / R 2009/03/16	17.55	Call	Currency Future	2,448.0000	2,109.0000	(13.848)	0	0	0
24/10/2008	£ / R 2009/03/16	17.65	Call	Currency Future	2,394.0000	2,064.0000	(13.784)	0	0	0
24/10/2008	£ / R 2009/03/16	16.40	Call	Currency Future	3,133.0000	2,729.0000	(12.895)	0	0	0
24/10/2008	£ / R 2009/03/16	16.40	Put	Currency Future	874.0000	1,102.0000	26.087	0	0	0
24/10/2008	£ / R 2009/03/16	16.05	Put	Currency Future	755.0000	964.0000	27.682	0	0	0
24/10/2008	£ / R 2009/03/16	17.85	Put	Currency Future	1,479.0000	1,805.0000	22.042	0	0	0
24/10/2008	£ / R 2009/03/16	16.20	Put	Currency Future	805.0000	1,022.0000	26.957	0	0	0
24/10/2008	£ / R 2009/03/16	19.05	Call	Currency Future	1,777.0000	1,522.0000	(14.350)	0	0	0
24/10/2008	£ / R 2009/03/16	17.85	Call	Currency Future	2,288.0000	1,982.0000	(13.374)	0	0	0
24/10/2008	£ / R 2009/03/16	17.75	Put	Currency Future	1,431.0000	1,745.0000	21.943	0	0	0
24/10/2008	£ / R 2009/03/16	17.55	Put	Currency Future	1,338.0000	1,632.0000	21.973	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	£ / R 2009/03/16	17.65	Put	Currency Future	1,384.0000	1,687.0000	21.893	0	0	0
24/10/2008	£ / R 2009/03/16	17.75	Call	Currency Future	2,341.0000	2,023.0000	(13.584)	0	0	0
24/10/2008	£ / R 2009/03/16	15.70	Put	Currency Future	648.0000	837.0000	29.167	0	0	0
24/10/2008	£ / R 2009/03/16	17.25	Call	Currency Future	2,615.0000	2,260.0000	(13.576)	0	0	0
24/10/2008	£ / R 2009/03/16	18.45	Put	Currency Future	1,795.0000	2,178.0000	21.337	0	0	0
24/10/2008	£ / R 2009/03/16	18.45	Call	Currency Future	2,005.0000	1,755.0000	(12.469)	0	0	0
24/10/2008	£ / R 2009/03/16	18.85	Put	Currency Future	2,040.0000	2,419.0000	18.578	0	0	0
24/10/2008	£ / R 2009/03/16	18.95	Call	Currency Future	1,813.0000	1,559.0000	(14.010)	0	0	0
24/10/2008	£ / R 2009/03/16	18.85	Call	Currency Future	1,850.0000	1,597.0000	(13.676)	0	0	0
24/10/2008	£ / R 2009/03/16	18.65	Call	Currency Future	1,925.0000	1,674.0000	(13.039)	0	0	0
24/10/2008	£ / R 2009/03/16	18.65	Put	Currency Future	1,916.0000	2,297.0000	19.885	0	0	0
24/10/2008	£ / R 2009/06/12			Currency Future	19.0003	18.3788	(3.271)	0.0000	0.0000	8
24/10/2008	£ / R 2009/06/12	15.65	Put	Currency Future	726.0000	912.0000	25.620	0	0	0
24/10/2008	£ / R 2009/06/12	16.10	Put	Currency Future	867.0000	1,075.0000	23.991	0	0	0
24/10/2008	£ / R 2009/06/12	16.30	Call	Currency Future	3,635.0000	3,232.0000	(11.087)	0	0	0
24/10/2008	£ / R 2009/06/12	15.45	Call	Currency Future	4,218.0000	3,773.0000	(10.550)	0	0	0
24/10/2008	£ / R 2009/06/12	16.45	Put	Currency Future	988.0000	1,213.0000	22.773	0	0	0
24/10/2008	£ / R 2009/06/12	15.90	Put	Currency Future	802.0000	1,001.0000	24.813	0	0	0
24/10/2008	£ / R 2009/06/12	15.20	Call	Currency Future	4,401.0000	3,944.0000	(10.384)	0	0	0
24/10/2008	£ / R 2009/06/12	15.65	Call	Currency Future	4,076.0000	3,641.0000	(10.672)	0	0	0
24/10/2008	£ / R 2009/06/12	16.75	Put	Currency Future	1,099.0000	1,340.0000	21.929	0	0	0
24/10/2008	£ / R 2009/06/12	15.60	Put	Currency Future	711.0000	895.0000	25.879	0	0	0
24/10/2008	£ / R 2009/06/12	16.20	Call	Currency Future	3,701.0000	3,292.0000	(11.051)	0	0	0
24/10/2008	£ / R 2009/06/12	16.75	Call	Currency Future	3,349.0000	2,969.0000	(11.347)	0	0	0
24/10/2008	£ / R 2009/06/12	15.20	Put	Currency Future	600.0000	765.0000	27.500	0	0	0
24/10/2008	£ / R 2009/06/12	16.20	Put	Currency Future	900.0000	1,114.0000	23.778	0	0	0
24/10/2008	£ / R 2009/06/12	16.70	Call	Currency Future	3,380.0000	2,997.0000	(11.331)	0	0	0
24/10/2008	£ / R 2009/06/12	16.00	Put	Currency Future	834.0000	1,038.0000	24.460	0	0	0
24/10/2008	£ / R 2009/06/12	15.45	Put	Currency Future	668.0000	845.0000	26.497	0	0	0
24/10/2008	£ / R 2009/06/12	16.30	Put	Currency Future	935.0000	1,153.0000	23.316	0	0	0
24/10/2008	£ / R 2009/06/12	15.80	Call	Currency Future	3,971.0000	3,543.0000	(10.778)	0	0	0
24/10/2008	£ / R 2009/06/12	15.60	Put	Currency Future	711.0000	895.0000	25.879	0	0	0
24/10/2008	£ / R 2009/06/12	15.80	Put	Currency Future	771.0000	965.0000	25.162	0	0	0
24/10/2008	£ / R 2009/06/12	15.90	Call	Currency Future	3,902.0000	3,479.0000	(10.841)	0	0	0
24/10/2008	£ / R 2009/06/12	15.60	Call	Currency Future	4,111.0000	3,674.0000	(10.630)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	£ / R 2009/06/12	16.45	Call	Currency Future	3,538.0000	3,142.0000	(11.193)	0	0	0
24/10/2008	£ / R 2009/06/12	16.10	Call	Currency Future	3,767.0000	3,354.0000	(10.964)	0	0	0
24/10/2008	£ / R 2009/06/12	15.25	Call	Currency Future	4,364.0000	3,909.0000	(10.426)	0	0	0
24/10/2008	£ / R 2009/06/12	15.90	Put	Currency Future	802.0000	1,001.0000	24.813	0	0	0
24/10/2008	£ / R 2009/06/12	17.00	Call	Currency Future	3,197.0000	2,829.0000	(11.511)	0	0	0
24/10/2008	£ / R 2009/06/12	16.00	Call	Currency Future	3,834.0000	3,416.0000	(10.902)	0	0	0
24/10/2008	£ / R 2009/06/12	18.75	Put	Currency Future	2,032.0000	2,418.0000	18.996	0	0	0
24/10/2008	£ / R 2009/06/12	15.35	Call	Currency Future	4,291.0000	3,841.0000	(10.487)	0	0	0
24/10/2008	£ / R 2009/06/12	15.35	Put	Currency Future	640.0000	812.0000	26.875	0	0	0
24/10/2008	£ / R 2009/06/12	15.75	Call	Currency Future	4,006.0000	3,576.0000	(10.734)	0	0	0
24/10/2008	£ / R 2009/06/12	17.25	Call	Currency Future	3,050.0000	2,695.0000	(11.639)	0	0	0
24/10/2008	£ / R 2009/06/12	15.70	Call	Currency Future	4,041.0000	3,608.0000	(10.715)	0	0	0
24/10/2008	£ / R 2009/06/12	15.75	Put	Currency Future	756.0000	947.0000	25.265	0	0	0
24/10/2008	£ / R 2009/06/12	18.75	Call	Currency Future	2,282.0000	2,047.0000	(10.298)	0	0	0
24/10/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,238.0000	1,496.0000	20.840	0	0	0
24/10/2008	£ / R 2009/06/12	17.25	Put	Currency Future	1,300.0000	1,566.0000	20.462	0	0	0
24/10/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,157.0000	1,406.0000	21.521	0	0	0
24/10/2008	£ / R 2009/06/12	16.10	Put	Currency Future	867.0000	1,075.0000	23.991	0	0	0
24/10/2008	£ / R 2009/06/12	18.25	Put	Currency Future	1,762.0000	2,098.0000	19.069	0	0	0
24/10/2008	£ / R 2009/06/12	17.10	Call	Currency Future	3,138.0000	2,775.0000	(11.568)	0	0	0
24/10/2008	£ / R 2009/06/12	16.05	Call	Currency Future	3,801.0000	3,385.0000	(10.944)	0	0	0
24/10/2008	£ / R 2009/06/12	15.60	Call	Currency Future	4,111.0000	3,674.0000	(10.630)	0	0	0
24/10/2008	£ / R 2009/06/12	17.00	Put	Currency Future	1,197.0000	1,451.0000	21.220	0	0	0
24/10/2008	£ / R 2009/06/12	16.05	Put	Currency Future	850.0000	1,056.0000	24.235	0	0	0
24/10/2008	£ / R 2009/06/12	15.25	Put	Currency Future	613.0000	780.0000	27.243	0	0	0
24/10/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,080.0000	1,318.0000	22.037	0	0	0
24/10/2008	£ / R 2009/06/12	16.90	Call	Currency Future	3,257.0000	2,884.0000	(11.452)	0	0	0
24/10/2008	£ / R 2009/06/12	15.95	Call	Currency Future	3,868.0000	3,448.0000	(10.858)	0	0	0
24/10/2008	£ / R 2009/06/12	15.80	Call	Currency Future	3,971.0000	3,543.0000	(10.778)	0	0	0
24/10/2008	£ / R 2009/06/12	15.95	Put	Currency Future	818.0000	1,019.0000	24.572	0	0	0
24/10/2008	£ / R 2009/06/12	16.10	Call	Currency Future	3,767.0000	3,354.0000	(10.964)	0	0	0
24/10/2008	£ / R 2009/06/12	16.40	Call	Currency Future	3,570.0000	3,172.0000	(11.148)	0	0	0
24/10/2008	£ / R 2009/06/12	19.20	Put	Currency Future	2,312.0000	2,689.0000	16.306	0	0	0
24/10/2008	£ / R 2009/06/12	18.25	Call	Currency Future	2,512.0000	2,227.0000	(11.346)	0	0	0
24/10/2008	£ / R 2009/06/12	15.80	Put	Currency Future	771.0000	965.0000	25.162	0	0	0
24/10/2008	£ / R 2009/06/12	14.85	Call	Currency Future	4,663.0000	4,190.0000	(10.144)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	£ / R 2009/06/12	16.80	Call	Currency Future	3,318.0000	2,940.0000	(11.392)	0	0	0
24/10/2008	£ / R 2009/06/12	19.20	Call	Currency Future	2,112.0000	1,868.0000	(11.553)	0	0	0
24/10/2008	£ / R 2009/06/12	15.05	Put	Currency Future	562.0000	719.0000	27.936	0	0	0
24/10/2008	£ / R 2009/06/12	16.20	Put	Currency Future	900.0000	1,114.0000	23.778	0	0	0
24/10/2008	£ / R 2009/06/12	14.85	Put	Currency Future	513.0000	661.0000	28.850	0	0	0
24/10/2008	£ / R 2009/06/12	16.70	Call	Currency Future	3,380.0000	2,997.0000	(11.331)	0	0	0
24/10/2008	£ / R 2009/06/12	18.40	Put	Currency Future	1,838.0000	2,192.0000	19.260	0	0	0
24/10/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,080.0000	1,318.0000	22.037	0	0	0
24/10/2008	£ / R 2009/06/12	17.95	Put	Currency Future	1,615.0000	1,916.0000	18.638	0	0	0
24/10/2008	£ / R 2009/06/12	16.40	Put	Currency Future	970.0000	1,193.0000	22.990	0	0	0
24/10/2008	£ / R 2009/06/12	16.90	Call	Currency Future	3,257.0000	2,884.0000	(11.452)	0	0	0
24/10/2008	£ / R 2009/06/12	18.15	Put	Currency Future	1,712.0000	2,037.0000	18.984	0	0	0
24/10/2008	£ / R 2009/06/12	15.70	Put	Currency Future	741.0000	929.0000	25.371	0	0	0
24/10/2008	£ / R 2009/06/12	14.95	Call	Currency Future	4,587.0000	4,119.0000	(10.203)	0	0	0
24/10/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,157.0000	1,406.0000	21.521	0	0	0
24/10/2008	£ / R 2009/06/12	14.95	Put	Currency Future	537.0000	690.0000	28.492	0	0	0
24/10/2008	£ / R 2009/06/12	15.90	Call	Currency Future	3,902.0000	3,479.0000	(10.841)	0	0	0
24/10/2008	£ / R 2009/06/12	16.20	Call	Currency Future	3,701.0000	3,292.0000	(11.051)	0	0	0
24/10/2008	£ / R 2009/06/12	17.85	Put	Currency Future	1,568.0000	1,864.0000	18.878	0	0	0
24/10/2008	£ / R 2009/06/12	15.05	Call	Currency Future	4,512.0000	4,048.0000	(10.284)	0	0	0
24/10/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,118.0000	1,362.0000	21.825	0	0	0
24/10/2008	£ / R 2009/06/12	17.85	Call	Currency Future	2,718.0000	2,393.0000	(11.957)	0	0	0
24/10/2008	£ / R 2009/06/12	15.15	Put	Currency Future	587.0000	749.0000	27.598	0	0	0
24/10/2008	£ / R 2009/06/12	18.50	Call	Currency Future	2,390.0000	2,135.0000	(10.669)	0	0	0
24/10/2008	£ / R 2009/06/12	15.55	Call	Currency Future	4,147.0000	3,707.0000	(10.610)	0	0	0
24/10/2008	£ / R 2009/06/12	18.15	Call	Currency Future	2,563.0000	2,266.0000	(11.588)	0	0	0
24/10/2008	£ / R 2009/06/12	15.15	Call	Currency Future	4,438.0000	3,978.0000	(10.365)	0	0	0
24/10/2008	£ / R 2009/06/12	18.40	Call	Currency Future	2,438.0000	2,171.0000	(10.952)	0	0	0
24/10/2008	£ / R 2009/06/12	15.55	Put	Currency Future	696.0000	878.0000	26.149	0	0	0
24/10/2008	£ / R 2009/06/12	18.35	Put	Currency Future	1,813.0000	2,161.0000	19.195	0	0	0
24/10/2008	£ / R 2009/06/12	18.05	Put	Currency Future	1,663.0000	1,976.0000	18.821	0	0	0
24/10/2008	£ / R 2009/06/12	14.80	Call	Currency Future	4,702.0000	4,226.0000	(10.123)	0	0	0
24/10/2008	£ / R 2009/06/12	15.65	Call	Currency Future	4,076.0000	3,641.0000	(10.672)	0	0	0
24/10/2008	£ / R 2009/06/12	18.60	Call	Currency Future	2,342.0000	2,099.0000	(10.376)	0	0	0
24/10/2008	£ / R 2009/06/12	15.85	Call	Currency Future	3,937.0000	3,511.0000	(10.820)	0	0	0
24/10/2008	£ / R 2009/06/12	17.95	Call	Currency Future	2,666.0000	2,345.0000	(12.041)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	£ / R 2009/06/12	14.90	Put	Currency Future	525.0000	676.0000	28.762	0	0	0
24/10/2008	£ / R 2009/06/12	18.50	Put	Currency Future	1,890.0000	2,256.0000	19.365	0	0	0
24/10/2008	£ / R 2009/06/12	15.15	Put	Currency Future	587.0000	749.0000	27.598	0	0	0
24/10/2008	£ / R 2009/06/12	18.35	Call	Currency Future	2,463.0000	2,190.0000	(11.084)	0	0	0
24/10/2008	£ / R 2009/06/12	17.65	Put	Currency Future	1,476.0000	1,762.0000	19.377	0	0	0
24/10/2008	£ / R 2009/06/12	17.95	Put	Currency Future	1,615.0000	1,916.0000	18.638	0	0	0
24/10/2008	£ / R 2009/06/12	14.80	Call	Currency Future	4,702.0000	4,226.0000	(10.123)	0	0	0
24/10/2008	£ / R 2009/06/12	19.10	Call	Currency Future	2,149.0000	1,906.0000	(11.308)	0	0	0
24/10/2008	£ / R 2009/06/12	15.15	Call	Currency Future	4,438.0000	3,978.0000	(10.365)	0	0	0
24/10/2008	£ / R 2009/06/12	19.00	Put	Currency Future	2,185.0000	2,567.0000	17.483	0	0	0
24/10/2008	£ / R 2009/06/12	18.05	Call	Currency Future	2,614.0000	2,305.0000	(11.821)	0	0	0
24/10/2008	£ / R 2009/06/12	14.80	Put	Currency Future	501.0000	647.0000	29.142	0	0	0
24/10/2008	£ / R 2009/06/12	16.00	Call	Currency Future	3,834.0000	3,416.0000	(10.902)	0	0	0
24/10/2008	£ / R 2009/06/12	18.90	Put	Currency Future	2,123.0000	2,507.0000	18.088	0	0	0
24/10/2008	£ / R 2009/06/12	15.05	Put	Currency Future	562.0000	719.0000	27.936	0	0	0
24/10/2008	£ / R 2009/06/12	19.00	Call	Currency Future	2,186.0000	1,946.0000	(10.979)	0	0	0
24/10/2008	£ / R 2009/06/12	18.65	Put	Currency Future	1,972.0000	2,353.0000	19.320	0	0	0
24/10/2008	£ / R 2009/06/12	14.90	Call	Currency Future	4,625.0000	4,154.0000	(10.184)	0	0	0
24/10/2008	£ / R 2009/06/12	15.55	Put	Currency Future	696.0000	878.0000	26.149	0	0	0
24/10/2008	£ / R 2009/06/12	16.80	Call	Currency Future	3,318.0000	2,940.0000	(11.392)	0	0	0
24/10/2008	£ / R 2009/06/12	19.10	Put	Currency Future	2,248.0000	2,628.0000	16.904	0	0	0
24/10/2008	£ / R 2009/06/12	15.05	Call	Currency Future	4,512.0000	4,048.0000	(10.284)	0	0	0
24/10/2008	£ / R 2009/06/12	17.95	Call	Currency Future	2,666.0000	2,345.0000	(12.041)	0	0	0
24/10/2008	£ / R 2009/06/12	15.65	Put	Currency Future	726.0000	912.0000	25.620	0	0	0
24/10/2008	£ / R 2009/06/12	18.70	Put	Currency Future	2,002.0000	2,385.0000	19.131	0	0	0
24/10/2008	£ / R 2009/06/12	18.65	Call	Currency Future	2,322.0000	2,082.0000	(10.336)	0	0	0
24/10/2008	£ / R 2009/06/12	15.30	Put	Currency Future	627.0000	796.0000	26.954	0	0	0
24/10/2008	£ / R 2009/06/12	15.55	Call	Currency Future	4,147.0000	3,707.0000	(10.610)	0	0	0
24/10/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,118.0000	1,362.0000	21.825	0	0	0
24/10/2008	£ / R 2009/06/12	18.90	Call	Currency Future	2,224.0000	1,986.0000	(10.701)	0	0	0
24/10/2008	£ / R 2009/06/12	15.85	Put	Currency Future	786.0000	982.0000	24.936	0	0	0
24/10/2008	£ / R 2009/06/12	18.45	Call	Currency Future	2,414.0000	2,153.0000	(10.812)	0	0	0
24/10/2008	£ / R 2009/06/12	15.30	Call	Currency Future	4,327.0000	3,875.0000	(10.446)	0	0	0
24/10/2008	£ / R 2009/06/12	19.15	Call	Currency Future	2,130.0000	1,887.0000	(11.408)	0	0	0
24/10/2008	£ / R 2009/06/12	18.15	Call	Currency Future	2,563.0000	2,266.0000	(11.588)	0	0	0
24/10/2008	£ / R 2009/06/12	15.40	Put	Currency Future	654.0000	828.0000	26.606	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,042.0000	1,276.0000	22.457	0	0	0
24/10/2008	£ / R 2009/06/12	18.70	Call	Currency Future	2,302.0000	2,064.0000	(10.339)	0	0	0
24/10/2008	£ / R 2009/06/12	18.45	Put	Currency Future	1,864.0000	2,224.0000	19.313	0	0	0
24/10/2008	£ / R 2009/06/12	15.40	Call	Currency Future	4,254.0000	3,807.0000	(10.508)	0	0	0
24/10/2008	£ / R 2009/06/12	16.30	Put	Currency Future	935.0000	1,153.0000	23.316	0	0	0
24/10/2008	£ / R 2009/06/12	18.60	Put	Currency Future	1,942.0000	2,320.0000	19.464	0	0	0
24/10/2008	£ / R 2009/06/12	18.15	Put	Currency Future	1,712.0000	2,037.0000	18.984	0	0	0
24/10/2008	£ / R 2009/06/12	14.80	Put	Currency Future	501.0000	647.0000	29.142	0	0	0
24/10/2008	£ / R 2009/06/12	19.30	Put	Currency Future	2,376.0000	2,751.0000	15.783	0	0	0
24/10/2008	£ / R 2009/06/12	16.60	Call	Currency Future	3,443.0000	3,055.0000	(11.269)	0	0	0
24/10/2008	£ / R 2009/06/12	19.05	Call	Currency Future	2,167.0000	1,926.0000	(11.121)	0	0	0
24/10/2008	£ / R 2009/06/12	18.80	Call	Currency Future	2,262.0000	2,026.0000	(10.433)	0	0	0
24/10/2008	£ / R 2009/06/12	14.90	Put	Currency Future	525.0000	676.0000	28.762	0	0	0
24/10/2008	£ / R 2009/06/12	16.00	Put	Currency Future	834.0000	1,038.0000	24.460	0	0	0
24/10/2008	£ / R 2009/06/12	15.00	Put	Currency Future	549.0000	705.0000	28.415	0	0	0
24/10/2008	£ / R 2009/06/12	16.30	Call	Currency Future	3,635.0000	3,232.0000	(11.087)	0	0	0
24/10/2008	£ / R 2009/06/12	15.40	Put	Currency Future	654.0000	828.0000	26.606	0	0	0
24/10/2008	£ / R 2009/06/12	19.30	Call	Currency Future	2,077.0000	1,830.0000	(11.892)	0	0	0
24/10/2008	£ / R 2009/06/12	15.50	Call	Currency Future	4,182.0000	3,740.0000	(10.569)	0	0	0
24/10/2008	£ / R 2009/06/12	19.15	Put	Currency Future	2,280.0000	2,658.0000	16.579	0	0	0
24/10/2008	£ / R 2009/06/12	15.50	Put	Currency Future	682.0000	861.0000	26.246	0	0	0
24/10/2008	£ / R 2009/06/12	15.00	Call	Currency Future	4,550.0000	4,083.0000	(10.264)	0	0	0
24/10/2008	£ / R 2009/06/12	19.40	Call	Currency Future	2,042.0000	1,792.0000	(12.243)	0	0	0
24/10/2008	£ / R 2009/06/12	18.80	Put	Currency Future	2,062.0000	2,448.0000	18.720	0	0	0
24/10/2008	£ / R 2009/06/12	15.40	Call	Currency Future	4,254.0000	3,807.0000	(10.508)	0	0	0
24/10/2008	£ / R 2009/06/12	15.30	Call	Currency Future	4,327.0000	3,875.0000	(10.446)	0	0	0
24/10/2008	£ / R 2009/06/12	17.65	Call	Currency Future	2,826.0000	2,490.0000	(11.890)	0	0	0
24/10/2008	£ / R 2009/06/12	15.30	Put	Currency Future	627.0000	796.0000	26.954	0	0	0
24/10/2008	£ / R 2009/06/12	15.10	Call	Currency Future	4,475.0000	4,013.0000	(10.324)	0	0	0
24/10/2008	£ / R 2009/06/12	14.90	Call	Currency Future	4,625.0000	4,154.0000	(10.184)	0	0	0
24/10/2008	£ / R 2009/06/12	15.10	Put	Currency Future	574.0000	734.0000	27.875	0	0	0
24/10/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,137.0000	1,384.0000	21.724	0	0	0
24/10/2008	£ / R 2009/06/12	17.35	Call	Currency Future	2,993.0000	2,643.0000	(11.694)	0	0	0
24/10/2008	£ / R 2009/06/12	17.35	Put	Currency Future	1,343.0000	1,614.0000	20.179	0	0	0
24/10/2008	£ / R 2009/06/12	18.90	Put	Currency Future	2,123.0000	2,507.0000	18.088	0	0	0
24/10/2008	£ / R 2009/06/12	17.45	Call	Currency Future	2,937.0000	2,591.0000	(11.781)	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
24/10/2008	£ / R 2009/06/12	19.55	Call	Currency Future	1,981.0000	1,737.0000	(12.317)	0	0	0
24/10/2008	£ / R 2009/06/12	17.45	Put	Currency Future	1,386.0000	1,662.0000	19.913	0	0	0
24/10/2008	£ / R 2009/06/12	19.55	Put	Currency Future	2,530.0000	2,909.0000	14.980	0	0	0
24/10/2008	£ / R 2009/06/12	16.85	Call	Currency Future	3,288.0000	2,912.0000	(11.436)	0	0	0
24/10/2008	£ / R 2009/06/12	18.85	Put	Currency Future	2,093.0000	2,477.0000	18.347	0	0	0
24/10/2008	£ / R 2009/06/12	17.55	Put	Currency Future	1,431.0000	1,712.0000	19.637	0	0	0
24/10/2008	£ / R 2009/06/12	18.85	Call	Currency Future	2,243.0000	2,006.0000	(10.566)	0	0	0
24/10/2008	£ / R 2009/06/12	17.55	Call	Currency Future	2,881.0000	2,540.0000	(11.836)	0	0	0
24/10/2008	£ / R 2009/06/12	16.35	Put	Currency Future	952.0000	1,173.0000	23.214	0	0	0
24/10/2008	£ / R 2009/06/12	19.05	Call	Currency Future	2,167.0000	1,926.0000	(11.121)	0	0	0
24/10/2008	£ / R 2009/06/12	16.35	Call	Currency Future	3,602.0000	3,202.0000	(11.105)	0	0	0
24/10/2008	£ / R 2009/06/12	19.05	Put	Currency Future	2,217.0000	2,597.0000	17.140	0	0	0
24/10/2008	£ / R 2009/06/12	16.25	Put	Currency Future	917.0000	1,133.0000	23.555	0	0	0
24/10/2008	£ / R 2009/06/12	19.25	Call	Currency Future	2,094.0000	1,849.0000	(11.700)	0	0	0
24/10/2008	£ / R 2009/06/12	19.25	Put	Currency Future	2,344.0000	2,720.0000	16.041	0	0	0
24/10/2008	£ / R 2009/06/12	19.45	Put	Currency Future	2,471.0000	2,845.0000	15.136	0	0	0
24/10/2008	£ / R 2009/06/12	18.90	Call	Currency Future	2,224.0000	1,986.0000	(10.701)	0	0	0
24/10/2008	£ / R 2009/06/12	19.45	Call	Currency Future	2,021.0000	1,774.0000	(12.222)	0	0	0
24/10/2008	£ / R 2009/06/12	16.15	Call	Currency Future	3,734.0000	3,323.0000	(11.007)	0	0	0
24/10/2008	£ / R 2009/06/12	19.35	Call	Currency Future	2,059.0000	1,811.0000	(12.045)	0	0	0
24/10/2008	£ / R 2009/06/12	16.25	Call	Currency Future	3,668.0000	3,262.0000	(11.069)	0	0	0
24/10/2008	£ / R 2009/06/12	19.35	Put	Currency Future	2,409.0000	2,782.0000	15.484	0	0	0
24/10/2008	£ / R 2009/06/12	16.15	Put	Currency Future	883.0000	1,094.0000	23.896	0	0	0
24/10/2008	£ / R 2009/06/12	16.40	Call	Currency Future	3,570.0000	3,172.0000	(11.148)	0	0	0
24/10/2008	£ / R 2009/06/12	19.05	Put	Currency Future	2,217.0000	2,597.0000	17.140	0	0	0
24/10/2008	£ / R 2009/06/12	17.05	Call	Currency Future	3,168.0000	2,802.0000	(11.553)	0	0	0
24/10/2008	£ / R 2009/06/12	16.40	Put	Currency Future	970.0000	1,193.0000	22.990	0	0	0
24/10/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,217.0000	1,473.0000	21.035	0	0	0
24/10/2008	£ / R 2009/06/12	16.50	Put	Currency Future	1,006.0000	1,234.0000	22.664	0	0	0
24/10/2008	£ / R 2009/06/12	17.15	Call	Currency Future	3,109.0000	2,748.0000	(11.611)	0	0	0
24/10/2008	£ / R 2009/06/12	18.45	Call	Currency Future	2,414.0000	2,153.0000	(10.812)	0	0	0
24/10/2008	£ / R 2009/06/12	17.15	Put	Currency Future	1,258.0000	1,519.0000	20.747	0	0	0
24/10/2008	£ / R 2009/06/12	18.45	Put	Currency Future	1,864.0000	2,224.0000	19.313	0	0	0
24/10/2008	£ / R 2009/06/12	16.95	Put	Currency Future	1,177.0000	1,428.0000	21.325	0	0	0
24/10/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,042.0000	1,276.0000	22.457	0	0	0
24/10/2008	£ / R 2009/06/12	16.95	Call	Currency Future	3,227.0000	2,857.0000	(11.466)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	£ / R	2009/06/12	16.60	Call	Currency Future	3,443.0000	3,055.0000	(11.269)	0	0	0
24/10/2008	£ / R	2009/06/12	16.85	Put	Currency Future	1,137.0000	1,384.0000	21.724	0	0	0
24/10/2008	£ / R	2009/06/12	16.50	Call	Currency Future	3,506.0000	3,113.0000	(11.209)	0	0	0
24/10/2008	£ / R	2009/06/12	16.85	Call	Currency Future	3,288.0000	2,912.0000	(11.436)	0	0	0
24/10/2008	£ / R	2009/06/12	16.35	Call	Currency Future	3,602.0000	3,202.0000	(11.105)	0	0	0
24/10/2008	£ / R	2009/06/12	16.35	Put	Currency Future	952.0000	1,173.0000	23.214	0	0	0
24/10/2008	£ / R	2009/06/12	19.40	Put	Currency Future	2,442.0000	2,813.0000	15.192	0	0	0
24/10/2008	£ / R	2009/06/12	16.55	Call	Currency Future	3,474.0000	3,084.0000	(11.226)	0	0	0
24/10/2008	£ / R	2009/06/12	16.65	Call	Currency Future	3,411.0000	3,026.0000	(11.287)	0	0	0
24/10/2008	£ / R	2009/06/12	16.65	Put	Currency Future	1,061.0000	1,297.0000	22.243	0	0	0
24/10/2008	£ / R	2009/06/12	16.55	Put	Currency Future	1,024.0000	1,255.0000	22.559	0	0	0
24/10/2008	£ / R	2009/06/12	18.55	Call	Currency Future	2,366.0000	2,117.0000	(10.524)	0	0	0
24/10/2008	£ / R	2009/06/12	18.95	Call	Currency Future	2,205.0000	1,966.0000	(10.839)	0	0	0
24/10/2008	£ / R	2009/06/12	18.95	Put	Currency Future	2,154.0000	2,537.0000	17.781	0	0	0
24/10/2008	£ / R	2009/06/12	18.85	Put	Currency Future	2,093.0000	2,477.0000	18.347	0	0	0
24/10/2008	£ / R	2009/06/12	18.65	Put	Currency Future	1,972.0000	2,353.0000	19.320	0	0	0
24/10/2008	£ / R	2009/06/12	18.85	Call	Currency Future	2,243.0000	2,006.0000	(10.566)	0	0	0
24/10/2008	£ / R	2009/06/12	18.65	Call	Currency Future	2,322.0000	2,082.0000	(10.336)	0	0	0
24/10/2008	£ / R	2009/06/12	18.55	Put	Currency Future	1,916.0000	2,288.0000	19.415	0	0	0
24/10/2008	€ / R	2008/12/12			Currency Future	14.5258	14.2183	(2.117)	14.7000	14.4700	80,225
24/10/2008	€ / R	2008/12/12	12.90	Put	Currency Future	463.0000	554.0000	19.654	0	0	0
24/10/2008	€ / R	2008/12/12	13.30	Call	Currency Future	1,842.0000	1,645.0000	(10.695)	0	0	0
24/10/2008	€ / R	2008/12/12	15.30	Call	Currency Future	965.0000	854.0000	(11.503)	0	0	0
24/10/2008	€ / R	2008/12/12	13.60	Call	Currency Future	1,673.0000	1,492.0000	(10.819)	0	0	0
24/10/2008	€ / R	2008/12/12	12.90	Call	Currency Future	2,089.0000	1,872.0000	(10.388)	0	0	0
24/10/2008	€ / R	2008/12/12	16.10	Call	Currency Future	747.0000	661.0000	(11.513)	0	0	0
24/10/2008	€ / R	2008/12/12	13.25	Put	Currency Future	596.0000	703.0000	17.953	0	0	0
24/10/2008	€ / R	2008/12/12	16.10	Put	Currency Future	2,321.0000	2,543.0000	9.565	0	0	0
24/10/2008	€ / R	2008/12/12	12.80	Call	Currency Future	2,156.0000	1,933.0000	(10.343)	0	0	0
24/10/2008	€ / R	2008/12/12	15.30	Put	Currency Future	1,740.0000	1,936.0000	11.264	0	0	0
24/10/2008	€ / R	2008/12/12	12.80	Put	Currency Future	430.0000	515.0000	19.767	0	0	0
24/10/2008	€ / R	2008/12/12	12.80	Call	Currency Future	2,156.0000	1,933.0000	(10.343)	0	0	0
24/10/2008	€ / R	2008/12/12	17.75	Put	Currency Future	3,670.0000	3,916.0000	6.703	0	0	0
24/10/2008	€ / R	2008/12/12	13.90	Call	Currency Future	1,520.0000	1,353.0000	(10.987)	0	0	0
24/10/2008	€ / R	2008/12/12	12.20	Call	Currency Future	2,590.0000	2,339.0000	(9.691)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	€ / R 2008/12/12	12.80	Put	Currency Future	430.0000	515.0000	19.767	0	0	0
24/10/2008	€ / R 2008/12/12	16.90	Call	Currency Future	582.0000	515.0000	(11.512)	0	0	0
24/10/2008	€ / R 2008/12/12	12.70	Put	Currency Future	399.0000	477.0000	19.549	0	0	0
24/10/2008	€ / R 2008/12/12	17.75	Call	Currency Future	446.0000	384.0000	(13.901)	0	0	0
24/10/2008	€ / R 2008/12/12	14.00	Call	Currency Future	1,472.0000	1,310.0000	(11.005)	0	0	0
24/10/2008	€ / R 2008/12/12	13.05	Call	Currency Future	1,993.0000	1,784.0000	(10.487)	0	0	0
24/10/2008	€ / R 2008/12/12	15.35	Put	Currency Future	1,774.0000	1,972.0000	11.161	0	0	0
24/10/2008	€ / R 2008/12/12	13.70	Put	Currency Future	794.0000	926.0000	16.625	0	0	0
24/10/2008	€ / R 2008/12/12	16.95	Call	Currency Future	573.0000	506.0000	(11.693)	0	0	0
24/10/2008	€ / R 2008/12/12	13.70	Call	Currency Future	1,620.0000	1,444.0000	(10.864)	0	0	0
24/10/2008	€ / R 2008/12/12	11.35	Call	Currency Future	3,288.0000	3,008.0000	(8.516)	0	0	0
24/10/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,000.0000	1,150.0000	15.000	0	0	0
24/10/2008	€ / R 2008/12/12	13.05	Put	Currency Future	517.0000	615.0000	18.956	0	0	0
24/10/2008	€ / R 2008/12/12	11.35	Put	Currency Future	112.0000	140.0000	25.000	0	0	0
24/10/2008	€ / R 2008/12/12	14.10	Call	Currency Future	1,426.0000	1,269.0000	(11.010)	0	0	0
24/10/2008	€ / R 2008/12/12	16.95	Put	Currency Future	2,997.0000	3,238.0000	8.041	0	0	0
24/10/2008	€ / R 2008/12/12	11.40	Call	Currency Future	3,244.0000	2,966.0000	(8.570)	0	0	0
24/10/2008	€ / R 2008/12/12	13.10	Call	Currency Future	1,962.0000	1,755.0000	(10.550)	0	0	0
24/10/2008	€ / R 2008/12/12	15.35	Call	Currency Future	950.0000	840.0000	(11.579)	0	0	0
24/10/2008	€ / R 2008/12/12	13.50	Call	Currency Future	1,728.0000	1,541.0000	(10.822)	0	0	0
24/10/2008	€ / R 2008/12/12	14.00	Put	Currency Future	947.0000	1,092.0000	15.312	0	0	0
24/10/2008	€ / R 2008/12/12	11.30	Put	Currency Future	106.0000	132.0000	24.528	0	0	0
24/10/2008	€ / R 2008/12/12	13.20	Call	Currency Future	1,901.0000	1,699.0000	(10.626)	0	0	0
24/10/2008	€ / R 2008/12/12	16.15	Call	Currency Future	735.0000	651.0000	(11.429)	0	0	0
24/10/2008	€ / R 2008/12/12	13.80	Call	Currency Future	1,569.0000	1,398.0000	(10.899)	0	0	0
24/10/2008	€ / R 2008/12/12	11.40	Put	Currency Future	118.0000	148.0000	25.424	0	0	0
24/10/2008	€ / R 2008/12/12	16.15	Put	Currency Future	2,359.0000	2,582.0000	9.453	0	0	0
24/10/2008	€ / R 2008/12/12	13.60	Put	Currency Future	748.0000	873.0000	16.711	0	0	0
24/10/2008	€ / R 2008/12/12	11.30	Call	Currency Future	3,331.0000	3,050.0000	(8.436)	0	0	0
24/10/2008	€ / R 2008/12/12	16.90	Put	Currency Future	2,957.0000	3,196.0000	8.083	0	0	0
24/10/2008	€ / R 2008/12/12	13.80	Put	Currency Future	844.0000	980.0000	16.114	0	0	0
24/10/2008	€ / R 2008/12/12	12.30	Call	Currency Future	2,514.0000	2,267.0000	(9.825)	0	0	0
24/10/2008	€ / R 2008/12/12	13.50	Put	Currency Future	702.0000	823.0000	17.236	0	0	0
24/10/2008	€ / R 2008/12/12	14.20	Call	Currency Future	1,381.0000	1,228.0000	(11.079)	0	0	0
24/10/2008	€ / R 2008/12/12	13.25	Call	Currency Future	1,871.0000	1,672.0000	(10.636)	0	0	0
24/10/2008	€ / R 2008/12/12	12.30	Put	Currency Future	288.0000	348.0000	20.833	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	€ / R 2008/12/12	13.10	Put	Currency Future	536.0000	637.0000	18.843	0	0	0
24/10/2008	€ / R 2008/12/12	13.35	Put	Currency Future	637.0000	750.0000	17.739	0	0	0
24/10/2008	€ / R 2008/12/12	14.20	Put	Currency Future	1,055.0000	1,210.0000	14.692	0	0	0
24/10/2008	€ / R 2008/12/12	12.20	Put	Currency Future	264.0000	320.0000	21.212	0	0	0
24/10/2008	€ / R 2008/12/12	14.30	Call	Currency Future	1,338.0000	1,188.0000	(11.211)	0	0	0
24/10/2008	€ / R 2008/12/12	13.40	Call	Currency Future	1,784.0000	1,592.0000	(10.762)	0	0	0
24/10/2008	€ / R 2008/12/12	11.80	Call	Currency Future	2,907.0000	2,642.0000	(9.116)	0	0	0
24/10/2008	€ / R 2008/12/12	13.40	Put	Currency Future	658.0000	773.0000	17.477	0	0	0
24/10/2008	€ / R 2008/12/12	13.15	Put	Currency Future	556.0000	659.0000	18.525	0	0	0
24/10/2008	€ / R 2008/12/12	13.20	Put	Currency Future	575.0000	681.0000	18.435	0	0	0
24/10/2008	€ / R 2008/12/12	12.55	Call	Currency Future	2,330.0000	2,093.0000	(10.172)	0	0	0
24/10/2008	€ / R 2008/12/12	12.35	Call	Currency Future	2,477.0000	2,231.0000	(9.931)	0	0	0
24/10/2008	€ / R 2008/12/12	13.30	Put	Currency Future	616.0000	726.0000	17.857	0	0	0
24/10/2008	€ / R 2008/12/12	13.05	Put	Currency Future	517.0000	615.0000	18.956	0	0	0
24/10/2008	€ / R 2008/12/12	12.35	Put	Currency Future	301.0000	363.0000	20.598	0	0	0
24/10/2008	€ / R 2008/12/12	11.80	Put	Currency Future	181.0000	223.0000	23.204	0	0	0
24/10/2008	€ / R 2008/12/12	12.45	Call	Currency Future	2,403.0000	2,162.0000	(10.029)	0	0	0
24/10/2008	€ / R 2008/12/12	14.50	Put	Currency Future	1,229.0000	1,393.0000	13.344	0	0	0
24/10/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,112.0000	1,270.0000	14.209	0	0	0
24/10/2008	€ / R 2008/12/12	12.45	Put	Currency Future	327.0000	393.0000	20.183	0	0	0
24/10/2008	€ / R 2008/12/12	14.05	Put	Currency Future	973.0000	1,121.0000	15.211	0	0	0
24/10/2008	€ / R 2008/12/12	12.60	Call	Currency Future	2,295.0000	2,060.0000	(10.240)	0	0	0
24/10/2008	€ / R 2008/12/12	14.40	Call	Currency Future	1,296.0000	1,149.0000	(11.343)	0	0	0
24/10/2008	€ / R 2008/12/12	13.95	Put	Currency Future	920.0000	1,063.0000	15.543	0	0	0
24/10/2008	€ / R 2008/12/12	14.50	Call	Currency Future	1,255.0000	1,112.0000	(11.394)	0	0	0
24/10/2008	€ / R 2008/12/12	12.70	Call	Currency Future	2,225.0000	1,996.0000	(10.292)	0	0	0
24/10/2008	€ / R 2008/12/12	13.55	Call	Currency Future	1,700.0000	1,516.0000	(10.824)	0	0	0
24/10/2008	€ / R 2008/12/12	14.40	Put	Currency Future	1,170.0000	1,331.0000	13.761	0	0	0
24/10/2008	€ / R 2008/12/12	12.60	Put	Currency Future	369.0000	442.0000	19.783	0	0	0
24/10/2008	€ / R 2008/12/12	13.45	Put	Currency Future	680.0000	798.0000	17.353	0	0	0
24/10/2008	€ / R 2008/12/12	17.70	Call	Currency Future	455.0000	392.0000	(13.846)	0	0	0
24/10/2008	€ / R 2008/12/12	13.90	Put	Currency Future	894.0000	1,035.0000	15.772	0	0	0
24/10/2008	€ / R 2008/12/12	13.15	Call	Currency Future	1,932.0000	1,727.0000	(10.611)	0	0	0
24/10/2008	€ / R 2008/12/12	13.45	Call	Currency Future	1,756.0000	1,566.0000	(10.820)	0	0	0
24/10/2008	€ / R 2008/12/12	17.70	Put	Currency Future	3,629.0000	3,873.0000	6.724	0	0	0
24/10/2008	€ / R 2008/12/12	13.55	Put	Currency Future	725.0000	848.0000	16.966	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	€ / R 2008/12/12	13.75	Call	Currency Future	1,595.0000	1,421.0000	(10.909)	0	0	0
24/10/2008	€ / R 2008/12/12	14.45	Put	Currency Future	1,199.0000	1,362.0000	13.595	0	0	0
24/10/2008	€ / R 2008/12/12	12.95	Call	Currency Future	2,057.0000	1,842.0000	(10.452)	0	0	0
24/10/2008	€ / R 2008/12/12	13.75	Put	Currency Future	819.0000	953.0000	16.361	0	0	0
24/10/2008	€ / R 2008/12/12	14.25	Call	Currency Future	1,359.0000	1,208.0000	(11.111)	0	0	0
24/10/2008	€ / R 2008/12/12	12.95	Put	Currency Future	481.0000	574.0000	19.335	0	0	0
24/10/2008	€ / R 2008/12/12	13.95	Call	Currency Future	1,496.0000	1,332.0000	(10.963)	0	0	0
24/10/2008	€ / R 2008/12/12	14.35	Call	Currency Future	1,316.0000	1,168.0000	(11.246)	0	0	0
24/10/2008	€ / R 2008/12/12	13.05	Call	Currency Future	1,993.0000	1,784.0000	(10.487)	0	0	0
24/10/2008	€ / R 2008/12/12	13.85	Put	Currency Future	869.0000	1,007.0000	15.880	0	0	0
24/10/2008	€ / R 2008/12/12	14.45	Call	Currency Future	1,275.0000	1,130.0000	(11.373)	0	0	0
24/10/2008	€ / R 2008/12/12	13.85	Call	Currency Future	1,545.0000	1,376.0000	(10.939)	0	0	0
24/10/2008	€ / R 2008/12/12	14.25	Put	Currency Future	1,083.0000	1,240.0000	14.497	0	0	0
24/10/2008	€ / R 2008/12/12	12.75	Put	Currency Future	414.0000	496.0000	19.807	0	0	0
24/10/2008	€ / R 2008/12/12	14.05	Call	Currency Future	1,449.0000	1,289.0000	(11.042)	0	0	0
24/10/2008	€ / R 2008/12/12	14.35	Put	Currency Future	1,141.0000	1,300.0000	13.935	0	0	0
24/10/2008	€ / R 2008/12/12	12.55	Put	Currency Future	355.0000	425.0000	19.718	0	0	0
24/10/2008	€ / R 2008/12/12	12.35	Put	Currency Future	301.0000	363.0000	20.598	0	0	0
24/10/2008	€ / R 2008/12/12	13.35	Call	Currency Future	1,813.0000	1,618.0000	(10.756)	0	0	0
24/10/2008	€ / R 2008/12/12	12.75	Call	Currency Future	2,190.0000	1,964.0000	(10.320)	0	0	0
24/10/2008	€ / R 2008/12/12	12.55	Call	Currency Future	2,330.0000	2,093.0000	(10.172)	0	0	0
24/10/2008	€ / R 2008/12/12	13.80	Put	Currency Future	844.0000	980.0000	16.114	0	0	0
24/10/2008	€ / R 2008/12/12	13.80	Call	Currency Future	1,569.0000	1,398.0000	(10.899)	0	0	0
24/10/2008	€ / R 2008/12/12	11.90	Call	Currency Future	2,826.0000	2,564.0000	(9.271)	0	0	0
24/10/2008	€ / R 2008/12/12	12.35	Call	Currency Future	2,477.0000	2,231.0000	(9.931)	0	0	0
24/10/2008	€ / R 2008/12/12	12.55	Put	Currency Future	355.0000	425.0000	19.718	0	0	0
24/10/2008	€ / R 2008/12/12	11.50	Put	Currency Future	132.0000	165.0000	25.000	0	0	0
24/10/2008	€ / R 2008/12/12	14.15	Put	Currency Future	1,028.0000	1,180.0000	14.786	0	0	0
24/10/2008	€ / R 2008/12/12	12.15	Call	Currency Future	2,629.0000	2,375.0000	(9.661)	0	0	0
24/10/2008	€ / R 2008/12/12	11.50	Call	Currency Future	3,158.0000	2,883.0000	(8.708)	0	0	0
24/10/2008	€ / R 2008/12/12	14.55	Put	Currency Future	1,259.0000	1,425.0000	13.185	0	0	0
24/10/2008	€ / R 2008/12/12	12.15	Put	Currency Future	253.0000	307.0000	21.344	0	0	0
24/10/2008	€ / R 2008/12/12	14.55	Call	Currency Future	1,235.0000	1,093.0000	(11.498)	0	0	0
24/10/2008	€ / R 2008/12/12	11.85	Put	Currency Future	191.0000	234.0000	22.513	0	0	0
24/10/2008	€ / R 2008/12/12	12.60	Put	Currency Future	369.0000	442.0000	19.783	0	0	0
24/10/2008	€ / R 2008/12/12	12.10	Call	Currency Future	2,667.0000	2,412.0000	(9.561)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	€ / R 2008/12/12	12.65	Call	Currency Future	2,260.0000	2,028.0000	(10.265)	0	0	0
24/10/2008	€ / R 2008/12/12	14.15	Call	Currency Future	1,403.0000	1,248.0000	(11.048)	0	0	0
24/10/2008	€ / R 2008/12/12	12.10	Put	Currency Future	242.0000	294.0000	21.488	0	0	0
24/10/2008	€ / R 2008/12/12	12.60	Call	Currency Future	2,295.0000	2,060.0000	(10.240)	0	0	0
24/10/2008	€ / R 2008/12/12	11.85	Call	Currency Future	2,866.0000	2,603.0000	(9.177)	0	0	0
24/10/2008	€ / R 2008/12/12	11.90	Call	Currency Future	2,826.0000	2,564.0000	(9.271)	0	0	0
24/10/2008	€ / R 2008/12/12	11.90	Put	Currency Future	200.0000	245.0000	22.500	0	0	0
24/10/2008	€ / R 2008/12/12	12.65	Put	Currency Future	384.0000	459.0000	19.531	0	0	0
24/10/2008	€ / R 2008/12/12	11.90	Put	Currency Future	200.0000	245.0000	22.500	0	0	0
24/10/2008	€ / R 2008/12/12	12.85	Put	Currency Future	446.0000	534.0000	19.731	0	0	0
24/10/2008	€ / R 2008/12/12	11.80	Put	Currency Future	181.0000	223.0000	23.204	0	0	0
24/10/2008	€ / R 2008/12/12	12.25	Call	Currency Future	2,552.0000	2,303.0000	(9.757)	0	0	0
24/10/2008	€ / R 2008/12/12	12.85	Call	Currency Future	2,122.0000	1,902.0000	(10.368)	0	0	0
24/10/2008	€ / R 2008/12/12	12.05	Put	Currency Future	231.0000	281.0000	21.645	0	0	0
24/10/2008	€ / R 2008/12/12	12.05	Call	Currency Future	2,707.0000	2,450.0000	(9.494)	0	0	0
24/10/2008	€ / R 2008/12/12	11.80	Call	Currency Future	2,907.0000	2,642.0000	(9.116)	0	0	0
24/10/2008	€ / R 2008/12/12	12.25	Put	Currency Future	276.0000	334.0000	21.014	0	0	0
24/10/2008	€ / R 2008/12/12	13.65	Put	Currency Future	771.0000	900.0000	16.732	0	0	0
24/10/2008	€ / R 2008/12/12	14.10	Call	Currency Future	1,426.0000	1,269.0000	(11.010)	0	0	0
24/10/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,000.0000	1,150.0000	15.000	0	0	0
24/10/2008	€ / R 2008/12/12	13.65	Call	Currency Future	1,647.0000	1,468.0000	(10.868)	0	0	0
24/10/2008	€ / R 2008/12/12	12.40	Put	Currency Future	314.0000	378.0000	20.382	0	0	0
24/10/2008	€ / R 2008/12/12	13.00	Call	Currency Future	2,025.0000	1,813.0000	(10.469)	0	0	0
24/10/2008	€ / R 2008/12/12	13.00	Put	Currency Future	499.0000	594.0000	19.038	0	0	0
24/10/2008	€ / R 2008/12/12	12.40	Call	Currency Future	2,440.0000	2,196.0000	(10.000)	0	0	0
24/10/2008	€ / R 2008/12/12	12.40	Put	Currency Future	314.0000	378.0000	20.382	0	0	0
24/10/2008	€ / R 2008/12/12	12.40	Call	Currency Future	2,440.0000	2,196.0000	(10.000)	0	0	0
24/10/2008	€ / R 2008/12/12	12.10	Call	Currency Future	2,667.0000	2,412.0000	(9.561)	0	0	0
24/10/2008	€ / R 2008/12/12	11.60	Put	Currency Future	147.0000	183.0000	24.490	0	0	0
24/10/2008	€ / R 2008/12/12	11.60	Call	Currency Future	3,073.0000	2,801.0000	(8.851)	0	0	0
24/10/2008	€ / R 2008/12/12	12.30	Call	Currency Future	2,514.0000	2,267.0000	(9.825)	0	0	0
24/10/2008	€ / R 2008/12/12	12.30	Put	Currency Future	288.0000	348.0000	20.833	0	0	0
24/10/2008	€ / R 2008/12/12	12.50	Call	Currency Future	2,366.0000	2,127.0000	(10.101)	0	0	0
24/10/2008	€ / R 2008/12/12	12.50	Put	Currency Future	341.0000	409.0000	19.941	0	0	0
24/10/2008	€ / R 2008/12/12	12.10	Put	Currency Future	242.0000	294.0000	21.488	0	0	0
24/10/2008	€ / R 2008/12/12	11.55	Call	Currency Future	3,116.0000	2,842.0000	(8.793)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	€ / R 2008/12/12	11.60	Put	Currency Future	147.0000	183.0000	24.490	0	0	0
24/10/2008	€ / R 2008/12/12	11.60	Call	Currency Future	3,073.0000	2,801.0000	(8.851)	0	0	0
24/10/2008	€ / R 2008/12/12	11.40	Call	Currency Future	3,244.0000	2,966.0000	(8.570)	0	0	0
24/10/2008	€ / R 2008/12/12	12.00	Call	Currency Future	2,746.0000	2,487.0000	(9.432)	0	0	0
24/10/2008	€ / R 2008/12/12	11.40	Put	Currency Future	118.0000	148.0000	25.424	0	0	0
24/10/2008	€ / R 2008/12/12	11.30	Call	Currency Future	3,331.0000	3,050.0000	(8.436)	0	0	0
24/10/2008	€ / R 2008/12/12	11.30	Put	Currency Future	106.0000	132.0000	24.528	0	0	0
24/10/2008	€ / R 2008/12/12	12.00	Put	Currency Future	220.0000	269.0000	22.273	0	0	0
24/10/2008	€ / R 2008/12/12	11.35	Call	Currency Future	3,288.0000	3,008.0000	(8.516)	0	0	0
24/10/2008	€ / R 2008/12/12	11.35	Put	Currency Future	112.0000	140.0000	25.000	0	0	0
24/10/2008	€ / R 2008/12/12	11.95	Put	Currency Future	210.0000	257.0000	22.381	0	0	0
24/10/2008	€ / R 2008/12/12	11.95	Call	Currency Future	2,786.0000	2,525.0000	(9.368)	0	0	0
24/10/2008	€ / R 2008/12/12	11.85	Call	Currency Future	2,866.0000	2,603.0000	(9.177)	0	0	0
24/10/2008	€ / R 2008/12/12	11.85	Put	Currency Future	191.0000	234.0000	22.513	0	0	0
24/10/2008	€ / R 2008/12/12	11.45	Call	Currency Future	3,201.0000	2,924.0000	(8.654)	0	0	0
24/10/2008	€ / R 2008/12/12	11.45	Put	Currency Future	125.0000	156.0000	24.800	0	0	0
24/10/2008	€ / R 2008/12/12	11.55	Put	Currency Future	140.0000	173.0000	23.571	0	0	0
24/10/2008	€ / R 2008/12/12	11.75	Call	Currency Future	2,948.0000	2,681.0000	(9.057)	0	0	0
24/10/2008	€ / R 2008/12/12	11.75	Put	Currency Future	172.0000	213.0000	23.837	0	0	0
24/10/2008	€ / R 2008/12/12	11.70	Put	Currency Future	164.0000	202.0000	23.171	0	0	0
24/10/2008	€ / R 2008/12/12	11.65	Call	Currency Future	3,031.0000	2,761.0000	(8.908)	0	0	0
24/10/2008	€ / R 2008/12/12	11.70	Call	Currency Future	2,990.0000	2,721.0000	(8.997)	0	0	0
24/10/2008	€ / R 2008/12/12	11.65	Put	Currency Future	155.0000	192.0000	23.871	0	0	0
24/10/2008	€ / R 2009/03/16			Currency Future	14.8757	14.5675	(2.072)	14.4600	14.3200	15,090
24/10/2008	€ / R 2009/03/16	11.80	Call	Currency Future	3,321.0000	3,054.0000	(8.040)	0	0	0
24/10/2008	€ / R 2009/03/16	11.65	Call	Currency Future	3,443.0000	3,170.0000	(7.929)	0	0	0
24/10/2008	€ / R 2009/03/16	14.15	Call	Currency Future	1,859.0000	1,695.0000	(8.822)	0	0	0
24/10/2008	€ / R 2009/03/16	11.80	Call	Currency Future	3,321.0000	3,054.0000	(8.040)	0	0	0
24/10/2008	€ / R 2009/03/16	13.55	Put	Currency Future	822.0000	945.0000	14.964	0	0	0
24/10/2008	€ / R 2009/03/16	15.00	Put	Currency Future	1,639.0000	1,811.0000	10.494	0	0	0
24/10/2008	€ / R 2009/03/16	11.70	Put	Currency Future	226.0000	264.0000	16.814	0	0	0
24/10/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,133.0000	1,278.0000	12.798	0	0	0
24/10/2008	€ / R 2009/03/16	14.90	Call	Currency Future	1,552.0000	1,413.0000	(8.956)	0	0	0
24/10/2008	€ / R 2009/03/16	16.80	Call	Currency Future	995.0000	912.0000	(8.342)	0	0	0
24/10/2008	€ / R 2009/03/16	14.90	Put	Currency Future	1,576.0000	1,745.0000	10.723	0	0	0



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24/10/2008	€ / R 2009/03/16	13.35	Call	Currency Future	2,255.0000	2,060.0000	(8.647)	0	0	0
24/10/2008	€ / R 2009/03/16	13.35	Put	Currency Future	729.0000	843.0000	15.638	0	0	0
24/10/2008	€ / R 2009/03/16	12.65	Put	Currency Future	467.0000	542.0000	16.060	0	0	0
24/10/2008	€ / R 2009/03/16	11.85	Put	Currency Future	256.0000	299.0000	16.797	0	0	0
24/10/2008	€ / R 2009/03/16	13.60	Call	Currency Future	2,122.0000	1,939.0000	(8.624)	0	0	0
24/10/2008	€ / R 2009/03/16	11.95	Call	Currency Future	3,204.0000	2,941.0000	(8.208)	0	0	0
24/10/2008	€ / R 2009/03/16	13.20	Put	Currency Future	666.0000	770.0000	15.616	0	0	0
24/10/2008	€ / R 2009/03/16	12.65	Call	Currency Future	2,693.0000	2,459.0000	(8.689)	0	0	0
24/10/2008	€ / R 2009/03/16	13.55	Call	Currency Future	2,147.0000	1,962.0000	(8.617)	0	0	0
24/10/2008	€ / R 2009/03/16	11.95	Put	Currency Future	278.0000	324.0000	16.547	0	0	0
24/10/2008	€ / R 2009/03/16	13.40	Call	Currency Future	2,227.0000	2,035.0000	(8.621)	0	0	0
24/10/2008	€ / R 2009/03/16	12.55	Put	Currency Future	435.0000	506.0000	16.322	0	0	0
24/10/2008	€ / R 2009/03/16	11.85	Call	Currency Future	3,282.0000	3,016.0000	(8.105)	0	0	0
24/10/2008	€ / R 2009/03/16	13.40	Put	Currency Future	752.0000	868.0000	15.426	0	0	0
24/10/2008	€ / R 2009/03/16	12.40	Put	Currency Future	391.0000	455.0000	16.368	0	0	0
24/10/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,133.0000	1,278.0000	12.798	0	0	0
24/10/2008	€ / R 2009/03/16	11.75	Put	Currency Future	235.0000	275.0000	17.021	0	0	0
24/10/2008	€ / R 2009/03/16	13.20	Call	Currency Future	2,342.0000	2,138.0000	(8.711)	0	0	0
24/10/2008	€ / R 2009/03/16	11.75	Call	Currency Future	3,361.0000	3,092.0000	(8.004)	0	0	0
24/10/2008	€ / R 2009/03/16	13.00	Put	Currency Future	589.0000	679.0000	15.280	0	0	0
24/10/2008	€ / R 2009/03/16	11.80	Put	Currency Future	246.0000	287.0000	16.667	0	0	0
24/10/2008	€ / R 2009/03/16	13.00	Call	Currency Future	2,465.0000	2,246.0000	(8.884)	0	0	0
24/10/2008	€ / R 2009/03/16	11.45	Put	Currency Future	185.0000	211.0000	14.054	0	0	0
24/10/2008	€ / R 2009/03/16	11.55	Put	Currency Future	200.0000	231.0000	15.500	0	0	0
24/10/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,106.0000	1,248.0000	12.839	0	0	0
24/10/2008	€ / R 2009/03/16	13.55	Call	Currency Future	2,147.0000	1,962.0000	(8.617)	0	0	0
24/10/2008	€ / R 2009/03/16	12.05	Call	Currency Future	3,127.0000	2,868.0000	(8.283)	0	0	0
24/10/2008	€ / R 2009/03/16	13.60	Put	Currency Future	846.0000	971.0000	14.775	0	0	0
24/10/2008	€ / R 2009/03/16	13.55	Put	Currency Future	822.0000	945.0000	14.964	0	0	0
24/10/2008	€ / R 2009/03/16	12.85	Call	Currency Future	2,560.0000	2,334.0000	(8.828)	0	0	0
24/10/2008	€ / R 2009/03/16	11.55	Call	Currency Future	3,526.0000	3,249.0000	(7.856)	0	0	0
24/10/2008	€ / R 2009/03/16	12.30	Call	Currency Future	2,940.0000	2,691.0000	(8.469)	0	0	0
24/10/2008	€ / R 2009/03/16	13.85	Call	Currency Future	1,997.0000	1,824.0000	(8.663)	0	0	0
24/10/2008	€ / R 2009/03/16	11.45	Call	Currency Future	3,611.0000	3,329.0000	(7.809)	0	0	0
24/10/2008	€ / R 2009/03/16	15.25	Put	Currency Future	1,799.0000	1,981.0000	10.117	0	0	0
24/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	364.0000	423.0000	16.209	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	€ / R 2009/03/16	14.10	Call	Currency Future	1,881.0000	1,716.0000	(8.772)	0	0	0
24/10/2008	€ / R 2009/03/16	11.80	Put	Currency Future	246.0000	287.0000	16.667	0	0	0
24/10/2008	€ / R 2009/03/16	15.85	Call	Currency Future	1,235.0000	1,127.0000	(8.745)	0	0	0
24/10/2008	€ / R 2009/03/16	16.50	Call	Currency Future	1,064.0000	973.0000	(8.553)	0	0	0
24/10/2008	€ / R 2009/03/16	15.60	Call	Currency Future	1,310.0000	1,195.0000	(8.779)	0	0	0
24/10/2008	€ / R 2009/03/16	11.65	Put	Currency Future	217.0000	252.0000	16.129	0	0	0
24/10/2008	€ / R 2009/03/16	13.85	Put	Currency Future	972.0000	1,107.0000	13.889	0	0	0
24/10/2008	€ / R 2009/03/16	15.85	Put	Currency Future	2,210.0000	2,410.0000	9.050	0	0	0
24/10/2008	€ / R 2009/03/16	17.30	Call	Currency Future	893.0000	820.0000	(8.175)	0	0	0
24/10/2008	€ / R 2009/03/16	15.00	Call	Currency Future	1,514.0000	1,379.0000	(8.917)	0	0	0
24/10/2008	€ / R 2009/03/16	12.05	Put	Currency Future	301.0000	350.0000	16.279	0	0	0
24/10/2008	€ / R 2009/03/16	12.55	Call	Currency Future	2,761.0000	2,523.0000	(8.620)	0	0	0
24/10/2008	€ / R 2009/03/16	15.25	Call	Currency Future	1,425.0000	1,298.0000	(8.912)	0	0	0
24/10/2008	€ / R 2009/03/16	17.30	Put	Currency Future	3,317.0000	3,552.0000	7.085	0	0	0
24/10/2008	€ / R 2009/03/16	13.70	Put	Currency Future	895.0000	1,025.0000	14.525	0	0	0
24/10/2008	€ / R 2009/03/16	15.60	Put	Currency Future	2,035.0000	2,227.0000	9.435	0	0	0
24/10/2008	€ / R 2009/03/16	14.65	Put	Currency Future	1,421.0000	1,585.0000	11.541	0	0	0
24/10/2008	€ / R 2009/03/16	18.10	Call	Currency Future	756.0000	677.0000	(10.450)	0	0	0
24/10/2008	€ / R 2009/03/16	16.20	Put	Currency Future	2,463.0000	2,673.0000	8.526	0	0	0
24/10/2008	€ / R 2009/03/16	14.15	Call	Currency Future	1,859.0000	1,695.0000	(8.822)	0	0	0
24/10/2008	€ / R 2009/03/16	14.65	Call	Currency Future	1,647.0000	1,502.0000	(8.804)	0	0	0
24/10/2008	€ / R 2009/03/16	18.10	Put	Currency Future	3,980.0000	4,209.0000	5.754	0	0	0
24/10/2008	€ / R 2009/03/16	13.70	Call	Currency Future	2,071.0000	1,892.0000	(8.643)	0	0	0
24/10/2008	€ / R 2009/03/16	16.20	Call	Currency Future	1,139.0000	1,041.0000	(8.604)	0	0	0
24/10/2008	€ / R 2009/03/16	12.85	Put	Currency Future	535.0000	617.0000	15.327	0	0	0
24/10/2008	€ / R 2009/03/16	15.70	Put	Currency Future	2,104.0000	2,300.0000	9.316	0	0	0
24/10/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,216.0000	1,367.0000	12.418	0	0	0
24/10/2008	€ / R 2009/03/16	16.80	Put	Currency Future	2,919.0000	3,144.0000	7.708	0	0	0
24/10/2008	€ / R 2009/03/16	13.45	Call	Currency Future	2,200.0000	2,011.0000	(8.591)	0	0	0
24/10/2008	€ / R 2009/03/16	15.70	Call	Currency Future	1,280.0000	1,167.0000	(8.828)	0	0	0
24/10/2008	€ / R 2009/03/16	14.30	Call	Currency Future	1,792.0000	1,635.0000	(8.761)	0	0	0
24/10/2008	€ / R 2009/03/16	13.80	Put	Currency Future	946.0000	1,079.0000	14.059	0	0	0
24/10/2008	€ / R 2009/03/16	12.15	Call	Currency Future	3,051.0000	2,795.0000	(8.391)	0	0	0
24/10/2008	€ / R 2009/03/16	13.45	Put	Currency Future	775.0000	893.0000	15.226	0	0	0
24/10/2008	€ / R 2009/03/16	13.30	Put	Currency Future	707.0000	818.0000	15.700	0	0	0
24/10/2008	€ / R 2009/03/16	12.40	Call	Currency Future	2,867.0000	2,623.0000	(8.511)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	€ / R 2009/03/16	16.45	Call	Currency Future	1,076.0000	984.0000	(8.550)	0	0	0
24/10/2008	€ / R 2009/03/16	13.30	Call	Currency Future	2,282.0000	2,086.0000	(8.589)	0	0	0
24/10/2008	€ / R 2009/03/16	13.80	Call	Currency Future	2,021.0000	1,847.0000	(8.610)	0	0	0
24/10/2008	€ / R 2009/03/16	12.15	Put	Currency Future	325.0000	378.0000	16.308	0	0	0
24/10/2008	€ / R 2009/03/16	16.45	Put	Currency Future	2,650.0000	2,867.0000	8.189	0	0	0
24/10/2008	€ / R 2009/03/16	12.80	Call	Currency Future	2,593.0000	2,365.0000	(8.793)	0	0	0
24/10/2008	€ / R 2009/03/16	11.70	Call	Currency Future	3,401.0000	3,131.0000	(7.939)	0	0	0
24/10/2008	€ / R 2009/03/16	16.50	Put	Currency Future	2,688.0000	2,906.0000	8.110	0	0	0
24/10/2008	€ / R 2009/03/16	12.80	Put	Currency Future	517.0000	598.0000	15.667	0	0	0
24/10/2008	€ / R 2009/03/16	12.75	Put	Currency Future	500.0000	579.0000	15.800	0	0	0
24/10/2008	€ / R 2009/03/16	14.45	Put	Currency Future	1,302.0000	1,459.0000	12.058	0	0	0
24/10/2008	€ / R 2009/03/16	13.60	Call	Currency Future	2,122.0000	1,939.0000	(8.624)	0	0	0
24/10/2008	€ / R 2009/03/16	13.60	Put	Currency Future	846.0000	971.0000	14.775	0	0	0
24/10/2008	€ / R 2009/03/16	14.45	Call	Currency Future	1,728.0000	1,577.0000	(8.738)	0	0	0
24/10/2008	€ / R 2009/03/16	12.10	Put	Currency Future	313.0000	364.0000	16.294	0	0	0
24/10/2008	€ / R 2009/03/16	12.75	Call	Currency Future	2,626.0000	2,396.0000	(8.759)	0	0	0
24/10/2008	€ / R 2009/03/16	12.45	Put	Currency Future	406.0000	472.0000	16.256	0	0	0
24/10/2008	€ / R 2009/03/16	12.65	Put	Currency Future	467.0000	542.0000	16.060	0	0	0
24/10/2008	€ / R 2009/03/16	12.65	Call	Currency Future	2,693.0000	2,459.0000	(8.689)	0	0	0
24/10/2008	€ / R 2009/03/16	12.55	Put	Currency Future	435.0000	506.0000	16.322	0	0	0
24/10/2008	€ / R 2009/03/16	12.55	Call	Currency Future	2,761.0000	2,523.0000	(8.620)	0	0	0
24/10/2008	€ / R 2009/03/16	12.45	Call	Currency Future	2,831.0000	2,589.0000	(8.548)	0	0	0
24/10/2008	€ / R 2009/03/16	14.05	Call	Currency Future	1,904.0000	1,737.0000	(8.771)	0	0	0
24/10/2008	€ / R 2009/03/16	12.35	Call	Currency Future	2,903.0000	2,657.0000	(8.474)	0	0	0
24/10/2008	€ / R 2009/03/16	12.05	Call	Currency Future	3,127.0000	2,868.0000	(8.283)	0	0	0
24/10/2008	€ / R 2009/03/16	14.05	Put	Currency Future	1,078.0000	1,219.0000	13.080	0	0	0
24/10/2008	€ / R 2009/03/16	12.15	Put	Currency Future	325.0000	378.0000	16.308	0	0	0
24/10/2008	€ / R 2009/03/16	13.10	Put	Currency Future	627.0000	724.0000	15.470	0	0	0
24/10/2008	€ / R 2009/03/16	12.15	Call	Currency Future	3,051.0000	2,795.0000	(8.391)	0	0	0
24/10/2008	€ / R 2009/03/16	12.30	Call	Currency Future	2,940.0000	2,691.0000	(8.469)	0	0	0
24/10/2008	€ / R 2009/03/16	12.35	Put	Currency Future	378.0000	439.0000	16.138	0	0	0
24/10/2008	€ / R 2009/03/16	12.05	Put	Currency Future	301.0000	350.0000	16.279	0	0	0
24/10/2008	€ / R 2009/03/16	12.50	Put	Currency Future	420.0000	489.0000	16.429	0	0	0
24/10/2008	€ / R 2009/03/16	12.10	Put	Currency Future	313.0000	364.0000	16.294	0	0	0
24/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	3,089.0000	2,831.0000	(8.352)	0	0	0
24/10/2008	€ / R 2009/03/16	12.85	Put	Currency Future	535.0000	617.0000	15.327	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	€ / R 2009/03/16	12.85	Call	Currency Future	2,560.0000	2,334.0000	(8.828)	0	0	0
24/10/2008	€ / R 2009/03/16	12.50	Call	Currency Future	2,796.0000	2,556.0000	(8.584)	0	0	0
24/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	364.0000	423.0000	16.209	0	0	0
24/10/2008	€ / R 2009/03/16	13.10	Call	Currency Future	2,403.0000	2,191.0000	(8.822)	0	0	0
24/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	3,089.0000	2,831.0000	(8.352)	0	0	0
24/10/2008	€ / R 2009/03/16	12.95	Call	Currency Future	2,496.0000	2,274.0000	(8.894)	0	0	0
24/10/2008	€ / R 2009/03/16	12.95	Put	Currency Future	571.0000	657.0000	15.061	0	0	0
24/10/2008	€ / R 2009/03/16	12.20	Call	Currency Future	3,014.0000	2,760.0000	(8.427)	0	0	200
24/10/2008	€ / R 2009/03/16	12.20	Put	Currency Future	338.0000	393.0000	16.272	0	0	0
24/10/2008	€ / R 2009/03/16	14.00	Put	Currency Future	1,051.0000	1,191.0000	13.321	0	0	0
24/10/2008	€ / R 2009/03/16	12.70	Put	Currency Future	484.0000	560.0000	15.702	0	0	0
24/10/2008	€ / R 2009/03/16	12.70	Call	Currency Future	2,659.0000	2,427.0000	(8.725)	0	0	0
24/10/2008	€ / R 2009/03/16	14.40	Put	Currency Future	1,273.0000	1,428.0000	12.176	0	0	0
24/10/2008	€ / R 2009/03/16	14.00	Call	Currency Future	1,927.0000	1,758.0000	(8.770)	0	0	0
24/10/2008	€ / R 2009/03/16	13.25	Call	Currency Future	2,312.0000	2,112.0000	(8.651)	0	0	0
24/10/2008	€ / R 2009/03/16	13.25	Put	Currency Future	686.0000	794.0000	15.743	0	0	0
24/10/2008	€ / R 2009/03/16	14.40	Call	Currency Future	1,749.0000	1,596.0000	(8.748)	0	0	0
24/10/2008	€ / R 2009/03/16	12.60	Put	Currency Future	451.0000	524.0000	16.186	0	0	0
24/10/2008	€ / R 2009/03/16	12.60	Call	Currency Future	2,727.0000	2,491.0000	(8.654)	0	0	0
24/10/2008	€ / R 2009/03/16	12.80	Put	Currency Future	517.0000	598.0000	15.667	0	0	0
24/10/2008	€ / R 2009/03/16	12.80	Call	Currency Future	2,593.0000	2,365.0000	(8.793)	0	0	0
24/10/2008	€ / R 2009/03/16	12.60	Call	Currency Future	2,727.0000	2,491.0000	(8.654)	0	0	0
24/10/2008	€ / R 2009/03/16	12.60	Put	Currency Future	451.0000	524.0000	16.186	0	0	0
24/10/2008	€ / R 2009/03/16	12.35	Put	Currency Future	378.0000	439.0000	16.138	0	0	0
24/10/2008	€ / R 2009/03/16	12.35	Call	Currency Future	2,903.0000	2,657.0000	(8.474)	0	0	0
24/10/2008	€ / R 2009/03/16	12.90	Call	Currency Future	2,528.0000	2,304.0000	(8.861)	0	0	0
24/10/2008	€ / R 2009/03/16	11.65	Call	Currency Future	3,443.0000	3,170.0000	(7.929)	0	0	0
24/10/2008	€ / R 2009/03/16	11.65	Put	Currency Future	217.0000	252.0000	16.129	0	0	0
24/10/2008	€ / R 2009/03/16	11.85	Call	Currency Future	3,282.0000	3,016.0000	(8.105)	0	0	0
24/10/2008	€ / R 2009/03/16	11.85	Put	Currency Future	256.0000	299.0000	16.797	0	0	0
24/10/2008	€ / R 2009/03/16	12.90	Put	Currency Future	552.0000	637.0000	15.399	0	0	0
24/10/2008	€ / R 2009/03/16	11.50	Call	Currency Future	3,568.0000	3,289.0000	(7.820)	0	0	0
24/10/2008	€ / R 2009/03/16	11.50	Put	Currency Future	193.0000	221.0000	14.508	0	0	0
24/10/2008	€ / R 2009/03/16	11.60	Call	Currency Future	3,484.0000	3,209.0000	(7.893)	0	0	0
24/10/2008	€ / R 2009/03/16	12.25	Put	Currency Future	351.0000	408.0000	16.239	0	0	0
24/10/2008	€ / R 2009/03/16	12.25	Call	Currency Future	2,976.0000	2,725.0000	(8.434)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	€ / R 2009/03/16	12.00	Call	Currency Future	3,165.0000	2,904.0000	(8.246)	0	0	0
24/10/2008	€ / R 2009/03/16	11.90	Put	Currency Future	267.0000	311.0000	16.479	0	0	0
24/10/2008	€ / R 2009/03/16	11.90	Call	Currency Future	3,243.0000	2,979.0000	(8.141)	0	0	0
24/10/2008	€ / R 2009/03/16	12.00	Put	Currency Future	289.0000	337.0000	16.609	0	0	0
24/10/2008	€ / R 2009/03/16	11.60	Put	Currency Future	209.0000	242.0000	15.789	0	0	0
24/10/2008	€ / R 2009/06/12			Currency Future	15.1916	14.8834	(2.029)	0.0000	0.0000	250
24/10/2008	€ / R 2009/06/12	14.40	Call	Currency Future	2,123.0000	1,935.0000	(8.855)	0	0	0
24/10/2008	€ / R 2009/06/12	13.60	Call	Currency Future	2,567.0000	2,356.0000	(8.220)	0	0	0
24/10/2008	€ / R 2009/06/12	12.55	Put	Currency Future	604.0000	673.0000	11.424	0	0	0
24/10/2008	€ / R 2009/06/12	14.55	Put	Currency Future	1,405.0000	1,533.0000	9.110	0	0	0
24/10/2008	€ / R 2009/06/12	13.30	Call	Currency Future	2,750.0000	2,531.0000	(7.964)	0	0	0
24/10/2008	€ / R 2009/06/12	12.70	Put	Currency Future	651.0000	724.0000	11.214	0	0	0
24/10/2008	€ / R 2009/06/12	14.35	Put	Currency Future	1,307.0000	1,426.0000	9.105	0	0	0
24/10/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,331.0000	1,451.0000	9.016	0	0	0
24/10/2008	€ / R 2009/06/12	13.30	Put	Currency Future	858.0000	947.0000	10.373	0	0	0
24/10/2008	€ / R 2009/06/12	12.60	Put	Currency Future	619.0000	690.0000	11.470	0	0	0
24/10/2008	€ / R 2009/06/12	14.45	Call	Currency Future	2,097.0000	1,911.0000	(8.870)	0	0	0
24/10/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,191.0000	1,302.0000	9.320	0	0	0
24/10/2008	€ / R 2009/06/12	12.70	Call	Currency Future	3,142.0000	2,907.0000	(7.479)	0	0	0
24/10/2008	€ / R 2009/06/12	14.35	Call	Currency Future	2,149.0000	1,959.0000	(8.841)	0	0	0
24/10/2008	€ / R 2009/06/12	14.00	Put	Currency Future	1,146.0000	1,254.0000	9.424	0	0	0
24/10/2008	€ / R 2009/06/12	12.55	Call	Currency Future	3,246.0000	3,007.0000	(7.363)	0	0	0
24/10/2008	€ / R 2009/06/12	12.10	Call	Currency Future	3,569.0000	3,319.0000	(7.005)	0	0	0
24/10/2008	€ / R 2009/06/12	14.25	Call	Currency Future	2,202.0000	2,009.0000	(8.765)	0	0	0
24/10/2008	€ / R 2009/06/12	14.00	Call	Currency Future	2,337.0000	2,138.0000	(8.515)	0	0	0
24/10/2008	€ / R 2009/06/12	11.95	Put	Currency Future	440.0000	494.0000	12.273	0	0	0
24/10/2008	€ / R 2009/06/12	14.25	Put	Currency Future	1,260.0000	1,376.0000	9.206	0	0	0
24/10/2008	€ / R 2009/06/12	14.50	Call	Currency Future	2,072.0000	1,887.0000	(8.929)	0	0	0
24/10/2008	€ / R 2009/06/12	13.60	Put	Currency Future	976.0000	1,073.0000	9.939	0	0	0
24/10/2008	€ / R 2009/06/12	11.95	Call	Currency Future	3,681.0000	3,428.0000	(6.873)	0	0	0
24/10/2008	€ / R 2009/06/12	12.10	Put	Currency Future	478.0000	536.0000	12.134	0	0	0
24/10/2008	€ / R 2009/06/12	13.55	Put	Currency Future	955.0000	1,051.0000	10.052	0	0	0
24/10/2008	€ / R 2009/06/12	15.05	Put	Currency Future	1,683.0000	1,846.0000	9.685	0	0	0
24/10/2008	€ / R 2009/06/12	14.10	Call	Currency Future	2,282.0000	2,086.0000	(8.589)	0	0	0
24/10/2008	€ / R 2009/06/12	11.85	Put	Currency Future	415.0000	468.0000	12.771	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	€ / R 2009/06/12	15.05	Call	Currency Future	1,824.0000	1,679.0000	(7.950)	0	0	0
24/10/2008	€ / R 2009/06/12	14.50	Put	Currency Future	1,380.0000	1,503.0000	8.913	0	0	0
24/10/2008	€ / R 2009/06/12	12.60	Call	Currency Future	3,211.0000	2,973.0000	(7.412)	0	0	0
24/10/2008	€ / R 2009/06/12	13.55	Call	Currency Future	2,597.0000	2,385.0000	(8.163)	0	0	0
24/10/2008	€ / R 2009/06/12	14.95	Put	Currency Future	1,622.0000	1,781.0000	9.803	0	0	0
24/10/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,430.0000	1,563.0000	9.301	0	0	0
24/10/2008	€ / R 2009/06/12	14.75	Call	Currency Future	1,948.0000	1,788.0000	(8.214)	0	0	0
24/10/2008	€ / R 2009/06/12	13.70	Call	Currency Future	2,508.0000	2,300.0000	(8.293)	0	0	0
24/10/2008	€ / R 2009/06/12	14.75	Put	Currency Future	1,506.0000	1,655.0000	9.894	0	0	0
24/10/2008	€ / R 2009/06/12	13.70	Put	Currency Future	1,017.0000	1,117.0000	9.833	0	0	0
24/10/2008	€ / R 2009/06/12	14.45	Put	Currency Future	1,356.0000	1,477.0000	8.923	0	0	0
24/10/2008	€ / R 2009/06/12	14.60	Call	Currency Future	2,022.0000	1,846.0000	(8.704)	0	0	0
24/10/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,102.0000	1,208.0000	9.619	0	0	0
24/10/2008	€ / R 2009/06/12	14.85	Put	Currency Future	1,562.0000	1,718.0000	9.987	0	0	0
24/10/2008	€ / R 2009/06/12	14.95	Call	Currency Future	1,864.0000	1,715.0000	(7.994)	0	0	0
24/10/2008	€ / R 2009/06/12	13.90	Call	Currency Future	2,393.0000	2,191.0000	(8.441)	0	0	0
24/10/2008	€ / R 2009/06/12	14.55	Call	Currency Future	2,047.0000	1,866.0000	(8.842)	0	0	0
24/10/2008	€ / R 2009/06/12	13.80	Call	Currency Future	2,450.0000	2,245.0000	(8.367)	0	0	0
24/10/2008	€ / R 2009/06/12	14.85	Call	Currency Future	1,904.0000	1,751.0000	(8.036)	0	0	0
24/10/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,059.0000	1,162.0000	9.726	0	0	0
24/10/2008	€ / R 2009/06/12	15.60	Put	Currency Future	2,036.0000	2,194.0000	7.760	0	0	0
24/10/2008	€ / R 2009/06/12	15.30	Call	Currency Future	1,731.0000	1,595.0000	(7.857)	0	0	0
24/10/2008	€ / R 2009/06/12	13.30	Put	Currency Future	858.0000	947.0000	10.373	0	0	0
24/10/2008	€ / R 2009/06/12	15.50	Put	Currency Future	1,969.0000	2,132.0000	8.278	0	0	0
24/10/2008	€ / R 2009/06/12	13.25	Put	Currency Future	840.0000	927.0000	10.357	0	0	0
24/10/2008	€ / R 2009/06/12	13.40	Call	Currency Future	2,688.0000	2,472.0000	(8.036)	0	0	0
24/10/2008	€ / R 2009/06/12	13.40	Put	Currency Future	896.0000	988.0000	10.268	0	0	0
24/10/2008	€ / R 2009/06/12	11.70	Put	Currency Future	381.0000	430.0000	12.861	0	0	0
24/10/2008	€ / R 2009/06/12	13.30	Call	Currency Future	2,750.0000	2,531.0000	(7.964)	0	0	0
24/10/2008	€ / R 2009/06/12	11.75	Call	Currency Future	3,834.0000	3,576.0000	(6.729)	0	0	0
24/10/2008	€ / R 2009/06/12	11.75	Put	Currency Future	392.0000	442.0000	12.755	0	0	0
24/10/2008	€ / R 2009/06/12	12.90	Put	Currency Future	716.0000	794.0000	10.894	0	0	0
24/10/2008	€ / R 2009/06/12	11.85	Call	Currency Future	3,757.0000	3,501.0000	(6.814)	0	0	0
24/10/2008	€ / R 2009/06/12	12.90	Call	Currency Future	3,007.0000	2,778.0000	(7.616)	0	0	0
24/10/2008	€ / R 2009/06/12	12.40	Put	Currency Future	560.0000	625.0000	11.607	0	0	0
24/10/2008	€ / R 2009/06/12	12.80	Put	Currency Future	683.0000	758.0000	10.981	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	€ / R 2009/06/12	13.20	Put	Currency Future	821.0000	908.0000	10.597	0	0	0
24/10/2008	€ / R 2009/06/12	12.40	Call	Currency Future	3,351.0000	3,109.0000	(7.222)	0	0	0
24/10/2008	€ / R 2009/06/12	12.80	Call	Currency Future	3,074.0000	2,842.0000	(7.547)	0	0	0
24/10/2008	€ / R 2009/06/12	13.20	Call	Currency Future	2,813.0000	2,591.0000	(7.892)	0	0	0
24/10/2008	€ / R 2009/06/12	12.00	Put	Currency Future	452.0000	508.0000	12.389	0	0	0
24/10/2008	€ / R 2009/06/12	13.00	Call	Currency Future	2,942.0000	2,714.0000	(7.750)	0	0	0
24/10/2008	€ / R 2009/06/12	15.50	Call	Currency Future	1,661.0000	1,516.0000	(8.730)	0	0	0
24/10/2008	€ / R 2009/06/12	13.75	Put	Currency Future	1,037.0000	1,139.0000	9.836	0	0	0
24/10/2008	€ / R 2009/06/12	12.00	Call	Currency Future	3,644.0000	3,391.0000	(6.943)	0	0	0
24/10/2008	€ / R 2009/06/12	15.40	Put	Currency Future	1,904.0000	2,071.0000	8.771	0	0	0
24/10/2008	€ / R 2009/06/12	13.55	Call	Currency Future	2,597.0000	2,385.0000	(8.163)	0	0	0
24/10/2008	€ / R 2009/06/12	11.80	Call	Currency Future	3,795.0000	3,538.0000	(6.772)	0	0	0
24/10/2008	€ / R 2009/06/12	13.00	Put	Currency Future	750.0000	831.0000	10.800	0	0	0
24/10/2008	€ / R 2009/06/12	12.05	Put	Currency Future	465.0000	522.0000	12.258	0	0	0
24/10/2008	€ / R 2009/06/12	15.60	Call	Currency Future	1,627.0000	1,477.0000	(9.219)	0	0	0
24/10/2008	€ / R 2009/06/12	13.45	Put	Currency Future	916.0000	1,009.0000	10.153	0	0	0
24/10/2008	€ / R 2009/06/12	11.70	Call	Currency Future	3,873.0000	3,613.0000	(6.713)	0	0	0
24/10/2008	€ / R 2009/06/12	12.15	Call	Currency Future	3,532.0000	3,283.0000	(7.050)	0	0	0
24/10/2008	€ / R 2009/06/12	15.40	Call	Currency Future	1,696.0000	1,555.0000	(8.314)	0	0	0
24/10/2008	€ / R 2009/06/12	13.45	Call	Currency Future	2,657.0000	2,443.0000	(8.054)	0	0	0
24/10/2008	€ / R 2009/06/12	11.80	Put	Currency Future	404.0000	455.0000	12.624	0	0	0
24/10/2008	€ / R 2009/06/12	12.05	Call	Currency Future	3,606.0000	3,355.0000	(6.961)	0	0	0
24/10/2008	€ / R 2009/06/12	13.25	Call	Currency Future	2,781.0000	2,561.0000	(7.911)	0	0	0
24/10/2008	€ / R 2009/06/12	11.90	Put	Currency Future	427.0000	481.0000	12.646	0	0	0
24/10/2008	€ / R 2009/06/12	12.15	Put	Currency Future	491.0000	550.0000	12.016	0	0	0
24/10/2008	€ / R 2009/06/12	11.90	Call	Currency Future	3,719.0000	3,464.0000	(6.857)	0	0	0
24/10/2008	€ / R 2009/06/12	12.40	Put	Currency Future	560.0000	625.0000	11.607	0	0	0
24/10/2008	€ / R 2009/06/12	12.85	Put	Currency Future	699.0000	776.0000	11.016	0	0	0
24/10/2008	€ / R 2009/06/12	15.30	Put	Currency Future	1,840.0000	2,011.0000	9.293	0	0	0
24/10/2008	€ / R 2009/06/12	13.05	Put	Currency Future	767.0000	850.0000	10.821	0	0	0
24/10/2008	€ / R 2009/06/12	12.30	Put	Currency Future	531.0000	594.0000	11.864	0	0	0
24/10/2008	€ / R 2009/06/12	12.85	Call	Currency Future	3,041.0000	2,810.0000	(7.596)	0	0	0
24/10/2008	€ / R 2009/06/12	13.55	Put	Currency Future	955.0000	1,051.0000	10.052	0	0	0
24/10/2008	€ / R 2009/06/12	11.65	Put	Currency Future	370.0000	418.0000	12.973	0	0	0
24/10/2008	€ / R 2009/06/12	13.75	Call	Currency Future	2,479.0000	2,273.0000	(8.310)	0	0	0
24/10/2008	€ / R 2009/06/12	11.65	Call	Currency Future	3,911.0000	3,651.0000	(6.648)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	€ / R 2009/06/12	13.65	Put	Currency Future	996.0000	1,095.0000	9.940	0	0	0
24/10/2008	€ / R 2009/06/12	11.85	Call	Currency Future	3,757.0000	3,501.0000	(6.814)	0	0	0
24/10/2008	€ / R 2009/06/12	12.40	Call	Currency Future	3,351.0000	3,109.0000	(7.222)	0	0	0
24/10/2008	€ / R 2009/06/12	13.05	Put	Currency Future	767.0000	850.0000	10.821	0	0	0
24/10/2008	€ / R 2009/06/12	13.05	Call	Currency Future	2,909.0000	2,683.0000	(7.769)	0	0	0
24/10/2008	€ / R 2009/06/12	13.65	Call	Currency Future	2,538.0000	2,328.0000	(8.274)	0	0	0
24/10/2008	€ / R 2009/06/12	14.30	Call	Currency Future	2,175.0000	1,984.0000	(8.782)	0	0	0
24/10/2008	€ / R 2009/06/12	15.20	Call	Currency Future	1,768.0000	1,628.0000	(7.919)	0	0	0
24/10/2008	€ / R 2009/06/12	15.10	Call	Currency Future	1,805.0000	1,662.0000	(7.922)	0	0	0
24/10/2008	€ / R 2009/06/12	12.30	Call	Currency Future	3,423.0000	3,178.0000	(7.157)	0	0	0
24/10/2008	€ / R 2009/06/12	12.65	Put	Currency Future	635.0000	707.0000	11.339	0	0	0
24/10/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,331.0000	1,451.0000	9.016	0	0	0
24/10/2008	€ / R 2009/06/12	12.95	Put	Currency Future	733.0000	812.0000	10.778	0	0	0
24/10/2008	€ / R 2009/06/12	14.40	Call	Currency Future	2,123.0000	1,935.0000	(8.855)	0	0	0
24/10/2008	€ / R 2009/06/12	12.95	Call	Currency Future	2,974.0000	2,746.0000	(7.666)	0	0	0
24/10/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,284.0000	1,401.0000	9.112	0	0	0
24/10/2008	€ / R 2009/06/12	12.65	Call	Currency Future	3,176.0000	2,940.0000	(7.431)	0	0	0
24/10/2008	€ / R 2009/06/12	11.85	Put	Currency Future	415.0000	468.0000	12.771	0	0	0
24/10/2008	€ / R 2009/06/12	15.20	Put	Currency Future	1,776.0000	1,944.0000	9.459	0	0	0
24/10/2008	€ / R 2009/06/12	14.60	Call	Currency Future	2,022.0000	1,846.0000	(8.704)	0	0	0
24/10/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,284.0000	1,401.0000	9.112	0	0	0
24/10/2008	€ / R 2009/06/12	15.10	Put	Currency Future	1,714.0000	1,878.0000	9.568	0	0	0
24/10/2008	€ / R 2009/06/12	12.35	Put	Currency Future	545.0000	610.0000	11.927	0	0	0
24/10/2008	€ / R 2009/06/12	14.70	Call	Currency Future	1,972.0000	1,807.0000	(8.367)	0	0	0
24/10/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,430.0000	1,563.0000	9.301	0	0	0
24/10/2008	€ / R 2009/06/12	14.90	Call	Currency Future	1,883.0000	1,733.0000	(7.966)	0	0	0
24/10/2008	€ / R 2009/06/12	15.00	Put	Currency Future	1,652.0000	1,813.0000	9.746	0	0	0
24/10/2008	€ / R 2009/06/12	15.00	Call	Currency Future	1,844.0000	1,697.0000	(7.972)	0	0	0
24/10/2008	€ / R 2009/06/12	12.35	Call	Currency Future	3,387.0000	3,143.0000	(7.204)	0	0	0
24/10/2008	€ / R 2009/06/12	14.90	Put	Currency Future	1,592.0000	1,749.0000	9.862	0	0	0
24/10/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,532.0000	1,686.0000	10.052	0	0	0
24/10/2008	€ / R 2009/06/12	13.05	Call	Currency Future	2,909.0000	2,683.0000	(7.769)	0	0	0
24/10/2008	€ / R 2009/06/12	14.80	Call	Currency Future	1,924.0000	1,769.0000	(8.056)	0	0	0
24/10/2008	€ / R 2009/06/12	12.65	Put	Currency Future	635.0000	707.0000	11.339	0	0	0
24/10/2008	€ / R 2009/06/12	12.65	Call	Currency Future	3,176.0000	2,940.0000	(7.431)	0	0	0
24/10/2008	€ / R 2009/06/12	14.30	Call	Currency Future	2,175.0000	1,984.0000	(8.782)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	€ / R 2009/06/12	14.70	Put	Currency Future	1,481.0000	1,624.0000	9.656	0	0	0
24/10/2008	€ / R 2009/06/12	12.30	Call	Currency Future	3,423.0000	3,178.0000	(7.157)	0	0	0
24/10/2008	€ / R 2009/06/12	12.35	Call	Currency Future	3,387.0000	3,143.0000	(7.204)	0	0	0
24/10/2008	€ / R 2009/06/12	12.35	Put	Currency Future	545.0000	610.0000	11.927	0	0	0
24/10/2008	€ / R 2009/06/12	13.10	Put	Currency Future	785.0000	869.0000	10.701	0	0	0
24/10/2008	€ / R 2009/06/12	12.30	Put	Currency Future	531.0000	594.0000	11.864	0	0	0
24/10/2008	€ / R 2009/06/12	12.55	Call	Currency Future	3,246.0000	3,007.0000	(7.363)	0	0	0
24/10/2008	€ / R 2009/06/12	13.10	Call	Currency Future	2,877.0000	2,652.0000	(7.821)	0	0	0
24/10/2008	€ / R 2009/06/12	12.55	Put	Currency Future	604.0000	673.0000	11.424	0	0	0
24/10/2008	€ / R 2009/06/12	12.75	Call	Currency Future	3,108.0000	2,874.0000	(7.529)	0	0	0
24/10/2008	€ / R 2009/06/12	12.75	Put	Currency Future	666.0000	741.0000	11.261	0	0	0
24/10/2008	€ / R 2009/06/12	12.25	Call	Currency Future	3,459.0000	3,213.0000	(7.112)	0	0	0
24/10/2008	€ / R 2009/06/12	13.35	Put	Currency Future	877.0000	968.0000	10.376	0	0	0
24/10/2008	€ / R 2009/06/12	13.35	Call	Currency Future	2,719.0000	2,501.0000	(8.018)	0	0	0
24/10/2008	€ / R 2009/06/12	12.25	Put	Currency Future	518.0000	579.0000	11.776	0	0	0
24/10/2008	€ / R 2009/06/12	12.50	Call	Currency Future	3,281.0000	3,040.0000	(7.345)	0	0	0
24/10/2008	€ / R 2009/06/12	12.50	Put	Currency Future	589.0000	657.0000	11.545	0	0	0
24/10/2008	€ / R 2009/06/12	14.65	Call	Currency Future	1,997.0000	1,827.0000	(8.513)	0	0	0
24/10/2008	€ / R 2009/06/12	14.65	Put	Currency Future	1,455.0000	1,593.0000	9.485	0	0	0
24/10/2008	€ / R 2009/06/12	13.15	Call	Currency Future	2,845.0000	2,622.0000	(7.838)	0	0	0
24/10/2008	€ / R 2009/06/12	13.15	Put	Currency Future	803.0000	888.0000	10.585	0	0	0
24/10/2008	€ / R 2009/06/12	14.20	Put	Currency Future	1,237.0000	1,351.0000	9.216	0	0	0
24/10/2008	€ / R 2009/06/12	12.90	Call	Currency Future	3,007.0000	2,778.0000	(7.616)	0	0	0
24/10/2008	€ / R 2009/06/12	13.50	Put	Currency Future	935.0000	1,030.0000	10.160	0	0	0
24/10/2008	€ / R 2009/06/12	13.50	Call	Currency Future	2,627.0000	2,414.0000	(8.108)	0	0	0
24/10/2008	€ / R 2009/06/12	12.90	Put	Currency Future	716.0000	794.0000	10.894	0	0	0
24/10/2008	€ / R 2009/06/12	14.20	Call	Currency Future	2,228.0000	2,034.0000	(8.707)	0	0	0
24/10/2008	€ / R 2009/06/12	12.80	Call	Currency Future	3,074.0000	2,842.0000	(7.547)	0	0	0
24/10/2008	€ / R 2009/06/12	12.80	Put	Currency Future	683.0000	758.0000	10.981	0	0	0
24/10/2008	€ / R 2009/06/12	12.60	Call	Currency Future	3,211.0000	2,973.0000	(7.412)	0	0	0
24/10/2008	€ / R 2009/06/12	12.60	Put	Currency Future	619.0000	690.0000	11.470	0	0	0
24/10/2008	€ / R 2009/06/12	12.85	Call	Currency Future	3,041.0000	2,810.0000	(7.596)	0	0	0
24/10/2008	€ / R 2009/06/12	12.85	Put	Currency Future	699.0000	776.0000	11.016	0	0	0
24/10/2008	€ / R 2009/06/12	12.10	Put	Currency Future	478.0000	536.0000	12.134	0	0	0
24/10/2008	€ / R 2009/06/12	12.10	Call	Currency Future	3,569.0000	3,319.0000	(7.005)	0	0	0
24/10/2008	€ / R 2009/06/12	12.15	Put	Currency Future	491.0000	550.0000	12.016	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	€ / R	2009/06/12	12.45	Call	Currency Future	3,316.0000	3,074.0000	(7.298)	0	0	0
24/10/2008	€ / R	2009/06/12	12.45	Put	Currency Future	574.0000	641.0000	11.672	0	0	0
24/10/2008	€ / R	2009/06/12	12.20	Put	Currency Future	504.0000	565.0000	12.103	0	0	0
24/10/2008	€ / R	2009/06/12	12.20	Call	Currency Future	3,496.0000	3,248.0000	(7.094)	0	0	0
24/10/2008	€ / R	2009/06/12	12.15	Call	Currency Future	3,532.0000	3,283.0000	(7.050)	0	0	0
24/10/2008	€ / R	2009/06/12	12.05	Put	Currency Future	465.0000	522.0000	12.258	0	0	0
24/10/2008	€ / R	2009/06/12	12.05	Call	Currency Future	3,606.0000	3,355.0000	(6.961)	0	0	0
24/10/2008	ALBI	2008/11/06			Index Future	260.0550	262.5870	0.974	0.0000	0.0000	661
24/10/2008	ALBI	2008/11/06	265.00	Call	Index Future	267.0000	2,198.0000	723.221	0	0	0
24/10/2008	ALBI	2008/11/06	265.00	Put	Index Future	49,717.0000	26,328.0000	(47.044)	0	0	0
24/10/2008	ALBI	2009/02/05			Index Future	267.9050	270.5130	0.973	0.0000	0.0000	0
24/10/2008	ALBI	2009/05/07			Index Future	276.2450	278.9230	0.969	0.0000	0.0000	0
24/10/2008	CRD1	2008/11/06			Index Future	111.6620	112.0350	0.334	0.0000	0.0000	6
24/10/2008	CRD1	2009/02/05			Index Future	114.8860	115.2700	0.334	0.0000	0.0000	0
24/10/2008	CRD1	2009/05/07			Index Future	118.1910	118.5860	0.334	0.0000	0.0000	0
24/10/2008	GOVI	2008/11/06			jGovi	262.7335	264.9730	0.852	0.0000	0.0000	180
24/10/2008	GOVI	2008/11/06	274.00	Put	jGovi	112,665.0000	90,271.0000	(19.877)	0	0	0
24/10/2008	GOVI	2008/11/06	274.00	Call	jGovi	0.0000	1.0000	100.000	0	0	0
24/10/2008	GOVI	2009/02/05			jGovi	270.3195	272.6240	0.853	0.0000	0.0000	276
24/10/2008	GOVI	2009/05/07			jGovi	278.0950	280.4680	0.853	0.0000	0.0000	0
24/10/2008	ILBI	2008/11/06			Index Future	329.1740	329.1740	-	0.0000	0.0000	1
24/10/2008	ILBI	2009/02/05			Index Future	338.7840	338.7840	-	0.0000	0.0000	0
24/10/2008	ILBI	2009/05/07			Index Future	354.2620	355.6270	0.385	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
24/10/2008	J153	2010/08/31			jSwap	11.3680	11.4390	0.625	0.0000	0.0000	0
24/10/2008	J157	2015/09/15			jSwap	10.2970	10.1120	(1.797)	0.0000	0.0000	0
24/10/2008	J186	2026/12/21			jSwap	9.5390	9.2650	(2.872)	0.0000	0.0000	0
24/10/2008	J201	2014/12/22			jSwap	10.4670	10.3120	(1.481)	0.0000	0.0000	0
24/10/2008	J203	2017/09/15			jSwap	10.1480	9.9110	(2.335)	0.0000	0.0000	0
24/10/2008	J204	2018/12/21			jSwap	10.1650	9.9030	(2.577)	0.0000	0.0000	0
24/10/2008	J207	2020/01/15			jSwap	10.0630	9.7840	(2.773)	0.0000	0.0000	0
24/10/2008	JBAR	2005/12/21			jBar	12.3210	12.3670	0.373	0.0000	0.0000	0
24/10/2008	JFRA	2008/11/06			jFra	12.3790	12.4280	0.396	0.0000	0.0000	0
24/10/2008	JFRA	2009/02/05			jFra	12.2240	12.2630	0.319	0.0000	0.0000	0
24/10/2008	JFRA	2009/05/07			jFra	11.5920	11.6920	0.863	0.0000	0.0000	0
24/10/2008	JFRA	2009/08/06			jFra	10.9430	11.0610	1.078	0.0000	0.0000	0
24/10/2008	JFRA	2009/11/05			jFra	10.5010	10.6320	1.248	0.0000	0.0000	0
24/10/2008	JN02	2008/11/06			jNote	11.0320	11.1040	0.653	0.0000	0.0000	0
24/10/2008	JN02	2009/02/05			jNote	10.7180	10.7660	0.448	0.0000	0.0000	0
24/10/2008	JN02	2009/05/07			jNote	10.4070	10.4250	0.173	0.0000	0.0000	0
24/10/2008	JN05	2008/11/07			jNote	10.4890	10.2930	(1.869)	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
24/10/2008	JN05	2009/02/05			jNote	10.1440	9.9690	(1.725)	0.0000	0.0000	0
24/10/2008	JN05	2009/05/07			jNote	9.9830	9.7970	(1.863)	0.0000	0.0000	0
24/10/2008	JN10	2008/11/07			jNote	10.0900	9.8950	(1.933)	0.0000	0.0000	0
24/10/2008	JN10	2009/02/05			jNote	9.8080	9.5270	(2.865)	0.0000	0.0000	0
24/10/2008	JN10	2009/05/07			jNote	9.6950	9.4030	(3.012)	0.0000	0.0000	0
24/10/2008	JROD	2008/10/31			jRod	11.7990	11.7980	(0.008)	0.0000	0.0000	0
24/10/2008	JROD	2008/11/28			jRod	11.8850	11.8790	(0.050)	0.0000	0.0000	0
24/10/2008	JROD	2008/12/31			jRod	12.1070	12.1050	(0.017)	0.0000	0.0000	0
24/10/2008	OTH1	2008/11/06			Index Future	246.8140	250.4970	1.492	0.0000	0.0000	9
24/10/2008	OTH1	2009/02/05			Index Future	253.9390	257.7300	1.493	0.0000	0.0000	0
24/10/2008	OTH1	2009/05/07			Index Future	261.2440	265.1450	1.493	0.0000	0.0000	0
24/10/2008	R153	2008/11/06			Bond Future	10.5400	10.6200	0.759	10.6300	10.7900	3,526
24/10/2008	R153	2008/11/06	8.75	Put	Option on Bond Future	3,007.0000	3,139.0000	4.390	0	0	0
24/10/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,156.0000	2,287.0000	6.076	0	0	0
24/10/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2008	R153	2008/11/06	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	700
24/10/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	2,580.0000	2,712.0000	5.116	0	0	0
24/10/2008	R153	2009/02/05			Bond Future	10.4190	10.5050	0.825	0.0000	0.0000	3
24/10/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,047.0000	1,123.0000	7.259	0	0	0
24/10/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	444.0000	397.0000	(10.586)	0	0	0
24/10/2008	R153	2009/05/07			Bond Future	10.3000	10.4000	0.971	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
24/10/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	993.0000	944.0000	(4.935)	0	0	0
24/10/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	2,286.0000	2,359.0000	3.193	0	0	0
24/10/2008	R157	2008/11/06			Bond Future	9.8390	9.6380	(2.043)	0.0000	0.0000	9,073
24/10/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1.0000	4.0000	300.000	0	0	700
24/10/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	6,154.0000	5,053.0000	(17.891)	0	0	0
24/10/2008	R157	2008/11/06	10.00	Put	Option on Bond Future	483.0000	185.0000	(61.698)	0	0	300
24/10/2008	R157	2008/11/06	10.00	Call	Option on Bond Future	1,359.0000	2,166.0000	59.382	0	0	0
24/10/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	2,088.0000	1,254.0000	(39.943)	0	0	1,000
24/10/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	217.0000	488.0000	124.885	0	0	500
24/10/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	167.0000	48.0000	(71.257)	0	0	300
24/10/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	2,384.0000	3,370.0000	41.359	0	0	0
24/10/2008	R157	2009/02/05			Bond Future	9.7650	9.5530	(2.171)	0.0000	0.0000	5,093
24/10/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	6,123.0000	5,213.0000	(14.862)	0	0	0
24/10/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	550.0000	776.0000	41.091	0	0	600
24/10/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	1,819.0000	1,385.0000	(23.859)	0	0	600
24/10/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	3,062.0000	3,764.0000	22.926	0	0	0
24/10/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	4,011.0000	3,277.0000	(18.300)	0	0	0
24/10/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	1,226.0000	1,628.0000	32.790	0	0	0
24/10/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	3,141.0000	2,508.0000	(20.153)	0	0	0
24/10/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	1,719.0000	2,221.0000	29.203	0	0	600
24/10/2008	R157	2009/05/07			Bond Future	9.6920	9.4690	(2.301)	0.0000	0.0000	0
24/10/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	1,601.0000	2,010.0000	25.547	0	0	0
24/10/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	5,263.0000	4,508.0000	(14.345)	0	0	0
24/10/2008	R186	2008/11/06			Bond Future	9.5490	9.3190	(2.409)	0.0000	0.0000	5,107
24/10/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	10,201.0000	8,082.0000	(20.772)	0	0	0
24/10/2008	R186	2009/02/05			Bond Future	9.4740	9.2380	(2.491)	0.0000	0.0000	2,625
24/10/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	431.0000	1,253.0000	190.719	0	0	0
24/10/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	2,500.0000	1,141.0000	(54.360)	0	0	0
24/10/2008	R186	2009/05/07			Bond Future	9.4060	9.1630	(2.583)	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
24/10/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	4,229.0000	2,585.0000	(38.874)	0	0	0
24/10/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	424.0000	1,033.0000	143.632	0	0	0
24/10/2008	R196	2008/11/06			Bond Future	12.2790	12.3500	0.578	0.0000	0.0000	0
24/10/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,117.0000	1,126.0000	0.806	0	0	0
24/10/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	76.0000	65.0000	(14.474)	0	0	0
24/10/2008	R196	2009/02/05			Bond Future	11.7210	11.8140	0.793	0.0000	0.0000	0
24/10/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	51.0000	56.0000	9.804	0	0	0
24/10/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
24/10/2008	R196	2009/05/07			Bond Future	12.3590	12.4810	0.987	0.0000	0.0000	0
24/10/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	438.0000	469.0000	7.078	0	0	0
24/10/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	37.0000	31.0000	(16.216)	0	0	0
24/10/2008	R201	2008/11/06			Bond Future	9.9630	9.7620	(2.017)	0.0000	0.0000	1,000
24/10/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	5,455.0000	4,578.0000	(16.077)	0	0	0
24/10/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2008	R201	2009/02/05			Bond Future	9.8450	9.6340	(2.143)	0.0000	0.0000	2
24/10/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	227.0000	416.0000	83.260	0	0	0
24/10/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	2,794.0000	2,083.0000	(25.447)	0	0	0
24/10/2008	R201	2009/05/07			Bond Future	9.7350	9.5120	(2.291)	0.0000	0.0000	0
24/10/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	668.0000	981.0000	46.856	0	0	0
24/10/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	2,700.0000	2,086.0000	(22.741)	0	0	0
24/10/2008	R203	2008/11/06			Bond Future	9.8370	9.6370	(2.033)	0.0000	0.0000	0
24/10/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	7,702.0000	6,601.0000	(14.295)	0	0	0
24/10/2008	R203	2009/02/05			Bond Future	9.7460	9.5380	(2.134)	0.0000	0.0000	0
24/10/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	2,925.0000	2,022.0000	(30.872)	0	0	0
24/10/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	191.0000	421.0000	120.419	0	0	0
24/10/2008	R203	2009/05/07			Bond Future	9.6590	9.4420	(2.247)	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
24/10/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	271.0000	501.0000	84.871	0	0	0
24/10/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	3,884.0000	2,944.0000	(24.202)	0	0	0
24/10/2008	R204	2008/11/06			Bond Future	9.8370	9.6370	(2.033)	0.0000	0.0000	3,126
24/10/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	8,256.0000	7,082.0000	(14.220)	0	0	0
24/10/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2008	R204	2009/02/05			Bond Future	9.7520	9.5450	(2.123)	0.0000	0.0000	9
24/10/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	136.0000	343.0000	152.206	0	0	0
24/10/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	3,103.0000	2,103.0000	(32.227)	0	0	0
24/10/2008	R204	2009/05/07			Bond Future	9.6740	9.4590	(2.222)	0.0000	0.0000	0
24/10/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	4,199.0000	3,167.0000	(24.577)	0	0	0
24/10/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	217.0000	430.0000	98.157	0	0	0
24/10/2008	R206	2008/11/06			Bond Future	9.9700	9.7700	(2.006)	0.0000	0.0000	1,730
24/10/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	7,721.0000	6,972.0000	(9.701)	0	0	0
24/10/2008	R206	2009/02/05			Bond Future	9.8370	9.6240	(2.165)	0.0000	0.0000	0
24/10/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	2,420.0000	1,830.0000	(24.380)	0	0	0
24/10/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	265.0000	450.0000	69.811	0	0	0
24/10/2008	R206	2009/05/07			Bond Future	9.7160	9.4900	(2.326)	0.0000	0.0000	0
24/10/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	476.0000	693.0000	45.588	0	0	0
24/10/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	3,026.0000	2,447.0000	(19.134)	0	0	0
24/10/2008	R207	2008/11/06			Bond Future	9.8080	9.6080	(2.039)	0.0000	0.0000	0
24/10/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	8,233.0000	7,040.0000	(14.490)	0	0	0
24/10/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2008	R207	2009/02/05			Bond Future	9.7270	9.5200	(2.128)	0.0000	0.0000	0
24/10/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	115.0000	320.0000	178.261	0	0	0
24/10/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	2,989.0000	1,963.0000	(34.326)	0	0	0
24/10/2008	R207	2009/05/07			Bond Future	9.6560	9.4430	(2.206)	0.0000	0.0000	0

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24/10/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	4,139.0000	3,076.0000	(25.683)	0	0	0
24/10/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	173.0000	371.0000	114.451	0	0	0
24/10/2008	R208	2008/11/06			Bond Future	9.7730	9.5690	(2.087)	0.0000	0.0000	0
24/10/2008	R208	2008/11/06	8.75	Put	Option on Bond Future	6,502.0000	5,260.0000	(19.102)	0	0	0
24/10/2008	R208	2008/11/06	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2008	R208	2009/02/05			Bond Future	9.6860	9.4740	(2.189)	0.0000	0.0000	0
24/10/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	5,926.0000	4,648.0000	(21.566)	0	0	0
24/10/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	3.0000	18.0000	500.000	0	0	0
24/10/2008	R208	2009/05/07			Bond Future	9.6230	9.4010	(2.307)	0.0000	0.0000	0
24/10/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	44.0000	126.0000	186.364	0	0	0
24/10/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	5,534.0000	4,266.0000	(22.913)	0	0	0
24/10/2008	R209	2008/11/06			Bond Future	9.1400	8.9200	(2.407)	0.0000	0.0000	6,527
24/10/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	11,943.0000	10,249.0000	(14.184)	0	0	0
24/10/2008	R209	2009/02/05			Bond Future	9.0720	8.8490	(2.458)	0.0000	0.0000	0
24/10/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	548.0000	1,527.0000	178.650	0	0	0
24/10/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	1,102.0000	343.0000	(68.875)	0	0	0
24/10/2008	R209	2009/05/07			Bond Future	9.0090	8.7810	(2.531)	0.0000	0.0000	0
24/10/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	1,102.0000	427.0000	(61.252)	0	0	0
24/10/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	1,032.0000	2,153.0000	108.624	0	0	0
24/10/2008	TRT1	2008/11/06			Index Future	259.2350	261.4800	0.866	0.0000	0.0000	300
24/10/2008	TRT1	2009/02/05			Index Future	266.7190	269.0300	0.866	0.0000	0.0000	0
24/10/2008	TRT1	2009/05/07			Index Future	274.3920	276.7700	0.867	0.0000	0.0000	0
24/10/2008	ZAAD	2008/12/12			Currency Future	7.5120	6.8848	(8.349)	6.9000	6.9000	6,413
24/10/2008	ZAAD	2008/12/12	5.80	Put	Currency Future	64.0000	139.0000	117.188	0	0	0
24/10/2008	ZAAD	2008/12/12	7.65	Put	Currency Future	717.0000	1,084.0000	51.185	0	0	0



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24/10/2008	ZAAD 2008/12/12	7.45	Call	Currency Future	659.0000	379.0000	(42.489)	0	0	0
24/10/2008	ZAAD 2008/12/12	5.90	Call	Currency Future	1,689.0000	1,147.0000	(32.090)	0	0	0
24/10/2008	ZAAD 2008/12/12	7.65	Call	Currency Future	579.0000	319.0000	(44.905)	0	0	0
24/10/2008	ZAAD 2008/12/12	6.55	Call	Currency Future	1,174.0000	725.0000	(38.245)	0	0	0
24/10/2008	ZAAD 2008/12/12	7.55	Put	Currency Future	655.0000	1,013.0000	54.656	0	0	0
24/10/2008	ZAAD 2008/12/12	7.55	Call	Currency Future	617.0000	348.0000	(43.598)	0	0	0
24/10/2008	ZAAD 2008/12/12	7.45	Put	Currency Future	597.0000	944.0000	58.124	0	0	0
24/10/2008	ZAAD 2008/12/12	5.90	Put	Currency Future	77.0000	163.0000	111.688	0	0	0
24/10/2008	ZAAD 2008/12/12	6.35	Put	Currency Future	160.0000	305.0000	90.625	0	0	0
24/10/2008	ZAAD 2008/12/12	7.45	Call	Currency Future	659.0000	379.0000	(42.489)	0	0	0
24/10/2008	ZAAD 2008/12/12	6.55	Put	Currency Future	212.0000	391.0000	84.434	0	0	0
24/10/2008	ZAAD 2008/12/12	7.20	Put	Currency Future	459.0000	775.0000	68.845	0	0	0
24/10/2008	ZAAD 2008/12/12	7.35	Call	Currency Future	703.0000	412.0000	(41.394)	0	0	0
24/10/2008	ZAAD 2008/12/12	5.80	Call	Currency Future	1,776.0000	1,224.0000	(31.081)	0	0	0
24/10/2008	ZAAD 2008/12/12	6.30	Put	Currency Future	149.0000	286.0000	91.946	0	0	0
24/10/2008	ZAAD 2008/12/12	7.20	Call	Currency Future	771.0000	460.0000	(40.337)	0	0	0
24/10/2008	ZAAD 2008/12/12	6.05	Call	Currency Future	1,562.0000	1,038.0000	(33.547)	0	0	0
24/10/2008	ZAAD 2008/12/12	6.00	Put	Currency Future	92.0000	189.0000	105.435	0	0	0
24/10/2008	ZAAD 2008/12/12	6.60	Put	Currency Future	226.0000	416.0000	84.071	0	0	0
24/10/2008	ZAAD 2008/12/12	6.15	Put	Currency Future	118.0000	234.0000	98.305	0	0	0
24/10/2008	ZAAD 2008/12/12	6.30	Call	Currency Future	1,361.0000	871.0000	(36.003)	0	0	0
24/10/2008	ZAAD 2008/12/12	7.45	Put	Currency Future	597.0000	944.0000	58.124	0	0	0
24/10/2008	ZAAD 2008/12/12	6.40	Put	Currency Future	172.0000	324.0000	88.372	0	0	0
24/10/2008	ZAAD 2008/12/12	5.75	Put	Currency Future	59.0000	128.0000	116.949	0	0	0
24/10/2008	ZAAD 2008/12/12	6.00	Call	Currency Future	1,604.0000	1,074.0000	(33.042)	0	0	0
24/10/2008	ZAAD 2008/12/12	7.35	Put	Currency Future	541.0000	877.0000	62.107	0	0	0
24/10/2008	ZAAD 2008/12/12	6.15	Call	Currency Future	1,480.0000	969.0000	(34.527)	0	0	0
24/10/2008	ZAAD 2008/12/12	7.75	Put	Currency Future	781.0000	1,158.0000	48.271	0	0	0
24/10/2008	ZAAD 2008/12/12	6.35	Call	Currency Future	1,322.0000	840.0000	(36.460)	0	0	0
24/10/2008	ZAAD 2008/12/12	6.30	Call	Currency Future	1,361.0000	871.0000	(36.003)	0	0	0
24/10/2008	ZAAD 2008/12/12	6.05	Put	Currency Future	100.0000	204.0000	104.000	0	0	0
24/10/2008	ZAAD 2008/12/12	7.55	Call	Currency Future	617.0000	348.0000	(43.598)	0	0	0
24/10/2008	ZAAD 2008/12/12	5.95	Call	Currency Future	1,646.0000	1,110.0000	(32.564)	0	0	0
24/10/2008	ZAAD 2008/12/12	7.50	Call	Currency Future	638.0000	363.0000	(43.103)	0	0	0
24/10/2008	ZAAD 2008/12/12	6.40	Call	Currency Future	1,284.0000	809.0000	(36.994)	0	0	0
24/10/2008	ZAAD 2008/12/12	5.75	Call	Currency Future	1,821.0000	1,263.0000	(30.643)	0	0	0

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24/10/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	149.0000	286.0000	91.946	0	0	0
24/10/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	655.0000	1,013.0000	54.656	0	0	0
24/10/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	1,284.0000	809.0000	(36.994)	0	0	0
24/10/2008	ZAAD	2008/12/12	7.60	Call	Currency Future	598.0000	333.0000	(44.314)	0	0	0
24/10/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	1,562.0000	1,038.0000	(33.547)	0	0	0
24/10/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	291.0000	526.0000	80.756	0	0	0
24/10/2008	ZAAD	2008/12/12	7.60	Put	Currency Future	686.0000	1,049.0000	52.915	0	0	0
24/10/2008	ZAAD	2008/12/12	5.85	Put	Currency Future	71.0000	150.0000	111.268	0	0	0
24/10/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	1,003.0000	611.0000	(39.083)	0	0	0
24/10/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	212.0000	391.0000	84.434	0	0	0
24/10/2008	ZAAD	2008/12/12	7.50	Put	Currency Future	626.0000	978.0000	56.230	0	0	0
24/10/2008	ZAAD	2008/12/12	5.85	Call	Currency Future	1,733.0000	1,185.0000	(31.621)	0	0	0
24/10/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	514.0000	844.0000	64.202	0	0	0
24/10/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	1,210.0000	750.0000	(38.017)	0	0	0
24/10/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	1,646.0000	1,110.0000	(32.564)	0	0	0
24/10/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	726.0000	429.0000	(40.909)	0	0	0
24/10/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	84.0000	176.0000	109.524	0	0	0
24/10/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	346.0000	614.0000	77.457	0	0	0
24/10/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	84.0000	176.0000	109.524	0	0	0
24/10/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	100.0000	204.0000	104.000	0	0	0
24/10/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	771.0000	460.0000	(40.337)	0	0	0
24/10/2008	ZAAD	2008/12/12	7.75	Call	Currency Future	543.0000	293.0000	(46.041)	0	0	0
24/10/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	908.0000	549.0000	(39.537)	0	0	0
24/10/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	680.0000	395.0000	(41.912)	0	0	0
24/10/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	459.0000	775.0000	68.845	0	0	0
24/10/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	1,104.0000	678.0000	(38.587)	0	0	0
24/10/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	309.0000	555.0000	79.612	0	0	0
24/10/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	433.0000	742.0000	71.363	0	0	0
24/10/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	568.0000	910.0000	60.211	0	0	0
24/10/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	1,174.0000	725.0000	(38.245)	0	0	0
24/10/2008	ZAAD	2008/12/12	7.10	Call	Currency Future	820.0000	494.0000	(39.756)	0	0	0
24/10/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	749.0000	1,121.0000	49.666	0	0	0
24/10/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	242.0000	443.0000	83.058	0	0	0
24/10/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	848.0000	511.0000	(39.741)	0	0	0
24/10/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	128.0000	251.0000	96.094	0	0	0
24/10/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	971.0000	589.0000	(39.341)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	386.0000	677.0000	75.389	0	0	0
24/10/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	172.0000	324.0000	88.372	0	0	0
24/10/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	327.0000	584.0000	78.593	0	0	0
24/10/2008	ZAAD	2008/12/12	7.10	Put	Currency Future	408.0000	709.0000	73.775	0	0	0
24/10/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	1,036.0000	633.0000	(38.900)	0	0	0
24/10/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	939.0000	569.0000	(39.404)	0	0	0
24/10/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	1,069.0000	656.0000	(38.634)	0	0	0
24/10/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	198.0000	365.0000	84.343	0	0	0
24/10/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	795.0000	477.0000	(40.000)	0	0	0
24/10/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	274.0000	498.0000	81.752	0	0	0
24/10/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	908.0000	549.0000	(39.537)	0	0	0
24/10/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	1,138.0000	701.0000	(38.401)	0	0	0
24/10/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	346.0000	614.0000	77.457	0	0	0
24/10/2008	ZAAD	2008/12/12	6.10	Call	Currency Future	1,521.0000	1,003.0000	(34.057)	0	0	0
24/10/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	939.0000	569.0000	(39.404)	0	0	0
24/10/2008	ZAAD	2008/12/12	6.10	Put	Currency Future	109.0000	219.0000	100.917	0	0	0
24/10/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	366.0000	645.0000	76.230	0	0	0
24/10/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	257.0000	471.0000	83.268	0	0	0
24/10/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	878.0000	530.0000	(39.636)	0	0	0
24/10/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	327.0000	584.0000	78.593	0	0	0
24/10/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	433.0000	742.0000	71.363	0	0	0
24/10/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	795.0000	477.0000	(40.000)	0	0	0
24/10/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	185.0000	345.0000	86.486	0	0	0
24/10/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	1,440.0000	936.0000	(35.000)	0	0	0
24/10/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	291.0000	526.0000	80.756	0	0	0
24/10/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	561.0000	306.0000	(45.455)	0	0	0
24/10/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	493.0000	256.0000	(48.073)	0	0	0
24/10/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	493.0000	256.0000	(48.073)	0	0	0
24/10/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	1,003.0000	611.0000	(39.083)	0	0	0
24/10/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	1,247.0000	779.0000	(37.530)	0	0	0
24/10/2008	ZAAD	2008/12/12	7.80	Put	Currency Future	814.0000	1,195.0000	46.806	0	0	0
24/10/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	1,104.0000	678.0000	(38.587)	0	0	0
24/10/2008	ZAAD	2008/12/12	7.80	Call	Currency Future	526.0000	280.0000	(46.768)	0	0	0
24/10/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	486.0000	810.0000	66.667	0	0	0
24/10/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	1,400.0000	903.0000	(35.500)	0	0	0
24/10/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	881.0000	1,271.0000	44.268	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	242.0000	443.0000	83.058	0	0	0
24/10/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	881.0000	1,271.0000	44.268	0	0	0
24/10/2008	ZAAD	2008/12/12	7.25	Call	Currency Future	748.0000	444.0000	(40.642)	0	0	0
24/10/2008	ZAAD	2008/12/12	8.00	Call	Currency Future	458.0000	234.0000	(48.908)	0	0	0
24/10/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	1,480.0000	969.0000	(34.527)	0	0	0
24/10/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	680.0000	395.0000	(41.912)	0	0	0
24/10/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	749.0000	1,121.0000	49.666	0	0	0
24/10/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	561.0000	306.0000	(45.455)	0	0	0
24/10/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	568.0000	910.0000	60.211	0	0	0
24/10/2008	ZAAD	2008/12/12	8.00	Put	Currency Future	946.0000	1,349.0000	42.600	0	0	0
24/10/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	118.0000	234.0000	98.305	0	0	0
24/10/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	185.0000	345.0000	86.486	0	0	0
24/10/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	1,247.0000	779.0000	(37.530)	0	0	0
24/10/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	138.0000	268.0000	94.203	0	0	0
24/10/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	386.0000	677.0000	75.389	0	0	0
24/10/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	848.0000	511.0000	(39.741)	0	0	0
24/10/2008	ZAAD	2009/03/16			Currency Future	7.6683	7.0357	(8.250)	7.5000	7.1000	1,361
24/10/2008	ZAAD	2009/03/16	7.55	Call	Currency Future	820.0000	542.0000	(33.902)	0	0	0
24/10/2008	ZAAD	2009/03/16	5.95	Call	Currency Future	1,841.0000	1,315.0000	(28.571)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	1,030.0000	696.0000	(32.427)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.50	Put	Currency Future	672.0000	1,024.0000	52.381	0	0	0
24/10/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	1,883.0000	1,351.0000	(28.253)	0	0	0
24/10/2008	ZAAD	2009/03/16	8.05	Call	Currency Future	643.0000	391.0000	(39.191)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	483.0000	792.0000	63.975	0	0	0
24/10/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	1,347.0000	901.0000	(33.111)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.65	Put	Currency Future	762.0000	1,123.0000	47.375	0	0	0
24/10/2008	ZAAD	2009/03/16	7.45	Call	Currency Future	862.0000	578.0000	(32.947)	0	0	0
24/10/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	114.0000	215.0000	88.596	0	0	0
24/10/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	1,527.0000	1,048.0000	(31.369)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	556.0000	892.0000	60.432	0	0	0
24/10/2008	ZAAD	2009/03/16	7.65	Call	Currency Future	780.0000	509.0000	(34.744)	0	0	0
24/10/2008	ZAAD	2009/03/16	8.05	Put	Currency Future	1,025.0000	1,405.0000	37.073	0	0	0
24/10/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	279.0000	466.0000	67.025	0	0	0
24/10/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	924.0000	627.0000	(32.143)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.55	Put	Currency Future	701.0000	1,056.0000	50.642	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	132.0000	244.0000	84.848	0	0	0
24/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	311.0000	522.0000	67.846	0	0	0
24/10/2008	ZAAD	2009/03/16	7.45	Put	Currency Future	643.0000	992.0000	54.277	0	0	0
24/10/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	1,800.0000	1,279.0000	(28.944)	0	0	0
24/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	295.0000	494.0000	67.458	0	0	0
24/10/2008	ZAAD	2009/03/16	6.05	Put	Currency Future	142.0000	259.0000	82.394	0	0	0
24/10/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	441.0000	729.0000	65.306	0	0	0
24/10/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	973.0000	660.0000	(32.169)	0	0	0
24/10/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	162.0000	291.0000	79.630	0	0	0
24/10/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	1,059.0000	714.0000	(32.578)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	505.0000	825.0000	63.366	0	0	0
24/10/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	1,680.0000	1,177.0000	(29.940)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	614.0000	960.0000	56.352	0	0	0
24/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	1,313.0000	879.0000	(33.054)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	882.0000	596.0000	(32.426)	0	0	0
24/10/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	123.0000	229.0000	86.179	0	0	0
24/10/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	1,279.0000	858.0000	(32.916)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.60	Call	Currency Future	800.0000	525.0000	(34.375)	0	0	0
24/10/2008	ZAAD	2009/03/16	6.05	Call	Currency Future	1,760.0000	1,244.0000	(29.318)	0	0	0
24/10/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	235.0000	402.0000	71.064	0	0	0
24/10/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	382.0000	638.0000	67.016	0	0	0
24/10/2008	ZAAD	2009/03/16	7.60	Put	Currency Future	731.0000	1,089.0000	48.974	0	0	0
24/10/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	1,680.0000	1,177.0000	(29.940)	0	0	0
24/10/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	235.0000	402.0000	71.064	0	0	0
24/10/2008	ZAAD	2009/03/16	7.70	Put	Currency Future	793.0000	1,157.0000	45.902	0	0	0
24/10/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	1,150.0000	774.0000	(32.696)	0	0	0
24/10/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	162.0000	291.0000	79.630	0	0	0
24/10/2008	ZAAD	2009/03/16	7.80	Call	Currency Future	725.0000	461.0000	(36.414)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.70	Call	Currency Future	761.0000	492.0000	(35.348)	0	0	0
24/10/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	1,418.0000	958.0000	(32.440)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.50	Call	Currency Future	840.0000	560.0000	(33.333)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	691.0000	432.0000	(37.482)	0	0	0
24/10/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	1,454.0000	988.0000	(32.050)	0	0	0
24/10/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	249.0000	423.0000	69.880	0	0	0
24/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	401.0000	668.0000	66.584	0	0	0
24/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	401.0000	668.0000	66.584	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	1,214.0000	817.0000	(32.702)	0	0	0
24/10/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	173.0000	308.0000	78.035	0	0	0
24/10/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	1,565.0000	1,079.0000	(31.054)	0	0	0
24/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	1,119.0000	753.0000	(32.708)	0	0	0
24/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	345.0000	581.0000	68.406	0	0	0
24/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	345.0000	581.0000	68.406	0	0	0
24/10/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	461.0000	760.0000	64.859	0	0	0
24/10/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	1,150.0000	774.0000	(32.696)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.80	Put	Currency Future	857.0000	1,226.0000	43.057	0	0	0
24/10/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	1,641.0000	1,143.0000	(30.347)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.95	Call	Currency Future	675.0000	418.0000	(38.074)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	1,001.0000	678.0000	(32.268)	0	0	0
24/10/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	222.0000	382.0000	72.072	0	0	0
24/10/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	196.0000	344.0000	75.510	0	0	0
24/10/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	1,089.0000	734.0000	(32.599)	0	0	0
24/10/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	1,279.0000	858.0000	(32.916)	0	0	0
24/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	311.0000	522.0000	67.846	0	0	0
24/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	1,214.0000	817.0000	(32.702)	0	0	0
24/10/2008	ZAAD	2009/03/16	8.10	Call	Currency Future	625.0000	378.0000	(39.520)	0	0	0
24/10/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	209.0000	362.0000	73.206	0	0	0
24/10/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	1,490.0000	1,018.0000	(31.678)	0	0	0
24/10/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	1,454.0000	988.0000	(32.050)	0	0	0
24/10/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	1,720.0000	1,210.0000	(29.651)	0	0	0
24/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	1,119.0000	753.0000	(32.708)	0	0	0
24/10/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	151.0000	274.0000	81.457	0	0	0
24/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	295.0000	494.0000	67.458	0	0	0
24/10/2008	ZAAD	2009/03/16	8.00	Put	Currency Future	990.0000	1,369.0000	38.283	0	0	0
24/10/2008	ZAAD	2009/03/16	8.00	Call	Currency Future	659.0000	404.0000	(38.695)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	586.0000	926.0000	58.020	0	0	0
24/10/2008	ZAAD	2009/03/16	8.10	Put	Currency Future	1,056.0000	1,443.0000	36.648	0	0	0
24/10/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	904.0000	611.0000	(32.412)	0	0	0
24/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	1,313.0000	879.0000	(33.054)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	923.0000	1,296.0000	40.412	0	0	0
24/10/2008	ZAAD	2009/03/16	8.20	Call	Currency Future	589.0000	354.0000	(39.898)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	527.0000	858.0000	62.808	0	0	0
24/10/2008	ZAAD	2009/03/16	7.75	Call	Currency Future	743.0000	477.0000	(35.801)	0	0	0

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24/10/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	1,246.0000	837.0000	(32.825)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.85	Put	Currency Future	889.0000	1,261.0000	41.845	0	0	0
24/10/2008	ZAAD	2009/03/16	7.85	Call	Currency Future	708.0000	447.0000	(36.864)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	946.0000	644.0000	(31.924)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.75	Put	Currency Future	824.0000	1,191.0000	44.539	0	0	0
24/10/2008	ZAAD	2009/03/16	8.20	Put	Currency Future	1,121.0000	1,518.0000	35.415	0	0	0
24/10/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	420.0000	698.0000	66.190	0	0	0
24/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	264.0000	444.0000	68.182	0	0	0
24/10/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	556.0000	892.0000	60.432	0	0	0
24/10/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	328.0000	551.0000	67.988	0	0	0
24/10/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	691.0000	432.0000	(37.482)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	882.0000	596.0000	(32.426)	0	0	0
24/10/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	382.0000	638.0000	67.016	0	0	0
24/10/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	614.0000	960.0000	56.352	0	0	0
24/10/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	1,382.0000	930.0000	(32.706)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	505.0000	825.0000	63.366	0	0	0
24/10/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	973.0000	660.0000	(32.169)	0	0	0
24/10/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	1,182.0000	795.0000	(32.741)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	924.0000	627.0000	(32.143)	0	0	0
24/10/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	363.0000	609.0000	67.769	0	0	0
24/10/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	1,382.0000	930.0000	(32.706)	0	0	0
24/10/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	184.0000	325.0000	76.630	0	0	0
24/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	264.0000	444.0000	68.182	0	0	0
24/10/2008	ZAAD	2009/03/16	7.95	Put	Currency Future	956.0000	1,332.0000	39.331	0	0	0
24/10/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	1,603.0000	1,111.0000	(30.692)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	923.0000	1,296.0000	40.412	0	0	0
24/10/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	1,059.0000	714.0000	(32.578)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	483.0000	792.0000	63.975	0	0	0
24/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	1,001.0000	678.0000	(32.268)	0	0	0
24/10/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	441.0000	729.0000	65.306	0	0	0
24/10/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	222.0000	382.0000	72.072	0	0	0
24/10/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	173.0000	308.0000	78.035	0	0	0
24/10/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	1,641.0000	1,143.0000	(30.347)	0	0	0
24/10/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	1,490.0000	1,018.0000	(31.678)	0	0	0
24/10/2008	ZAAD	2009/06/12			Currency Future	7.8070	7.1642	(8.234)	7.1800	7.1800	600

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	ZAAD	2009/06/12	8.10	Call	Currency Future	766.0000	509.0000	(33.551)	0	0	0
24/10/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	337.0000	542.0000	60.831	0	0	0
24/10/2008	ZAAD	2009/06/12	8.10	Put	Currency Future	1,059.0000	1,444.0000	36.355	0	0	0
24/10/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	209.0000	359.0000	71.770	0	0	0
24/10/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	549.0000	871.0000	58.652	0	0	0
24/10/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	1,025.0000	735.0000	(28.293)	0	0	0
24/10/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	965.0000	689.0000	(28.601)	0	0	0
24/10/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	1,766.0000	1,273.0000	(27.916)	0	0	0
24/10/2008	ZAAD	2009/06/12	7.60	Call	Currency Future	944.0000	671.0000	(28.919)	0	0	0
24/10/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,129.0000	1,516.0000	34.278	0	0	0
24/10/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	186.0000	324.0000	74.194	0	0	0
24/10/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	1,444.0000	1,007.0000	(30.263)	0	0	0
24/10/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	571.0000	904.0000	58.319	0	0	0
24/10/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	1,843.0000	1,339.0000	(27.347)	0	0	0
24/10/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	736.0000	481.0000	(34.647)	0	0	0
24/10/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	164.0000	292.0000	78.049	0	0	0
24/10/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	1,346.0000	942.0000	(30.015)	0	0	0
24/10/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	905.0000	635.0000	(29.834)	0	0	0
24/10/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,129.0000	1,516.0000	34.278	0	0	0
24/10/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	1,691.0000	1,210.0000	(28.445)	0	0	0
24/10/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	527.0000	839.0000	59.203	0	0	0
24/10/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	506.0000	807.0000	59.486	0	0	0
24/10/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	708.0000	1,075.0000	51.836	0	0	0
24/10/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	798.0000	1,171.0000	46.742	0	0	0
24/10/2008	ZAAD	2009/06/12	8.30	Put	Currency Future	1,192.0000	1,590.0000	33.389	0	0	0
24/10/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	1,921.0000	1,406.0000	(26.809)	0	0	0
24/10/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	1,378.0000	961.0000	(30.261)	0	0	0
24/10/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	389.0000	628.0000	61.440	0	0	0
24/10/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	1,078.0000	768.0000	(28.757)	0	0	0
24/10/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	736.0000	481.0000	(34.647)	0	0	0
24/10/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	234.0000	396.0000	69.231	0	0	0
24/10/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	1,106.0000	785.0000	(29.024)	0	0	0
24/10/2008	ZAAD	2009/06/12	7.60	Put	Currency Future	737.0000	1,107.0000	50.204	0	0	0
24/10/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	1,163.0000	821.0000	(29.407)	0	0	0
24/10/2008	ZAAD	2009/06/12	8.30	Call	Currency Future	699.0000	454.0000	(35.050)	0	0	0
24/10/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	1,134.0000	803.0000	(29.189)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	618.0000	971.0000	57.120	0	0	0
24/10/2008	ZAAD	2009/06/12	7.65	Call	Currency Future	924.0000	653.0000	(29.329)	0	0	0
24/10/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	371.0000	596.0000	60.647	0	0	0
24/10/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	1,051.0000	751.0000	(28.544)	0	0	0
24/10/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	197.0000	342.0000	73.604	0	0	0
24/10/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	831.0000	569.0000	(31.528)	0	0	0
24/10/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	594.0000	937.0000	57.744	0	0	0
24/10/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	1,804.0000	1,306.0000	(27.605)	0	0	0
24/10/2008	ZAAD	2009/06/12	6.55	Call	Currency Future	1,547.0000	1,091.0000	(29.476)	0	0	0
24/10/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	648.0000	1,005.0000	55.093	0	0	0
24/10/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	1,843.0000	1,339.0000	(27.347)	0	0	0
24/10/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	1,005.0000	719.0000	(28.458)	0	0	0
24/10/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	186.0000	324.0000	74.194	0	0	0
24/10/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	506.0000	807.0000	59.486	0	0	0
24/10/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	261.0000	435.0000	66.667	0	0	0
24/10/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	354.0000	566.0000	59.887	0	0	0
24/10/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	485.0000	776.0000	60.000	0	0	0
24/10/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	1,163.0000	821.0000	(29.407)	0	0	0
24/10/2008	ZAAD	2009/06/12	7.65	Put	Currency Future	767.0000	1,139.0000	48.501	0	0	0
24/10/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	426.0000	685.0000	60.798	0	0	0
24/10/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	1,728.0000	1,242.0000	(28.125)	0	0	0
24/10/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	924.0000	1,305.0000	41.234	0	0	0
24/10/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	407.0000	656.0000	61.179	0	0	0
24/10/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	867.0000	601.0000	(30.681)	0	0	0
24/10/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	221.0000	377.0000	70.588	0	0	0
24/10/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	221.0000	377.0000	70.588	0	0	0
24/10/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	1,618.0000	1,149.0000	(28.986)	0	0	0
24/10/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	860.0000	1,237.0000	43.837	0	0	0
24/10/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	1,804.0000	1,306.0000	(27.605)	0	0	0
24/10/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	1,283.0000	899.0000	(29.930)	0	0	0
24/10/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	1,314.0000	920.0000	(29.985)	0	0	0
24/10/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	197.0000	342.0000	73.604	0	0	0
24/10/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	247.0000	415.0000	68.016	0	0	0
24/10/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	1,512.0000	1,062.0000	(29.762)	0	0	0
24/10/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	1,411.0000	980.0000	(30.546)	0	0	0
24/10/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	1,728.0000	1,242.0000	(28.125)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	ZAAD	2009/06/12	6.60	Put	Currency Future	305.0000	498.0000	63.279	0	0	0
24/10/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	618.0000	971.0000	57.120	0	0	0
24/10/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	1,378.0000	961.0000	(30.261)	0	0	0
24/10/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	445.0000	715.0000	60.674	0	0	0
24/10/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	275.0000	455.0000	65.455	0	0	0
24/10/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	1,025.0000	735.0000	(28.293)	0	0	0
24/10/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	371.0000	596.0000	60.647	0	0	0
24/10/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	1,582.0000	1,120.0000	(29.204)	0	0	0
24/10/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	571.0000	904.0000	58.319	0	0	0
24/10/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	1,078.0000	768.0000	(28.757)	0	0	0
24/10/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	290.0000	476.0000	64.138	0	0	0
24/10/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	527.0000	839.0000	59.203	0	0	0
24/10/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	175.0000	308.0000	76.000	0	0	0
24/10/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	1,134.0000	803.0000	(29.189)	0	0	0
24/10/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	1,882.0000	1,372.0000	(27.099)	0	0	0
24/10/2008	ZAAD	2009/06/12	7.50	Put	Currency Future	679.0000	1,040.0000	53.166	0	0	0
24/10/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	154.0000	276.0000	79.221	0	0	0
24/10/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	1,961.0000	1,441.0000	(26.517)	0	0	0
24/10/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	337.0000	542.0000	60.831	0	0	0
24/10/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	389.0000	628.0000	61.440	0	0	0
24/10/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	321.0000	520.0000	61.994	0	0	0
24/10/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	465.0000	745.0000	60.215	0	0	0
24/10/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	1,252.0000	879.0000	(29.792)	0	0	0
24/10/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	1,444.0000	1,007.0000	(30.263)	0	0	0
24/10/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	1,478.0000	1,034.0000	(30.041)	0	0	0
24/10/2008	ZAAD	2009/06/12	7.50	Call	Currency Future	986.0000	704.0000	(28.600)	0	0	0
24/10/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	1,222.0000	859.0000	(29.705)	0	0	0
24/10/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	1,192.0000	840.0000	(29.530)	0	0	0
24/10/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	1,346.0000	942.0000	(30.015)	0	0	0
24/10/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	1,654.0000	1,179.0000	(28.718)	0	0	0
24/10/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	321.0000	520.0000	61.994	0	0	0
24/10/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	1,478.0000	1,034.0000	(30.041)	0	0	0
24/10/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	1,654.0000	1,179.0000	(28.718)	0	0	0
24/10/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	247.0000	415.0000	68.016	0	0	0
24/10/2008	ZAAD	2009/06/12	8.00	Put	Currency Future	991.0000	1,374.0000	38.648	0	0	0
24/10/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	831.0000	569.0000	(31.528)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/10/2008	ZAAD 2009/06/12	7.90	Put	Currency Future	924.0000	1,305.0000	41.234	0	0	0
24/10/2008	ZAAD 2009/06/12	7.70	Call	Currency Future	905.0000	635.0000	(29.834)	0	0	0
24/10/2008	ZAAD 2009/06/12	8.00	Call	Currency Future	798.0000	538.0000	(32.581)	0	0	0
24/10/2008	ZAAD 2009/06/12	7.80	Call	Currency Future	867.0000	601.0000	(30.681)	0	0	0
24/10/2008	ZAAD 2009/06/12	7.70	Put	Currency Future	798.0000	1,171.0000	46.742	0	0	0
24/10/2008	ZAAD 2009/06/12	7.80	Put	Currency Future	860.0000	1,237.0000	43.837	0	0	0
24/10/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	407.0000	656.0000	61.179	0	0	0
24/10/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	1,314.0000	920.0000	(29.985)	0	0	0

**Grand Total:**

**590,101**