



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 20/10/2008

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
20/10/2008	\$ / R 2008/12/12			Currency Future	10.2368	10.3781	1.380	10.4300	10.0000	272,279
20/10/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	1,075.0000	1,185.0000	10.233	0	0	0
20/10/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	16.0000	16.0000	-	0	0	0
20/10/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	73.0000	69.0000	(5.479)	0	0	0
20/10/2008	\$ / R 2008/12/12	10.80	Call	Currency Future	506.0000	566.0000	11.858	0	0	0
20/10/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	264.0000	241.0000	(8.712)	0	0	0
20/10/2008	\$ / R 2008/12/12	10.80	Put	Currency Future	1,069.0000	988.0000	(7.577)	0	0	0
20/10/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	1,816.0000	1,953.0000	7.544	0	0	0
20/10/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
20/10/2008	\$ / R 2008/12/12	10.50	Call	Currency Future	604.0000	675.0000	11.755	0	0	0
20/10/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	1,859.0000	1,997.0000	7.423	0	0	0
20/10/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	79.0000	75.0000	(5.063)	0	0	0
20/10/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	1,774.0000	1,910.0000	7.666	0	0	0
20/10/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	1,137.0000	1,251.0000	10.026	0	0	0
20/10/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	87.0000	82.0000	(5.747)	0	0	0
20/10/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	300.0000	273.0000	(9.000)	0	0	0
20/10/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,568.0000	1,700.0000	8.418	0	0	0
20/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,991.0000	2,131.0000	7.032	0	0	0
20/10/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	1,690.0000	1,824.0000	7.929	0	0	0
20/10/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	131.0000	122.0000	(6.870)	0	0	0
20/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
20/10/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	2,128.0000	2,268.0000	6.579	0	0	0
20/10/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	1,016.0000	1,122.0000	10.433	0	0	0
20/10/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	2,221.0000	2,361.0000	6.303	0	0	0
20/10/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	379.0000	344.0000	(9.235)	0	0	20,000
20/10/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2008	\$ / R 2008/12/12	10.50	Put	Currency Future	867.0000	797.0000	(8.074)	0	0	0
20/10/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,315.0000	2,456.0000	6.091	0	0	0
20/10/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	2,553.0000	2,694.0000	5.523	0	0	0
20/10/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	141.0000	131.0000	(7.092)	0	0	0
20/10/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
20/10/2008	\$ / R 2008/12/12	9.55	Call	Currency Future	1,045.0000	1,154.0000	10.431	0	0	0
20/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	95.0000	89.0000	(6.316)	0	0	0
20/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,991.0000	2,131.0000	7.032	0	0	0
20/10/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	22.0000	22.0000	-	0	0	0
20/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,731.0000	1,867.0000	7.857	0	0	0
20/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
20/10/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,528.0000	1,659.0000	8.573	0	0	20,000
20/10/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
20/10/2008	\$ / R 2008/12/12	9.55	Put	Currency Future	358.0000	325.0000	(9.218)	0	0	0
20/10/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	338.0000	307.0000	(9.172)	0	0	0
20/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	37.0000	37.0000	-	0	0	0
20/10/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	232.0000	213.0000	(8.190)	0	0	0
20/10/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,903.0000	2,041.0000	7.252	0	0	20
20/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	2,082.0000	2,222.0000	6.724	0	0	0
20/10/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,269.0000	1,391.0000	9.614	0	0	0
20/10/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	66.0000	63.0000	(4.545)	0	0	0
20/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,174.0000	2,315.0000	6.486	0	0	0
20/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,174.0000	2,315.0000	6.486	0	0	0
20/10/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	1,376.0000	1,502.0000	9.157	0	0	0
20/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	37.0000	37.0000	-	0	0	0
20/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,362.0000	2,503.0000	5.970	0	0	0
20/10/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,451.0000	1,580.0000	8.890	0	0	0
20/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	25.0000	25.0000	-	0	0	0
20/10/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	121.0000	113.0000	(6.612)	0	0	0
20/10/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	190.0000	174.0000	(8.421)	0	0	0
20/10/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	2,267.0000	2,408.0000	6.220	0	0	0
20/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
20/10/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,528.0000	1,659.0000	8.573	0	0	0
20/10/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	1,201.0000	1,319.0000	9.825	0	0	0
20/10/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,648.0000	1,782.0000	8.131	0	0	0
20/10/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	141.0000	131.0000	(7.092)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	25.0000	25.0000	-	0	0	0
20/10/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	2,036.0000	2,176.0000	6.876	0	0	0
20/10/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	112.0000	104.0000	(7.143)	0	0	0
20/10/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	1,608.0000	1,741.0000	8.271	0	0	0
20/10/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	49.0000	48.0000	(2.041)	0	0	0
20/10/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	164.0000	152.0000	(7.317)	0	0	0
20/10/2008	\$ / R 2008/12/12	10.30	Put	Currency Future	743.0000	680.0000	(8.479)	0	0	0
20/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	95.0000	89.0000	(6.316)	0	0	0
20/10/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	2,409.0000	2,551.0000	5.895	0	0	0
20/10/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	470.0000	426.0000	(9.362)	0	0	0
20/10/2008	\$ / R 2008/12/12	10.30	Call	Currency Future	679.0000	758.0000	11.635	0	0	0
20/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,731.0000	1,867.0000	7.857	0	0	0
20/10/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	203.0000	187.0000	(7.882)	0	0	0
20/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,362.0000	2,503.0000	5.970	0	0	0
20/10/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	103.0000	96.0000	(6.796)	0	0	0
20/10/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	203.0000	187.0000	(7.882)	0	0	0
20/10/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	626.0000	571.0000	(8.786)	0	0	0
20/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
20/10/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	300.0000	273.0000	(9.000)	0	0	0
20/10/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	1,947.0000	2,085.0000	7.088	0	0	0
20/10/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	763.0000	849.0000	11.271	0	0	0
20/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	2,082.0000	2,222.0000	6.724	0	0	0
20/10/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	2,457.0000	2,598.0000	5.739	0	0	0
20/10/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,269.0000	1,391.0000	9.614	0	0	0
20/10/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	20.0000	20.0000	-	0	0	0
20/10/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	1,137.0000	1,251.0000	10.026	0	0	0
20/10/2008	\$ / R 2008/12/12	9.90	Call	Currency Future	856.0000	950.0000	10.981	0	0	0
20/10/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	470.0000	426.0000	(9.362)	0	0	0
20/10/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,340.0000	1,465.0000	9.328	0	0	0
20/10/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	60.0000	57.0000	(5.000)	0	0	0
20/10/2008	\$ / R 2008/12/12	9.90	Put	Currency Future	519.0000	471.0000	(9.249)	0	0	0
20/10/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	1,304.0000	1,427.0000	9.433	0	0	0
20/10/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	808.0000	898.0000	11.139	0	0	0
20/10/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	1,413.0000	1,541.0000	9.059	0	0	0
20/10/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	423.0000	384.0000	(9.220)	0	0	0
20/10/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	217.0000	199.0000	(8.295)	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
20/10/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	571.0000	520.0000	(8.932)	0	0	0
20/10/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	1,234.0000	1,355.0000	9.806	0	0	0
20/10/2008	\$ / R 2008/12/12	12.25	Call	Currency Future	219.0000	244.0000	11.416	0	0	0
20/10/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	720.0000	802.0000	11.389	0	0	0
20/10/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	177.0000	163.0000	(7.910)	0	0	0
20/10/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	763.0000	849.0000	11.271	0	0	0
20/10/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	960.0000	1,062.0000	10.625	0	0	0
20/10/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	626.0000	571.0000	(8.786)	0	0	0
20/10/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	319.0000	290.0000	(9.091)	0	0	0
20/10/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	423.0000	384.0000	(9.220)	0	0	0
20/10/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	660.0000	737.0000	11.667	0	0	0
20/10/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	248.0000	227.0000	(8.468)	0	0	0
20/10/2008	\$ / R 2008/12/12	9.75	Call	Currency Future	932.0000	1,033.0000	10.837	0	0	0
20/10/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	960.0000	1,062.0000	10.625	0	0	0
20/10/2008	\$ / R 2008/12/12	9.75	Put	Currency Future	446.0000	405.0000	(9.193)	0	0	0
20/10/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	1,169.0000	1,285.0000	9.923	0	0	0
20/10/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	773.0000	709.0000	(8.279)	0	0	0
20/10/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	1,105.0000	1,218.0000	10.226	0	0	0
20/10/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	832.0000	923.0000	10.938	0	0	0
20/10/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	282.0000	256.0000	(9.220)	0	0	0
20/10/2008	\$ / R 2008/12/12	11.50	Call	Currency Future	337.0000	376.0000	11.573	0	0	0
20/10/2008	\$ / R 2008/12/12	11.50	Put	Currency Future	1,600.0000	1,498.0000	(6.375)	0	0	0
20/10/2008	\$ / R 2008/12/12	10.15	Put	Currency Future	654.0000	597.0000	(8.716)	0	0	0
20/10/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,340.0000	1,465.0000	9.328	0	0	0
20/10/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	545.0000	495.0000	(9.174)	0	0	0
20/10/2008	\$ / R 2008/12/12	12.00	Call	Currency Future	252.0000	282.0000	11.905	0	0	0
20/10/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	153.0000	141.0000	(7.843)	0	0	0
20/10/2008	\$ / R 2008/12/12	12.50	Call	Currency Future	182.0000	207.0000	13.736	0	0	0
20/10/2008	\$ / R 2008/12/12	12.50	Put	Currency Future	2,446.0000	2,329.0000	(4.783)	0	0	0
20/10/2008	\$ / R 2008/12/12	12.00	Put	Currency Future	2,016.0000	1,904.0000	(5.556)	0	0	0
20/10/2008	\$ / R 2008/12/12	11.00	Put	Currency Future	1,213.0000	1,126.0000	(7.172)	0	0	0
20/10/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,648.0000	1,782.0000	8.131	0	0	0
20/10/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	1,489.0000	1,619.0000	8.731	0	0	0
20/10/2008	\$ / R 2008/12/12	10.25	Put	Currency Future	713.0000	652.0000	(8.555)	0	0	0
20/10/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	112.0000	104.0000	(7.143)	0	0	0
20/10/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	232.0000	213.0000	(8.190)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2008	\$ / R	2008/12/12	10.75	Call	Currency Future	521.0000	583.0000	11.900	0	0	0
20/10/2008	\$ / R	2008/12/12	10.75	Put	Currency Future	1,034.0000	955.0000	(7.640)	0	0	0
20/10/2008	\$ / R	2008/12/12	11.25	Call	Currency Future	389.0000	435.0000	11.825	0	0	0
20/10/2008	\$ / R	2008/12/12	11.25	Put	Currency Future	1,402.0000	1,307.0000	(6.776)	0	0	0
20/10/2008	\$ / R	2008/12/12	11.75	Call	Currency Future	292.0000	326.0000	11.644	0	0	0
20/10/2008	\$ / R	2008/12/12	12.25	Put	Currency Future	2,232.0000	2,116.0000	(5.197)	0	0	0
20/10/2008	\$ / R	2008/12/12	11.75	Put	Currency Future	1,805.0000	1,698.0000	(5.928)	0	0	0
20/10/2008	\$ / R	2008/12/12	8.80	Call	Currency Future	1,568.0000	1,700.0000	8.418	0	0	0
20/10/2008	\$ / R	2008/12/12	9.30	Put	Currency Future	264.0000	241.0000	(8.712)	0	0	0
20/10/2008	\$ / R	2008/12/12	9.30	Call	Currency Future	1,201.0000	1,319.0000	9.825	0	0	0
20/10/2008	\$ / R	2008/12/12	8.80	Put	Currency Future	131.0000	122.0000	(6.870)	0	0	0
20/10/2008	\$ / R	2008/12/12	10.15	Call	Currency Future	741.0000	825.0000	11.336	0	0	0
20/10/2008	\$ / R	2008/12/12	11.00	Call	Currency Future	450.0000	504.0000	12.000	0	0	0
20/10/2008	\$ / R	2008/12/12	10.20	Put	Currency Future	683.0000	624.0000	(8.638)	0	0	0
20/10/2008	\$ / R	2008/12/12	8.40	Call	Currency Future	1,903.0000	2,041.0000	7.252	0	0	0
20/10/2008	\$ / R	2008/12/12	9.80	Call	Currency Future	906.0000	1,004.0000	10.817	0	0	0
20/10/2008	\$ / R	2008/12/12	8.40	Put	Currency Future	66.0000	63.0000	(4.545)	0	0	0
20/10/2008	\$ / R	2008/12/12	9.80	Call	Currency Future	906.0000	1,004.0000	10.817	0	0	0
20/10/2008	\$ / R	2008/12/12	10.25	Call	Currency Future	700.0000	780.0000	11.429	0	0	0
20/10/2008	\$ / R	2008/12/12	12.35	Put	Currency Future	0.0000	2,202.0000	100.000	0	0	0
20/10/2008	\$ / R	2008/12/12	12.35	Call	Currency Future	0.0000	231.0000	100.000	0	0	0
20/10/2008	\$ / R	2008/12/12	11.85	Put	Currency Future	0.0000	1,780.0000	100.000	0	0	0
20/10/2008	\$ / R	2008/12/12	11.35	Put	Currency Future	0.0000	1,382.0000	100.000	0	0	0
20/10/2008	\$ / R	2008/12/12	9.35	Put	Currency Future	0.0000	256.0000	100.000	0	0	0
20/10/2008	\$ / R	2008/12/12	9.35	Call	Currency Future	0.0000	1,285.0000	100.000	0	0	0
20/10/2008	\$ / R	2008/12/12	11.85	Call	Currency Future	0.0000	308.0000	100.000	0	0	0
20/10/2008	\$ / R	2008/12/12	9.85	Put	Currency Future	0.0000	448.0000	100.000	0	0	0
20/10/2008	\$ / R	2008/12/12	9.85	Call	Currency Future	0.0000	976.0000	100.000	0	0	0
20/10/2008	\$ / R	2008/12/12	10.35	Put	Currency Future	0.0000	709.0000	100.000	0	0	0
20/10/2008	\$ / R	2008/12/12	10.85	Put	Currency Future	0.0000	1,022.0000	100.000	0	0	0
20/10/2008	\$ / R	2008/12/12	10.85	Call	Currency Future	0.0000	550.0000	100.000	0	0	0
20/10/2008	\$ / R	2008/12/12	11.35	Call	Currency Future	0.0000	411.0000	100.000	0	0	0
20/10/2008	\$ / R	2008/12/12	10.35	Call	Currency Future	0.0000	737.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/03/16			Currency Future	10.4639	10.6119	1.414	10.6300	10.2800	35,914
20/10/2008	\$ / R	2009/03/16	10.75	Call	Currency Future	860.0000	943.0000	9.651	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
20/10/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	2,130.0000	2,267.0000	6.432	0	0	0
20/10/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,902.0000	2,035.0000	6.993	0	0	0
20/10/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	206.0000	195.0000	(5.340)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	2,053.0000	2,188.0000	6.576	0	0	0
20/10/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	149.0000	142.0000	(4.698)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	2,091.0000	2,227.0000	6.504	0	0	0
20/10/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	239.0000	226.0000	(5.439)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	2,015.0000	2,149.0000	6.650	0	0	0
20/10/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	105.0000	100.0000	(4.762)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	2,170.0000	2,307.0000	6.313	0	0	0
20/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	176.0000	167.0000	(5.114)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	251.0000	237.0000	(5.578)	0	0	0
20/10/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	2,669.0000	2,812.0000	5.358	0	0	0
20/10/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,339.0000	1,457.0000	8.813	0	0	0
20/10/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	158.0000	150.0000	(5.063)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,413.0000	2,553.0000	5.802	0	0	0
20/10/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	227.0000	215.0000	(5.286)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,290.0000	2,429.0000	6.070	0	0	0
20/10/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	2,372.0000	2,511.0000	5.860	0	0	0
20/10/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	133.0000	126.0000	(5.263)	0	0	0
20/10/2008	\$ / R 2009/03/16	10.75	Put	Currency Future	1,146.0000	1,081.0000	(5.672)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	216.0000	205.0000	(5.093)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	289.0000	273.0000	(5.536)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	118.0000	112.0000	(5.085)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	227.0000	215.0000	(5.286)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	1,830.0000	1,961.0000	7.158	0	0	0
20/10/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	2,091.0000	2,227.0000	6.504	0	0	0
20/10/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,330.0000	2,470.0000	6.009	0	0	0
20/10/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,209.0000	2,347.0000	6.247	0	0	0
20/10/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,655.0000	1,783.0000	7.734	0	0	0
20/10/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	316.0000	299.0000	(5.380)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	2,582.0000	2,724.0000	5.500	0	0	0
20/10/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	575.0000	545.0000	(5.217)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	195.0000	185.0000	(5.128)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,497.0000	2,638.0000	5.647	0	0	0
20/10/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,399.0000	1,519.0000	8.578	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	167.0000	158.0000	(5.389)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	289.0000	273.0000	(5.536)	0	0	0
20/10/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,524.0000	1,647.0000	8.071	0	0	0
20/10/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,902.0000	2,035.0000	6.993	0	0	0
20/10/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	460.0000	436.0000	(5.217)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	141.0000	134.0000	(4.965)	0	0	0
20/10/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,589.0000	1,714.0000	7.867	0	0	0
20/10/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,455.0000	2,596.0000	5.743	0	0	0
20/10/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	276.0000	261.0000	(5.435)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,539.0000	2,681.0000	5.593	0	0	0
20/10/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	535.0000	507.0000	(5.234)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	126.0000	119.0000	(5.556)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,866.0000	1,998.0000	7.074	0	0	0
20/10/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,455.0000	2,596.0000	5.743	0	0	0
20/10/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	302.0000	286.0000	(5.298)	0	0	0
20/10/2008	\$ / R 2009/03/16	9.75	Put	Currency Future	596.0000	565.0000	(5.201)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,939.0000	2,073.0000	6.911	0	0	0
20/10/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	251.0000	237.0000	(5.578)	0	0	0
20/10/2008	\$ / R 2009/03/16	9.75	Call	Currency Future	1,310.0000	1,427.0000	8.931	0	0	0
20/10/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	2,015.0000	2,149.0000	6.650	0	0	0
20/10/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	126.0000	119.0000	(5.556)	0	0	0
20/10/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	425.0000	402.0000	(5.412)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	185.0000	176.0000	(4.865)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,209.0000	2,347.0000	6.247	0	0	0
20/10/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	149.0000	142.0000	(4.698)	0	0	0
20/10/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,225.0000	1,339.0000	9.306	0	0	0
20/10/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	497.0000	470.0000	(5.433)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	239.0000	226.0000	(5.439)	0	0	0
20/10/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	1,171.0000	1,283.0000	9.564	0	0	0
20/10/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	195.0000	185.0000	(5.128)	0	0	0
20/10/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	707.0000	671.0000	(5.092)	0	0	0
20/10/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	1,460.0000	1,582.0000	8.356	0	0	0
20/10/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,497.0000	2,638.0000	5.647	0	0	0
20/10/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	141.0000	134.0000	(4.965)	0	0	0
20/10/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	661.0000	627.0000	(5.144)	0	0	0
20/10/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,225.0000	1,339.0000	9.306	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
20/10/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,539.0000	2,681.0000	5.593	0	0	0
20/10/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,413.0000	2,553.0000	5.802	0	0	0
20/10/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	2,053.0000	2,188.0000	6.576	0	0	0
20/10/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,281.0000	1,397.0000	9.055	0	0	0
20/10/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	133.0000	126.0000	(5.263)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	276.0000	261.0000	(5.435)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	2,249.0000	2,388.0000	6.181	0	0	0
20/10/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	330.0000	313.0000	(5.152)	0	0	0
20/10/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	618.0000	585.0000	(5.340)	0	0	0
20/10/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	618.0000	585.0000	(5.340)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	2,130.0000	2,267.0000	6.432	0	0	0
20/10/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	661.0000	627.0000	(5.144)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	176.0000	167.0000	(5.114)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,330.0000	2,470.0000	6.009	0	0	0
20/10/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,281.0000	1,397.0000	9.055	0	0	0
20/10/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	263.0000	249.0000	(5.323)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,290.0000	2,429.0000	6.070	0	0	0
20/10/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	167.0000	158.0000	(5.389)	0	0	0
20/10/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	1,369.0000	1,488.0000	8.692	0	0	0
20/10/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	1,794.0000	1,925.0000	7.302	0	0	0
20/10/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	1,977.0000	2,111.0000	6.778	0	0	0
20/10/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	1,492.0000	1,615.0000	8.244	0	0	0
20/10/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	392.0000	371.0000	(5.357)	0	0	0
20/10/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	758.0000	716.0000	(5.541)	0	0	0
20/10/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	478.0000	453.0000	(5.230)	0	0	0
20/10/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	442.0000	419.0000	(5.204)	0	0	0
20/10/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	535.0000	507.0000	(5.234)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	216.0000	205.0000	(5.093)	0	0	0
20/10/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	1,430.0000	1,550.0000	8.392	0	0	0
20/10/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,339.0000	1,457.0000	8.813	0	0	0
20/10/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,939.0000	2,073.0000	6.911	0	0	0
20/10/2008	\$ / R 2009/03/16	9.65	Put	Currency Future	555.0000	526.0000	(5.225)	0	0	0
20/10/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	575.0000	545.0000	(5.217)	0	0	0
20/10/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	933.0000	1,023.0000	9.646	0	0	0
20/10/2008	\$ / R 2009/03/16	9.85	Call	Currency Future	1,253.0000	1,368.0000	9.178	0	0	0
20/10/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,399.0000	1,519.0000	8.578	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	1,019.0000	961.0000	(5.692)	0	0	0
20/10/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	516.0000	489.0000	(5.233)	0	0	0
20/10/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	460.0000	436.0000	(5.217)	0	0	0
20/10/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	896.0000	982.0000	9.598	0	0	0
20/10/2008	\$ / R 2009/03/16	9.85	Put	Currency Future	639.0000	606.0000	(5.164)	0	0	0
20/10/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,524.0000	1,647.0000	8.071	0	0	0
20/10/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	1,082.0000	1,020.0000	(5.730)	0	0	0
20/10/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	1,556.0000	1,681.0000	8.033	0	0	0
20/10/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	826.0000	906.0000	9.685	0	0	0
20/10/2008	\$ / R 2009/03/16	10.45	Put	Currency Future	958.0000	904.0000	(5.637)	0	0	0
20/10/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	360.0000	341.0000	(5.278)	0	0	0
20/10/2008	\$ / R 2009/03/16	10.45	Call	Currency Future	972.0000	1,066.0000	9.671	0	0	0
20/10/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	899.0000	847.0000	(5.784)	0	0	0
20/10/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	1,122.0000	1,228.0000	9.447	0	0	0
20/10/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,724.0000	1,853.0000	7.483	0	0	0
20/10/2008	\$ / R 2009/03/16	10.25	Call	Currency Future	1,056.0000	1,153.0000	9.186	0	0	0
20/10/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	1,212.0000	1,144.0000	(5.611)	0	0	0
20/10/2008	\$ / R 2009/03/16	10.25	Put	Currency Future	842.0000	791.0000	(6.057)	0	0	0
20/10/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,655.0000	1,783.0000	7.734	0	0	0
20/10/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	933.0000	1,023.0000	9.646	0	0	0
20/10/2008	\$ / R 2009/03/16	9.95	Call	Currency Future	1,198.0000	1,311.0000	9.432	0	0	0
20/10/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	1,019.0000	961.0000	(5.692)	0	0	0
20/10/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	684.0000	649.0000	(5.117)	0	0	0
20/10/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	896.0000	982.0000	9.598	0	0	0
20/10/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,144.0000	1,255.0000	9.703	0	0	0
20/10/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	787.0000	739.0000	(6.099)	0	0	0
20/10/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	392.0000	371.0000	(5.357)	0	0	0
20/10/2008	\$ / R 2009/03/16	10.95	Call	Currency Future	787.0000	870.0000	10.546	0	0	0
20/10/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	1,082.0000	1,020.0000	(5.730)	0	0	0
20/10/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	750.0000	833.0000	11.067	0	0	0
20/10/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,101.0000	1,201.0000	9.083	0	0	0
20/10/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,144.0000	1,255.0000	9.703	0	0	0
20/10/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,589.0000	1,714.0000	7.867	0	0	0
20/10/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	730.0000	693.0000	(5.068)	0	0	0
20/10/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	302.0000	286.0000	(5.298)	0	0	0
20/10/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	730.0000	693.0000	(5.068)	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
20/10/2008	\$ / R	2009/03/16	10.15	Call	Currency Future	1,101.0000	1,201.0000	9.083	0	0	0
20/10/2008	\$ / R	2009/03/16	8.90	Call	Currency Future	1,866.0000	1,998.0000	7.074	0	0	0
20/10/2008	\$ / R	2009/03/16	10.15	Put	Currency Future	787.0000	739.0000	(6.099)	0	0	0
20/10/2008	\$ / R	2009/03/16	11.05	Put	Currency Future	1,336.0000	1,271.0000	(4.865)	0	0	0
20/10/2008	\$ / R	2009/03/16	11.15	Call	Currency Future	714.0000	795.0000	11.345	0	0	0
20/10/2008	\$ / R	2009/03/16	10.95	Put	Currency Future	1,273.0000	1,208.0000	(5.106)	0	0	0
20/10/2008	\$ / R	2009/03/16	11.15	Put	Currency Future	1,401.0000	1,333.0000	(4.854)	0	0	0
20/10/2008	\$ / R	2009/03/16	9.10	Call	Currency Future	1,724.0000	1,853.0000	7.483	0	0	0
20/10/2008	\$ / R	2009/03/16	9.30	Put	Currency Future	425.0000	402.0000	(5.412)	0	0	0
20/10/2008	\$ / R	2009/03/16	9.10	Put	Currency Future	360.0000	341.0000	(5.278)	0	0	0
20/10/2008	\$ / R	2009/03/16	10.35	Call	Currency Future	1,013.0000	1,109.0000	9.477	0	0	0
20/10/2008	\$ / R	2009/03/16	10.50	Put	Currency Future	0.0000	932.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/03/16	10.50	Call	Currency Future	0.0000	1,044.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/03/16	10.60	Call	Currency Future	0.0000	1,002.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/03/16	10.70	Call	Currency Future	0.0000	963.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/03/16	10.60	Put	Currency Future	0.0000	991.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/03/16	10.70	Put	Currency Future	0.0000	1,051.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/03/16	10.40	Put	Currency Future	0.0000	876.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/03/16	10.40	Call	Currency Future	0.0000	1,087.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/03/16	10.20	Call	Currency Future	0.0000	1,175.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/03/16	10.30	Call	Currency Future	0.0000	1,131.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/03/16	10.20	Put	Currency Future	0.0000	763.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/03/16	10.80	Call	Currency Future	0.0000	924.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/03/16	10.80	Put	Currency Future	0.0000	1,112.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/03/16	10.90	Call	Currency Future	0.0000	888.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/03/16	10.90	Put	Currency Future	0.0000	1,176.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/03/16	11.00	Call	Currency Future	0.0000	853.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/03/16	11.00	Put	Currency Future	0.0000	1,241.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/03/16	10.30	Put	Currency Future	0.0000	819.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/06/12			Currency Future	10.6763	10.8257	1.399	0.0000	0.0000	2,165
20/10/2008	\$ / R	2009/06/12	8.80	Call	Currency Future	2,221.0000	2,334.0000	5.088	0	0	0
20/10/2008	\$ / R	2009/06/12	8.90	Put	Currency Future	373.0000	335.0000	(10.188)	0	0	0
20/10/2008	\$ / R	2009/06/12	9.00	Call	Currency Future	2,078.0000	2,188.0000	5.294	0	0	0
20/10/2008	\$ / R	2009/06/12	9.60	Call	Currency Future	1,687.0000	1,784.0000	5.750	0	0	0
20/10/2008	\$ / R	2009/06/12	8.55	Call	Currency Future	2,407.0000	2,525.0000	4.902	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	2,185.0000	2,297.0000	5.126	0	0	0
20/10/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	235.0000	208.0000	(11.489)	0	0	0
20/10/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,569.0000	1,661.0000	5.864	0	0	0
20/10/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	387.0000	348.0000	(10.078)	0	0	0
20/10/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	2,561.0000	2,684.0000	4.803	0	0	0
20/10/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	1,153.0000	1,223.0000	6.071	0	0	0
20/10/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	2,113.0000	2,224.0000	5.253	0	0	0
20/10/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	280.0000	250.0000	(10.714)	0	0	0
20/10/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	2,681.0000	2,806.0000	4.662	0	0	0
20/10/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	1,127.0000	1,047.0000	(7.098)	0	0	0
20/10/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	693.0000	635.0000	(8.369)	0	0	0
20/10/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	358.0000	322.0000	(10.056)	0	0	0
20/10/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	215.0000	189.0000	(12.093)	0	0	0
20/10/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	177.0000	156.0000	(11.864)	0	0	0
20/10/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	651.0000	596.0000	(8.449)	0	0	0
20/10/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	2,044.0000	2,152.0000	5.284	0	0	0
20/10/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	344.0000	309.0000	(10.174)	0	0	0
20/10/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	1,976.0000	2,082.0000	5.364	0	0	0
20/10/2008	\$ / R 2009/06/12	10.95	Call	Currency Future	1,042.0000	1,103.0000	5.854	0	0	0
20/10/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,331.0000	2,448.0000	5.019	0	0	0
20/10/2008	\$ / R 2009/06/12	10.95	Put	Currency Future	1,316.0000	1,227.0000	(6.763)	0	0	0
20/10/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,627.0000	1,722.0000	5.839	0	0	0
20/10/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	2,113.0000	2,224.0000	5.253	0	0	0
20/10/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	305.0000	272.0000	(10.820)	0	0	0
20/10/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	449.0000	406.0000	(9.577)	0	0	0
20/10/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	387.0000	348.0000	(10.078)	0	0	0
20/10/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	305.0000	272.0000	(10.820)	0	0	0
20/10/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	418.0000	377.0000	(9.809)	0	0	0
20/10/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	2,257.0000	2,372.0000	5.095	0	0	0
20/10/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	2,641.0000	2,765.0000	4.695	0	0	0
20/10/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	2,722.0000	2,848.0000	4.629	0	0	0
20/10/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,331.0000	2,448.0000	5.019	0	0	0
20/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	2,149.0000	2,261.0000	5.212	0	0	0
20/10/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	195.0000	172.0000	(11.795)	0	0	0
20/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	246.0000	218.0000	(11.382)	0	0	0
20/10/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,407.0000	2,525.0000	4.902	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	611.0000	558.0000	(8.674)	0	0	0
20/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,522.0000	2,644.0000	4.837	0	0	0
20/10/2008	\$ / R 2009/06/12	9.95	Put	Currency Future	758.0000	697.0000	(8.047)	0	0	0
20/10/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	2,445.0000	2,564.0000	4.867	0	0	0
20/10/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	331.0000	296.0000	(10.574)	0	0	0
20/10/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	257.0000	228.0000	(11.284)	0	0	0
20/10/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	269.0000	239.0000	(11.152)	0	0	0
20/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	246.0000	218.0000	(11.382)	0	0	0
20/10/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,483.0000	2,604.0000	4.873	0	0	0
20/10/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	2,601.0000	2,724.0000	4.729	0	0	0
20/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	2,149.0000	2,261.0000	5.212	0	0	0
20/10/2008	\$ / R 2009/06/12	9.95	Call	Currency Future	1,484.0000	1,573.0000	5.997	0	0	0
20/10/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	225.0000	199.0000	(11.556)	0	0	0
20/10/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	373.0000	335.0000	(10.188)	0	0	0
20/10/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,512.0000	1,602.0000	5.952	0	0	0
20/10/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	736.0000	676.0000	(8.152)	0	0	0
20/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,522.0000	2,644.0000	4.837	0	0	0
20/10/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	280.0000	250.0000	(10.714)	0	0	0
20/10/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,369.0000	2,486.0000	4.939	0	0	0
20/10/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	205.0000	181.0000	(11.707)	0	0	0
20/10/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	535.0000	487.0000	(8.972)	0	0	0
20/10/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	1,749.0000	1,847.0000	5.603	0	0	0
20/10/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	572.0000	522.0000	(8.741)	0	0	0
20/10/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	292.0000	261.0000	(10.616)	0	0	0
20/10/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,942.0000	2,047.0000	5.407	0	0	0
20/10/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	535.0000	487.0000	(8.972)	0	0	0
20/10/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,687.0000	1,784.0000	5.750	0	0	0
20/10/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,876.0000	1,979.0000	5.490	0	0	0
20/10/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	2,804.0000	2,931.0000	4.529	0	0	0
20/10/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	500.0000	454.0000	(9.200)	0	0	0
20/10/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	257.0000	228.0000	(11.284)	0	0	0
20/10/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,812.0000	1,913.0000	5.574	0	0	0
20/10/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	466.0000	422.0000	(9.442)	0	0	0
20/10/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	433.0000	391.0000	(9.700)	0	0	0
20/10/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	402.0000	362.0000	(9.950)	0	0	0
20/10/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	2,010.0000	2,117.0000	5.323	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
20/10/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,483.0000	2,604.0000	4.873	0	0	0
20/10/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,294.0000	2,410.0000	5.057	0	0	0
20/10/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,571.0000	1,479.0000	(5.856)	0	0	0
20/10/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	318.0000	284.0000	(10.692)	0	0	0
20/10/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,812.0000	1,913.0000	5.574	0	0	0
20/10/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	923.0000	855.0000	(7.367)	0	0	0
20/10/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,300.0000	1,380.0000	6.154	0	0	0
20/10/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	827.0000	762.0000	(7.860)	0	0	0
20/10/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,403.0000	1,488.0000	6.058	0	0	0
20/10/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	898.0000	955.0000	6.347	0	0	0
20/10/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,512.0000	1,602.0000	5.952	0	0	0
20/10/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	736.0000	676.0000	(8.152)	0	0	0
20/10/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	1,598.0000	1,691.0000	5.820	0	0	0
20/10/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	318.0000	284.0000	(10.692)	0	0	0
20/10/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,294.0000	2,410.0000	5.057	0	0	0
20/10/2008	\$ / R 2009/06/12	9.85	Put	Currency Future	714.0000	656.0000	(8.123)	0	0	0
20/10/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,300.0000	1,380.0000	6.154	0	0	0
20/10/2008	\$ / R 2009/06/12	9.85	Call	Currency Future	1,540.0000	1,631.0000	5.909	0	0	0
20/10/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	1,430.0000	1,516.0000	6.014	0	0	0
20/10/2008	\$ / R 2009/06/12	9.55	Call	Currency Future	1,718.0000	1,815.0000	5.646	0	0	0
20/10/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	1,382.0000	1,290.0000	(6.657)	0	0	0
20/10/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	1,657.0000	1,753.0000	5.794	0	0	0
20/10/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	972.0000	1,031.0000	6.070	0	0	0
20/10/2008	\$ / R 2009/06/12	9.65	Put	Currency Future	631.0000	577.0000	(8.558)	0	0	0
20/10/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,221.0000	2,334.0000	5.088	0	0	0
20/10/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,446.0000	1,355.0000	(6.293)	0	0	0
20/10/2008	\$ / R 2009/06/12	9.55	Put	Currency Future	592.0000	540.0000	(8.784)	0	0	0
20/10/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	433.0000	391.0000	(9.700)	0	0	0
20/10/2008	\$ / R 2009/06/12	11.25	Call	Currency Future	934.0000	994.0000	6.424	0	0	0
20/10/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	803.0000	740.0000	(7.846)	0	0	0
20/10/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,942.0000	2,047.0000	5.407	0	0	0
20/10/2008	\$ / R 2009/06/12	11.25	Put	Currency Future	1,508.0000	1,418.0000	(5.968)	0	0	0
20/10/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,377.0000	1,461.0000	6.100	0	0	0
20/10/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	466.0000	422.0000	(9.442)	0	0	0
20/10/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	1,008.0000	1,066.0000	5.754	0	0	0
20/10/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	850.0000	785.0000	(7.647)	0	0	0

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20/10/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,251.0000	1,166.0000	(6.795)	0	0	0
20/10/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	1,078.0000	1,141.0000	5.844	0	0	0
20/10/2008	\$ / R 2009/06/12	10.75	Put	Currency Future	1,188.0000	1,105.0000	(6.987)	0	0	0
20/10/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	2,010.0000	2,117.0000	5.323	0	0	0
20/10/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	951.0000	879.0000	(7.571)	0	0	0
20/10/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	344.0000	309.0000	(10.174)	0	0	0
20/10/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	1,256.0000	1,329.0000	5.812	0	0	0
20/10/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,278.0000	1,354.0000	5.947	0	0	0
20/10/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	923.0000	855.0000	(7.367)	0	0	0
20/10/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	292.0000	261.0000	(10.616)	0	0	0
20/10/2008	\$ / R 2009/06/12	10.50	Call	Currency Future	1,213.0000	1,288.0000	6.183	0	0	0
20/10/2008	\$ / R 2009/06/12	10.25	Call	Currency Future	1,325.0000	1,407.0000	6.189	0	0	0
20/10/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	1,067.0000	990.0000	(7.216)	0	0	0
20/10/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	979.0000	903.0000	(7.763)	0	0	0
20/10/2008	\$ / R 2009/06/12	10.25	Put	Currency Future	899.0000	831.0000	(7.564)	0	0	0
20/10/2008	\$ / R 2009/06/12	10.75	Call	Currency Future	1,115.0000	1,181.0000	5.919	0	0	0
20/10/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,283.0000	1,196.0000	(6.781)	0	0	0
20/10/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	1,193.0000	1,266.0000	6.119	0	0	0
20/10/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,220.0000	1,135.0000	(6.967)	0	0	0
20/10/2008	\$ / R 2009/06/12	11.00	Call	Currency Future	1,025.0000	1,084.0000	5.756	0	0	0
20/10/2008	\$ / R 2009/06/12	9.75	Put	Currency Future	672.0000	615.0000	(8.482)	0	0	0
20/10/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,369.0000	2,486.0000	4.939	0	0	0
20/10/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	991.0000	1,048.0000	5.752	0	0	0
20/10/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,415.0000	1,322.0000	(6.572)	0	0	0
20/10/2008	\$ / R 2009/06/12	11.00	Put	Currency Future	1,349.0000	1,259.0000	(6.672)	0	0	0
20/10/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	611.0000	558.0000	(8.674)	0	0	0
20/10/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,096.0000	1,161.0000	5.931	0	0	0
20/10/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	1,060.0000	1,122.0000	5.849	0	0	0
20/10/2008	\$ / R 2009/06/12	10.70	Call	Currency Future	1,134.0000	1,202.0000	5.996	0	0	0
20/10/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	1,457.0000	1,544.0000	5.971	0	0	0
20/10/2008	\$ / R 2009/06/12	10.70	Put	Currency Future	1,157.0000	1,076.0000	(7.001)	0	0	0
20/10/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,173.0000	1,244.0000	6.053	0	0	0
20/10/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,403.0000	1,488.0000	6.058	0	0	0
20/10/2008	\$ / R 2009/06/12	10.50	Put	Currency Future	1,037.0000	962.0000	(7.232)	0	0	0
20/10/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	781.0000	719.0000	(7.939)	0	0	0
20/10/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,569.0000	1,661.0000	5.864	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
20/10/2008	\$ / R	2009/06/12	10.60	Put	Currency Future	1,096.0000	1,018.0000	(7.117)	0	0	0
20/10/2008	\$ / R	2009/06/12	9.80	Put	Currency Future	693.0000	635.0000	(8.369)	0	0	0
20/10/2008	\$ / R	2009/06/12	9.70	Put	Currency Future	651.0000	596.0000	(8.449)	0	0	0
20/10/2008	\$ / R	2009/06/12	9.70	Call	Currency Future	1,627.0000	1,722.0000	5.839	0	0	0
20/10/2008	\$ / R	2009/06/12	9.30	Call	Currency Future	1,876.0000	1,979.0000	5.490	0	0	0
20/10/2008	\$ / R	2009/06/12	10.20	Put	Currency Future	874.0000	808.0000	(7.551)	0	0	0
20/10/2008	\$ / R	2009/06/12	9.30	Put	Currency Future	500.0000	454.0000	(9.200)	0	0	0
20/10/2008	\$ / R	2009/06/12	10.10	Put	Currency Future	827.0000	762.0000	(7.860)	0	0	0
20/10/2008	\$ / R	2009/06/12	10.20	Call	Currency Future	1,351.0000	1,434.0000	6.144	0	0	0
20/10/2008	\$ / R	2009/06/12	11.20	Put	Currency Future	0.0000	1,388.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/06/12	11.20	Call	Currency Future	0.0000	1,013.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/06/12	10.90	Call	Currency Future	0.0000	1,122.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/06/12	10.80	Put	Currency Future	0.0000	1,135.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/06/12	10.90	Put	Currency Future	0.0000	1,196.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/06/12	11.10	Put	Currency Future	0.0000	1,322.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/06/12	11.10	Call	Currency Future	0.0000	1,048.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/06/12	10.80	Call	Currency Future	0.0000	1,161.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/06/12	10.60	Put	Currency Future	0.0000	1,018.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/06/12	10.60	Call	Currency Future	0.0000	1,244.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/06/12	10.40	Call	Currency Future	0.0000	1,329.0000	100.000	0	0	0
20/10/2008	\$ / R	2009/06/12	10.40	Put	Currency Future	0.0000	903.0000	100.000	0	0	0
20/10/2008	£ / R	2008/12/12			Currency Future	17.6051	17.7141	0.619	17.6500	17.6400	20,760
20/10/2008	£ / R	2008/12/12	15.80	Put	Currency Future	575.0000	486.0000	(15.478)	0	0	0
20/10/2008	£ / R	2008/12/12	14.80	Put	Currency Future	311.0000	248.0000	(20.257)	0	0	0
20/10/2008	£ / R	2008/12/12	15.80	Call	Currency Future	2,380.0000	2,400.0000	0.840	0	0	0
20/10/2008	£ / R	2008/12/12	15.30	Call	Currency Future	2,734.0000	2,768.0000	1.244	0	0	0
20/10/2008	£ / R	2008/12/12	14.80	Call	Currency Future	3,116.0000	3,163.0000	1.508	0	0	0
20/10/2008	£ / R	2008/12/12	14.75	Put	Currency Future	300.0000	239.0000	(20.333)	0	0	0
20/10/2008	£ / R	2008/12/12	14.40	Call	Currency Future	3,439.0000	3,497.0000	1.687	0	0	0
20/10/2008	£ / R	2008/12/12	14.75	Call	Currency Future	3,155.0000	3,203.0000	1.521	0	0	0
20/10/2008	£ / R	2008/12/12	15.60	Put	Currency Future	513.0000	430.0000	(16.179)	0	0	0
20/10/2008	£ / R	2008/12/12	15.60	Call	Currency Future	2,518.0000	2,544.0000	1.033	0	0	0
20/10/2008	£ / R	2008/12/12	14.60	Call	Currency Future	3,276.0000	3,328.0000	1.587	0	0	0
20/10/2008	£ / R	2008/12/12	15.90	Put	Currency Future	607.0000	516.0000	(14.992)	0	0	0
20/10/2008	£ / R	2008/12/12	15.90	Put	Currency Future	607.0000	516.0000	(14.992)	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
20/10/2008	£ / R 2008/12/12	14.55	Put	Currency Future	261.0000	205.0000	(21.456)	0	0	0
20/10/2008	£ / R 2008/12/12	15.60	Put	Currency Future	513.0000	430.0000	(16.179)	0	0	0
20/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	2,313.0000	2,330.0000	0.735	0	0	0
20/10/2008	£ / R 2008/12/12	14.55	Call	Currency Future	3,316.0000	3,370.0000	1.628	0	0	0
20/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	2,313.0000	2,330.0000	0.735	0	0	0
20/10/2008	£ / R 2008/12/12	15.30	Put	Currency Future	429.0000	353.0000	(17.716)	0	0	0
20/10/2008	£ / R 2008/12/12	15.60	Call	Currency Future	2,518.0000	2,544.0000	1.033	0	0	0
20/10/2008	£ / R 2008/12/12	15.25	Call	Currency Future	2,771.0000	2,806.0000	1.263	0	0	0
20/10/2008	£ / R 2008/12/12	14.65	Call	Currency Future	3,235.0000	3,286.0000	1.577	0	0	0
20/10/2008	£ / R 2008/12/12	15.05	Call	Currency Future	2,921.0000	2,962.0000	1.404	0	0	0
20/10/2008	£ / R 2008/12/12	14.65	Put	Currency Future	280.0000	222.0000	(20.714)	0	0	0
20/10/2008	£ / R 2008/12/12	15.55	Call	Currency Future	2,553.0000	2,580.0000	1.058	0	0	0
20/10/2008	£ / R 2008/12/12	16.30	Put	Currency Future	750.0000	649.0000	(13.467)	0	0	0
20/10/2008	£ / R 2008/12/12	15.05	Call	Currency Future	2,921.0000	2,962.0000	1.404	0	0	0
20/10/2008	£ / R 2008/12/12	15.25	Put	Currency Future	416.0000	342.0000	(17.788)	0	0	0
20/10/2008	£ / R 2008/12/12	14.45	Call	Currency Future	3,398.0000	3,454.0000	1.648	0	0	0
20/10/2008	£ / R 2008/12/12	15.45	Put	Currency Future	470.0000	390.0000	(17.021)	0	0	0
20/10/2008	£ / R 2008/12/12	16.30	Call	Currency Future	2,055.0000	2,063.0000	0.389	0	0	0
20/10/2008	£ / R 2008/12/12	15.95	Put	Currency Future	624.0000	532.0000	(14.744)	0	0	0
20/10/2008	£ / R 2008/12/12	14.60	Put	Currency Future	270.0000	214.0000	(20.741)	0	0	0
20/10/2008	£ / R 2008/12/12	14.35	Call	Currency Future	3,481.0000	3,539.0000	1.666	0	0	0
20/10/2008	£ / R 2008/12/12	15.50	Put	Currency Future	484.0000	403.0000	(16.736)	0	0	0
20/10/2008	£ / R 2008/12/12	15.05	Put	Currency Future	366.0000	298.0000	(18.579)	0	0	0
20/10/2008	£ / R 2008/12/12	16.20	Put	Currency Future	713.0000	614.0000	(13.885)	0	0	0
20/10/2008	£ / R 2008/12/12	14.45	Put	Currency Future	243.0000	190.0000	(21.811)	0	0	0
20/10/2008	£ / R 2008/12/12	15.80	Call	Currency Future	2,380.0000	2,400.0000	0.840	0	0	0
20/10/2008	£ / R 2008/12/12	14.55	Call	Currency Future	3,316.0000	3,370.0000	1.628	0	0	0
20/10/2008	£ / R 2008/12/12	16.20	Call	Currency Future	2,118.0000	2,128.0000	0.472	0	0	0
20/10/2008	£ / R 2008/12/12	15.00	Put	Currency Future	355.0000	287.0000	(19.155)	0	0	0
20/10/2008	£ / R 2008/12/12	14.35	Put	Currency Future	226.0000	175.0000	(22.566)	0	0	0
20/10/2008	£ / R 2008/12/12	16.10	Put	Currency Future	676.0000	580.0000	(14.201)	0	0	0
20/10/2008	£ / R 2008/12/12	14.90	Call	Currency Future	3,037.0000	3,081.0000	1.449	0	0	0
20/10/2008	£ / R 2008/12/12	15.50	Call	Currency Future	2,589.0000	2,617.0000	1.081	0	0	0
20/10/2008	£ / R 2008/12/12	14.85	Call	Currency Future	3,076.0000	3,122.0000	1.495	0	0	0
20/10/2008	£ / R 2008/12/12	15.55	Put	Currency Future	498.0000	416.0000	(16.466)	0	0	0
20/10/2008	£ / R 2008/12/12	16.00	Put	Currency Future	641.0000	547.0000	(14.665)	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
20/10/2008	£ / R 2008/12/12	14.90	Put	Currency Future	332.0000	267.0000	(19.578)	0	0	0
20/10/2008	£ / R 2008/12/12	14.65	Put	Currency Future	280.0000	222.0000	(20.714)	0	0	0
20/10/2008	£ / R 2008/12/12	16.10	Call	Currency Future	2,181.0000	2,194.0000	0.596	0	0	0
20/10/2008	£ / R 2008/12/12	14.80	Call	Currency Future	3,116.0000	3,163.0000	1.508	0	0	0
20/10/2008	£ / R 2008/12/12	14.85	Put	Currency Future	321.0000	258.0000	(19.626)	0	0	0
20/10/2008	£ / R 2008/12/12	15.80	Put	Currency Future	575.0000	486.0000	(15.478)	0	0	0
20/10/2008	£ / R 2008/12/12	14.55	Put	Currency Future	261.0000	205.0000	(21.456)	0	0	0
20/10/2008	£ / R 2008/12/12	15.65	Call	Currency Future	2,483.0000	2,507.0000	0.967	0	0	0
20/10/2008	£ / R 2008/12/12	15.45	Call	Currency Future	2,625.0000	2,654.0000	1.105	0	0	0
20/10/2008	£ / R 2008/12/12	16.00	Call	Currency Future	2,246.0000	2,262.0000	0.712	0	0	0
20/10/2008	£ / R 2008/12/12	14.50	Put	Currency Future	252.0000	198.0000	(21.429)	0	0	0
20/10/2008	£ / R 2008/12/12	17.70	Call	Currency Future	0.0000	1,307.0000	100.000	0	0	0
20/10/2008	£ / R 2008/12/12	17.20	Call	Currency Future	1,547.0000	1,535.0000	(0.776)	0	0	0
20/10/2008	£ / R 2008/12/12	14.60	Call	Currency Future	3,276.0000	3,328.0000	1.587	0	0	0
20/10/2008	£ / R 2008/12/12	18.10	Put	Currency Future	1,664.0000	1,533.0000	(7.873)	0	0	0
20/10/2008	£ / R 2008/12/12	15.65	Put	Currency Future	528.0000	443.0000	(16.098)	0	0	0
20/10/2008	£ / R 2008/12/12	15.35	Put	Currency Future	442.0000	365.0000	(17.421)	0	0	0
20/10/2008	£ / R 2008/12/12	17.20	Put	Currency Future	1,142.0000	1,021.0000	(10.595)	0	0	0
20/10/2008	£ / R 2008/12/12	14.80	Put	Currency Future	311.0000	248.0000	(20.257)	0	0	0
20/10/2008	£ / R 2008/12/12	15.40	Call	Currency Future	2,661.0000	2,692.0000	1.165	0	0	0
20/10/2008	£ / R 2008/12/12	15.35	Call	Currency Future	2,697.0000	2,729.0000	1.187	0	0	0
20/10/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,195.0000	1,069.0000	(10.544)	0	0	0
20/10/2008	£ / R 2008/12/12	15.15	Put	Currency Future	391.0000	319.0000	(18.414)	0	0	0
20/10/2008	£ / R 2008/12/12	16.10	Put	Currency Future	676.0000	580.0000	(14.201)	0	0	0
20/10/2008	£ / R 2008/12/12	16.10	Call	Currency Future	2,181.0000	2,194.0000	0.596	0	0	0
20/10/2008	£ / R 2008/12/12	14.50	Call	Currency Future	3,357.0000	3,412.0000	1.638	0	0	0
20/10/2008	£ / R 2008/12/12	15.05	Put	Currency Future	366.0000	298.0000	(18.579)	0	0	0
20/10/2008	£ / R 2008/12/12	14.40	Put	Currency Future	234.0000	182.0000	(22.222)	0	0	0
20/10/2008	£ / R 2008/12/12	16.65	Call	Currency Future	1,846.0000	1,845.0000	(0.054)	0	0	0
20/10/2008	£ / R 2008/12/12	15.30	Call	Currency Future	2,734.0000	2,768.0000	1.244	0	0	0
20/10/2008	£ / R 2008/12/12	14.90	Call	Currency Future	3,037.0000	3,081.0000	1.449	0	0	0
20/10/2008	£ / R 2008/12/12	15.95	Call	Currency Future	2,279.0000	2,296.0000	0.746	0	0	0
20/10/2008	£ / R 2008/12/12	15.40	Put	Currency Future	456.0000	378.0000	(17.105)	0	0	0
20/10/2008	£ / R 2008/12/12	17.30	Call	Currency Future	1,501.0000	1,483.0000	(1.199)	0	0	0
20/10/2008	£ / R 2008/12/12	15.15	Call	Currency Future	2,846.0000	2,883.0000	1.300	0	0	0
20/10/2008	£ / R 2008/12/12	15.00	Call	Currency Future	2,960.0000	3,001.0000	1.385	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
20/10/2008	£ / R 2008/12/12	14.60	Put	Currency Future	270.0000	214.0000	(20.741)	0	0	0
20/10/2008	£ / R 2008/12/12	17.70	Put	Currency Future	0.0000	1,293.0000	100.000	0	0	0
20/10/2008	£ / R 2008/12/12	17.60	Put	Currency Future	1,364.0000	1,236.0000	(9.384)	0	0	0
20/10/2008	£ / R 2008/12/12	15.40	Call	Currency Future	2,661.0000	2,692.0000	1.165	0	0	0
20/10/2008	£ / R 2008/12/12	16.65	Put	Currency Future	891.0000	781.0000	(12.346)	0	0	0
20/10/2008	£ / R 2008/12/12	17.60	Call	Currency Future	1,369.0000	1,350.0000	(1.388)	0	0	0
20/10/2008	£ / R 2008/12/12	14.90	Put	Currency Future	332.0000	267.0000	(19.578)	0	0	0
20/10/2008	£ / R 2008/12/12	14.65	Call	Currency Future	3,235.0000	3,286.0000	1.577	0	0	0
20/10/2008	£ / R 2008/12/12	15.40	Put	Currency Future	456.0000	378.0000	(17.105)	0	0	0
20/10/2008	£ / R 2008/12/12	18.10	Call	Currency Future	1,169.0000	1,147.0000	(1.882)	0	0	0
20/10/2008	£ / R 2008/12/12	15.70	Call	Currency Future	2,448.0000	2,471.0000	0.940	0	0	0
20/10/2008	£ / R 2008/12/12	17.05	Put	Currency Future	1,070.0000	952.0000	(11.028)	0	0	0
20/10/2008	£ / R 2008/12/12	17.50	Call	Currency Future	1,411.0000	1,394.0000	(1.205)	0	0	0
20/10/2008	£ / R 2008/12/12	17.50	Put	Currency Future	1,306.0000	1,180.0000	(9.648)	0	0	0
20/10/2008	£ / R 2008/12/12	17.40	Call	Currency Future	1,455.0000	1,438.0000	(1.168)	0	0	0
20/10/2008	£ / R 2008/12/12	15.15	Call	Currency Future	2,846.0000	2,883.0000	1.300	0	0	0
20/10/2008	£ / R 2008/12/12	17.40	Put	Currency Future	1,250.0000	1,124.0000	(10.080)	0	0	0
20/10/2008	£ / R 2008/12/12	15.70	Put	Currency Future	543.0000	457.0000	(15.838)	0	0	0
20/10/2008	£ / R 2008/12/12	15.15	Put	Currency Future	391.0000	319.0000	(18.414)	0	0	0
20/10/2008	£ / R 2008/12/12	17.90	Call	Currency Future	0.0000	1,225.0000	100.000	0	0	0
20/10/2008	£ / R 2008/12/12	17.60	Put	Currency Future	0.0000	1,236.0000	100.000	0	0	0
20/10/2008	£ / R 2008/12/12	17.40	Call	Currency Future	0.0000	1,438.0000	100.000	0	0	0
20/10/2008	£ / R 2008/12/12	17.40	Put	Currency Future	0.0000	1,124.0000	100.000	0	0	0
20/10/2008	£ / R 2008/12/12	17.60	Call	Currency Future	0.0000	1,350.0000	100.000	0	0	0
20/10/2008	£ / R 2008/12/12	15.55	Put	Currency Future	498.0000	416.0000	(16.466)	0	0	0
20/10/2008	£ / R 2008/12/12	15.55	Call	Currency Future	2,553.0000	2,580.0000	1.058	0	0	0
20/10/2008	£ / R 2008/12/12	14.95	Put	Currency Future	343.0000	277.0000	(19.242)	0	0	0
20/10/2008	£ / R 2008/12/12	14.95	Call	Currency Future	2,998.0000	3,041.0000	1.434	0	0	0
20/10/2008	£ / R 2008/12/12	17.90	Put	Currency Future	0.0000	1,411.0000	100.000	0	0	0
20/10/2008	£ / R 2008/12/12	15.20	Put	Currency Future	403.0000	330.0000	(18.114)	0	0	0
20/10/2008	£ / R 2008/12/12	15.10	Call	Currency Future	2,883.0000	2,922.0000	1.353	0	0	0
20/10/2008	£ / R 2008/12/12	18.10	Put	Currency Future	0.0000	1,533.0000	100.000	0	0	0
20/10/2008	£ / R 2008/12/12	15.10	Put	Currency Future	378.0000	308.0000	(18.519)	0	0	0
20/10/2008	£ / R 2008/12/12	18.10	Call	Currency Future	0.0000	1,147.0000	100.000	0	0	0
20/10/2008	£ / R 2008/12/12	15.65	Call	Currency Future	2,483.0000	2,507.0000	0.967	0	0	0
20/10/2008	£ / R 2008/12/12	15.20	Call	Currency Future	2,808.0000	2,844.0000	1.282	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
20/10/2008	£ / R 2008/12/12	15.65	Put	Currency Future	528.0000	443.0000	(16.098)	0	0	0
20/10/2008	£ / R 2008/12/12	15.75	Put	Currency Future	559.0000	472.0000	(15.564)	0	0	0
20/10/2008	£ / R 2008/12/12	16.55	Put	Currency Future	849.0000	742.0000	(12.603)	0	0	0
20/10/2008	£ / R 2008/12/12	16.55	Call	Currency Future	1,904.0000	1,906.0000	0.105	0	0	0
20/10/2008	£ / R 2008/12/12	16.45	Put	Currency Future	808.0000	704.0000	(12.871)	0	0	0
20/10/2008	£ / R 2008/12/12	16.50	Put	Currency Future	829.0000	723.0000	(12.786)	0	0	0
20/10/2008	£ / R 2008/12/12	16.75	Call	Currency Future	1,789.0000	1,786.0000	(0.168)	0	0	0
20/10/2008	£ / R 2008/12/12	16.40	Put	Currency Future	789.0000	685.0000	(13.181)	0	0	0
20/10/2008	£ / R 2008/12/12	15.75	Call	Currency Future	2,414.0000	2,436.0000	0.911	0	0	0
20/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	2,313.0000	2,330.0000	0.735	0	0	0
20/10/2008	£ / R 2008/12/12	16.75	Put	Currency Future	934.0000	822.0000	(11.991)	0	0	0
20/10/2008	£ / R 2008/12/12	15.90	Put	Currency Future	607.0000	516.0000	(14.992)	0	0	0
20/10/2008	£ / R 2008/12/12	16.85	Put	Currency Future	978.0000	864.0000	(11.656)	0	0	0
20/10/2008	£ / R 2008/12/12	16.20	Call	Currency Future	2,118.0000	2,128.0000	0.472	0	0	0
20/10/2008	£ / R 2008/12/12	17.05	Call	Currency Future	1,625.0000	1,616.0000	(0.554)	0	0	0
20/10/2008	£ / R 2008/12/12	16.20	Put	Currency Future	713.0000	614.0000	(13.885)	0	0	0
20/10/2008	£ / R 2008/12/12	16.95	Put	Currency Future	1,023.0000	907.0000	(11.339)	0	0	0
20/10/2008	£ / R 2008/12/12	16.40	Call	Currency Future	1,994.0000	1,999.0000	0.251	0	0	0
20/10/2008	£ / R 2008/12/12	16.95	Call	Currency Future	1,678.0000	1,671.0000	(0.417)	0	0	0
20/10/2008	£ / R 2008/12/12	16.50	Call	Currency Future	1,934.0000	1,937.0000	0.155	0	0	0
20/10/2008	£ / R 2008/12/12	16.85	Call	Currency Future	1,733.0000	1,728.0000	(0.289)	0	0	0
20/10/2008	£ / R 2008/12/12	16.45	Call	Currency Future	1,964.0000	1,968.0000	0.204	0	0	0
20/10/2008	£ / R 2008/12/12	16.35	Call	Currency Future	2,024.0000	2,031.0000	0.346	0	0	0
20/10/2008	£ / R 2008/12/12	15.85	Call	Currency Future	2,346.0000	2,365.0000	0.810	0	0	0
20/10/2008	£ / R 2008/12/12	16.35	Put	Currency Future	769.0000	667.0000	(13.264)	0	0	0
20/10/2008	£ / R 2008/12/12	16.05	Call	Currency Future	2,214.0000	2,228.0000	0.632	0	0	0
20/10/2008	£ / R 2008/12/12	16.60	Call	Currency Future	1,875.0000	1,876.0000	0.053	0	0	0
20/10/2008	£ / R 2008/12/12	15.85	Put	Currency Future	591.0000	501.0000	(15.228)	0	0	0
20/10/2008	£ / R 2008/12/12	16.40	Put	Currency Future	789.0000	685.0000	(13.181)	0	0	0
20/10/2008	£ / R 2008/12/12	16.15	Call	Currency Future	2,149.0000	2,161.0000	0.558	0	0	0
20/10/2008	£ / R 2008/12/12	16.60	Put	Currency Future	870.0000	761.0000	(12.529)	0	0	0
20/10/2008	£ / R 2008/12/12	16.05	Put	Currency Future	659.0000	564.0000	(14.416)	0	0	0
20/10/2008	£ / R 2008/12/12	16.25	Put	Currency Future	731.0000	631.0000	(13.680)	0	0	0
20/10/2008	£ / R 2008/12/12	16.40	Call	Currency Future	1,994.0000	1,999.0000	0.251	0	0	0
20/10/2008	£ / R 2008/12/12	16.15	Put	Currency Future	694.0000	597.0000	(13.977)	0	0	0
20/10/2008	£ / R 2008/12/12	16.25	Call	Currency Future	2,086.0000	2,095.0000	0.431	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
20/10/2008	£ / R	2008/12/12	15.30	Put	Currency Future	429.0000	353.0000	(17.716)	0	0	0
20/10/2008	£ / R	2008/12/12	14.70	Put	Currency Future	290.0000	231.0000	(20.345)	0	0	0
20/10/2008	£ / R	2008/12/12	15.10	Call	Currency Future	2,883.0000	2,922.0000	1.353	0	0	0
20/10/2008	£ / R	2008/12/12	15.10	Put	Currency Future	378.0000	308.0000	(18.519)	0	0	0
20/10/2008	£ / R	2008/12/12	14.70	Call	Currency Future	3,195.0000	3,245.0000	1.565	0	0	0
20/10/2008	£ / R	2008/12/12	18.50	Put	Currency Future	1,910.0000	1,776.0000	(7.016)	0	0	0
20/10/2008	£ / R	2008/12/12	17.70	Put	Currency Future	1,422.0000	1,293.0000	(9.072)	0	0	0
20/10/2008	£ / R	2008/12/12	17.80	Put	Currency Future	1,482.0000	1,351.0000	(8.839)	0	0	0
20/10/2008	£ / R	2008/12/12	17.80	Call	Currency Future	1,287.0000	1,265.0000	(1.709)	0	0	0
20/10/2008	£ / R	2008/12/12	17.90	Call	Currency Future	1,248.0000	1,225.0000	(1.843)	0	0	0
20/10/2008	£ / R	2008/12/12	17.90	Put	Currency Future	1,543.0000	1,411.0000	(8.555)	0	0	0
20/10/2008	£ / R	2008/12/12	17.70	Call	Currency Future	1,327.0000	1,307.0000	(1.507)	0	0	0
20/10/2008	£ / R	2008/12/12	18.00	Put	Currency Future	1,605.0000	1,471.0000	(8.349)	0	0	0
20/10/2008	£ / R	2008/12/12	18.00	Call	Currency Future	1,210.0000	1,186.0000	(1.983)	0	0	0
20/10/2008	£ / R	2008/12/12	18.40	Call	Currency Future	1,052.0000	1,027.0000	(2.376)	0	0	0
20/10/2008	£ / R	2008/12/12	18.30	Put	Currency Future	1,785.0000	1,652.0000	(7.451)	0	0	0
20/10/2008	£ / R	2008/12/12	18.30	Call	Currency Future	1,090.0000	1,066.0000	(2.202)	0	0	0
20/10/2008	£ / R	2008/12/12	18.50	Call	Currency Future	1,015.0000	990.0000	(2.463)	0	0	0
20/10/2008	£ / R	2008/12/12	18.20	Put	Currency Future	1,724.0000	1,592.0000	(7.657)	0	0	0
20/10/2008	£ / R	2008/12/12	18.40	Put	Currency Future	1,847.0000	1,713.0000	(7.255)	0	0	0
20/10/2008	£ / R	2008/12/12	18.20	Call	Currency Future	1,129.0000	1,106.0000	(2.037)	0	0	0
20/10/2008	£ / R	2009/03/16			Currency Future	17.9266	18.0410	0.638	18.1100	18.1100	17,045
20/10/2008	£ / R	2009/03/16	14.80	Call	Currency Future	3,531.0000	3,604.0000	2.067	0	0	0
20/10/2008	£ / R	2009/03/16	15.30	Call	Currency Future	3,159.0000	3,223.0000	2.026	0	0	0
20/10/2008	£ / R	2009/03/16	15.00	Put	Currency Future	453.0000	408.0000	(9.934)	0	0	0
20/10/2008	£ / R	2009/03/16	15.90	Put	Currency Future	717.0000	658.0000	(8.229)	0	0	0
20/10/2008	£ / R	2009/03/16	14.70	Call	Currency Future	3,609.0000	3,683.0000	2.050	0	0	0
20/10/2008	£ / R	2009/03/16	16.00	Put	Currency Future	751.0000	690.0000	(8.123)	0	0	0
20/10/2008	£ / R	2009/03/16	15.90	Call	Currency Future	2,743.0000	2,799.0000	2.042	0	0	0
20/10/2008	£ / R	2009/03/16	14.80	Put	Currency Future	405.0000	363.0000	(10.370)	0	0	0
20/10/2008	£ / R	2009/03/16	16.00	Call	Currency Future	2,678.0000	2,731.0000	1.979	0	0	0
20/10/2008	£ / R	2009/03/16	14.70	Put	Currency Future	382.0000	342.0000	(10.471)	0	0	0
20/10/2008	£ / R	2009/03/16	15.65	Call	Currency Future	2,912.0000	2,971.0000	2.026	0	0	0
20/10/2008	£ / R	2009/03/16	15.70	Put	Currency Future	651.0000	595.0000	(8.602)	0	0	0
20/10/2008	£ / R	2009/03/16	15.90	Call	Currency Future	2,743.0000	2,799.0000	2.042	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2008	£ / R 2009/03/16	15.80	Put	Currency Future	684.0000	626.0000	(8.480)	0	0	0
20/10/2008	£ / R 2009/03/16	14.90	Call	Currency Future	3,455.0000	3,526.0000	2.055	0	0	0
20/10/2008	£ / R 2009/03/16	15.65	Put	Currency Future	636.0000	580.0000	(8.805)	0	0	0
20/10/2008	£ / R 2009/03/16	16.70	Call	Currency Future	2,247.0000	2,290.0000	1.914	0	0	0
20/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	717.0000	658.0000	(8.229)	0	0	0
20/10/2008	£ / R 2009/03/16	16.60	Put	Currency Future	979.0000	909.0000	(7.150)	0	0	0
20/10/2008	£ / R 2009/03/16	14.60	Put	Currency Future	360.0000	322.0000	(10.556)	0	0	0
20/10/2008	£ / R 2009/03/16	14.90	Put	Currency Future	428.0000	385.0000	(10.047)	0	0	0
20/10/2008	£ / R 2009/03/16	15.05	Call	Currency Future	3,342.0000	3,411.0000	2.065	0	0	0
20/10/2008	£ / R 2009/03/16	15.10	Call	Currency Future	3,305.0000	3,373.0000	2.057	0	0	0
20/10/2008	£ / R 2009/03/16	16.60	Call	Currency Future	2,305.0000	2,350.0000	1.952	0	0	0
20/10/2008	£ / R 2009/03/16	15.80	Call	Currency Future	2,810.0000	2,867.0000	2.028	0	0	0
20/10/2008	£ / R 2009/03/16	15.30	Put	Currency Future	532.0000	482.0000	(9.398)	0	0	0
20/10/2008	£ / R 2009/03/16	15.70	Call	Currency Future	2,878.0000	2,936.0000	2.015	0	0	0
20/10/2008	£ / R 2009/03/16	14.65	Call	Currency Future	3,648.0000	3,723.0000	2.056	0	0	0
20/10/2008	£ / R 2009/03/16	15.30	Call	Currency Future	3,159.0000	3,223.0000	2.026	0	0	0
20/10/2008	£ / R 2009/03/16	15.30	Put	Currency Future	532.0000	482.0000	(9.398)	0	0	0
20/10/2008	£ / R 2009/03/16	14.65	Put	Currency Future	371.0000	332.0000	(10.512)	0	0	0
20/10/2008	£ / R 2009/03/16	15.10	Put	Currency Future	478.0000	432.0000	(9.623)	0	0	0
20/10/2008	£ / R 2009/03/16	15.80	Put	Currency Future	684.0000	626.0000	(8.480)	0	0	0
20/10/2008	£ / R 2009/03/16	15.45	Put	Currency Future	575.0000	523.0000	(9.043)	0	0	0
20/10/2008	£ / R 2009/03/16	14.75	Call	Currency Future	3,570.0000	3,643.0000	2.045	0	0	0
20/10/2008	£ / R 2009/03/16	14.90	Put	Currency Future	428.0000	385.0000	(10.047)	0	0	0
20/10/2008	£ / R 2009/03/16	15.80	Call	Currency Future	2,810.0000	2,867.0000	2.028	0	0	0
20/10/2008	£ / R 2009/03/16	15.60	Put	Currency Future	620.0000	566.0000	(8.710)	0	0	0
20/10/2008	£ / R 2009/03/16	15.25	Put	Currency Future	518.0000	469.0000	(9.459)	0	0	0
20/10/2008	£ / R 2009/03/16	14.60	Call	Currency Future	3,687.0000	3,763.0000	2.061	0	0	0
20/10/2008	£ / R 2009/03/16	14.90	Call	Currency Future	3,455.0000	3,526.0000	2.055	0	0	0
20/10/2008	£ / R 2009/03/16	16.70	Put	Currency Future	1,020.0000	949.0000	(6.961)	0	0	0
20/10/2008	£ / R 2009/03/16	16.50	Put	Currency Future	938.0000	870.0000	(7.249)	0	0	0
20/10/2008	£ / R 2009/03/16	15.25	Call	Currency Future	3,195.0000	3,260.0000	2.034	0	0	0
20/10/2008	£ / R 2009/03/16	16.40	Call	Currency Future	2,425.0000	2,473.0000	1.979	0	0	0
20/10/2008	£ / R 2009/03/16	15.60	Call	Currency Future	2,947.0000	3,007.0000	2.036	0	0	0
20/10/2008	£ / R 2009/03/16	14.95	Put	Currency Future	441.0000	396.0000	(10.204)	0	0	0
20/10/2008	£ / R 2009/03/16	16.40	Put	Currency Future	899.0000	832.0000	(7.453)	0	0	0
20/10/2008	£ / R 2009/03/16	14.95	Call	Currency Future	3,417.0000	3,487.0000	2.049	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
20/10/2008	£ / R 2009/03/16	15.35	Put	Currency Future	546.0000	496.0000	(9.158)	0	0	0
20/10/2008	£ / R 2009/03/16	14.85	Put	Currency Future	417.0000	374.0000	(10.312)	0	0	0
20/10/2008	£ / R 2009/03/16	15.55	Call	Currency Future	2,981.0000	3,042.0000	2.046	0	0	0
20/10/2008	£ / R 2009/03/16	17.65	Put	Currency Future	1,472.0000	1,381.0000	(6.182)	0	0	0
20/10/2008	£ / R 2009/03/16	16.20	Call	Currency Future	2,550.0000	2,600.0000	1.961	0	0	0
20/10/2008	£ / R 2009/03/16	16.50	Call	Currency Future	2,365.0000	2,411.0000	1.945	0	0	0
20/10/2008	£ / R 2009/03/16	15.00	Call	Currency Future	3,380.0000	3,449.0000	2.041	0	0	0
20/10/2008	£ / R 2009/03/16	15.65	Call	Currency Future	2,912.0000	2,971.0000	2.026	0	0	0
20/10/2008	£ / R 2009/03/16	16.20	Put	Currency Future	823.0000	759.0000	(7.776)	0	0	0
20/10/2008	£ / R 2009/03/16	14.75	Put	Currency Future	393.0000	352.0000	(10.433)	0	0	0
20/10/2008	£ / R 2009/03/16	15.35	Call	Currency Future	3,123.0000	3,187.0000	2.049	0	0	0
20/10/2008	£ / R 2009/03/16	17.65	Call	Currency Future	1,748.0000	1,772.0000	1.373	0	0	0
20/10/2008	£ / R 2009/03/16	15.45	Call	Currency Future	3,052.0000	3,114.0000	2.031	0	0	0
20/10/2008	£ / R 2009/03/16	14.85	Call	Currency Future	3,493.0000	3,565.0000	2.061	0	0	0
20/10/2008	£ / R 2009/03/16	15.15	Put	Currency Future	491.0000	444.0000	(9.572)	0	0	0
20/10/2008	£ / R 2009/03/16	14.80	Put	Currency Future	405.0000	363.0000	(10.370)	0	0	0
20/10/2008	£ / R 2009/03/16	16.30	Put	Currency Future	860.0000	795.0000	(7.558)	0	0	0
20/10/2008	£ / R 2009/03/16	15.15	Call	Currency Future	3,268.0000	3,335.0000	2.050	0	0	0
20/10/2008	£ / R 2009/03/16	15.05	Put	Currency Future	466.0000	420.0000	(9.871)	0	0	0
20/10/2008	£ / R 2009/03/16	15.65	Put	Currency Future	636.0000	580.0000	(8.805)	0	0	0
20/10/2008	£ / R 2009/03/16	16.10	Call	Currency Future	2,613.0000	2,665.0000	1.990	0	0	0
20/10/2008	£ / R 2009/03/16	15.05	Call	Currency Future	3,342.0000	3,411.0000	2.065	0	0	0
20/10/2008	£ / R 2009/03/16	16.40	Call	Currency Future	2,425.0000	2,473.0000	1.979	0	0	0
20/10/2008	£ / R 2009/03/16	16.30	Call	Currency Future	2,487.0000	2,536.0000	1.970	0	0	0
20/10/2008	£ / R 2009/03/16	18.45	Put	Currency Future	1,957.0000	1,862.0000	(4.854)	0	0	0
20/10/2008	£ / R 2009/03/16	15.75	Call	Currency Future	2,844.0000	2,902.0000	2.039	0	0	0
20/10/2008	£ / R 2009/03/16	18.45	Call	Currency Future	1,433.0000	1,453.0000	1.396	0	0	0
20/10/2008	£ / R 2009/03/16	15.55	Put	Currency Future	605.0000	551.0000	(8.926)	0	0	0
20/10/2008	£ / R 2009/03/16	15.15	Put	Currency Future	491.0000	444.0000	(9.572)	0	0	0
20/10/2008	£ / R 2009/03/16	16.20	Put	Currency Future	823.0000	759.0000	(7.776)	0	0	0
20/10/2008	£ / R 2009/03/16	17.55	Put	Currency Future	1,415.0000	1,331.0000	(5.936)	0	0	0
20/10/2008	£ / R 2009/03/16	16.40	Put	Currency Future	899.0000	832.0000	(7.453)	0	0	0
20/10/2008	£ / R 2009/03/16	14.80	Call	Currency Future	3,531.0000	3,604.0000	2.067	0	0	0
20/10/2008	£ / R 2009/03/16	17.85	Call	Currency Future	1,665.0000	1,686.0000	1.261	0	0	0
20/10/2008	£ / R 2009/03/16	16.10	Put	Currency Future	787.0000	724.0000	(8.005)	0	0	0
20/10/2008	£ / R 2009/03/16	15.15	Call	Currency Future	3,268.0000	3,335.0000	2.050	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
20/10/2008	£ / R 2009/03/16	17.55	Call	Currency Future	1,791.0000	1,822.0000	1.731	0	0	0
20/10/2008	£ / R 2009/03/16	16.20	Call	Currency Future	2,550.0000	2,600.0000	1.961	0	0	0
20/10/2008	£ / R 2009/03/16	15.85	Call	Currency Future	2,777.0000	2,833.0000	2.017	0	0	0
20/10/2008	£ / R 2009/03/16	15.50	Call	Currency Future	3,016.0000	3,078.0000	2.056	0	0	0
20/10/2008	£ / R 2009/03/16	15.85	Put	Currency Future	700.0000	642.0000	(8.286)	0	0	0
20/10/2008	£ / R 2009/03/16	15.40	Put	Currency Future	560.0000	509.0000	(9.107)	0	0	0
20/10/2008	£ / R 2009/03/16	17.85	Put	Currency Future	1,588.0000	1,495.0000	(5.856)	0	0	0
20/10/2008	£ / R 2009/03/16	15.05	Put	Currency Future	466.0000	420.0000	(9.871)	0	0	0
20/10/2008	£ / R 2009/03/16	15.75	Put	Currency Future	667.0000	611.0000	(8.396)	0	0	0
20/10/2008	£ / R 2009/03/16	17.75	Call	Currency Future	1,706.0000	1,728.0000	1.290	0	0	0
20/10/2008	£ / R 2009/03/16	17.65	Call	Currency Future	0.0000	1,772.0000	100.000	0	0	0
20/10/2008	£ / R 2009/03/16	16.95	Call	Currency Future	2,105.0000	2,144.0000	1.853	0	0	0
20/10/2008	£ / R 2009/03/16	16.85	Call	Currency Future	2,161.0000	2,202.0000	1.897	0	0	0
20/10/2008	£ / R 2009/03/16	16.95	Put	Currency Future	1,129.0000	1,053.0000	(6.732)	0	0	0
20/10/2008	£ / R 2009/03/16	16.75	Put	Currency Future	1,041.0000	969.0000	(6.916)	0	0	0
20/10/2008	£ / R 2009/03/16	16.65	Put	Currency Future	999.0000	928.0000	(7.107)	0	0	0
20/10/2008	£ / R 2009/03/16	17.65	Put	Currency Future	0.0000	1,381.0000	100.000	0	0	0
20/10/2008	£ / R 2009/03/16	16.65	Call	Currency Future	2,276.0000	2,319.0000	1.889	0	0	0
20/10/2008	£ / R 2009/03/16	17.75	Put	Currency Future	1,529.0000	1,437.0000	(6.017)	0	0	0
20/10/2008	£ / R 2009/03/16	16.45	Put	Currency Future	918.0000	850.0000	(7.407)	0	0	0
20/10/2008	£ / R 2009/03/16	17.95	Call	Currency Future	1,625.0000	1,644.0000	1.169	0	0	0
20/10/2008	£ / R 2009/03/16	16.55	Call	Currency Future	2,335.0000	2,380.0000	1.927	0	0	0
20/10/2008	£ / R 2009/03/16	15.50	Put	Currency Future	590.0000	537.0000	(8.983)	0	0	0
20/10/2008	£ / R 2009/03/16	17.95	Put	Currency Future	1,648.0000	1,553.0000	(5.765)	0	0	0
20/10/2008	£ / R 2009/03/16	16.55	Put	Currency Future	958.0000	889.0000	(7.203)	0	0	0
20/10/2008	£ / R 2009/03/16	15.40	Call	Currency Future	3,087.0000	3,150.0000	2.041	0	0	0
20/10/2008	£ / R 2009/03/16	16.75	Call	Currency Future	2,218.0000	2,260.0000	1.894	0	0	0
20/10/2008	£ / R 2009/03/16	15.40	Put	Currency Future	560.0000	509.0000	(9.107)	0	0	0
20/10/2008	£ / R 2009/03/16	17.35	Call	Currency Future	1,892.0000	1,925.0000	1.744	0	0	0
20/10/2008	£ / R 2009/03/16	15.40	Call	Currency Future	3,087.0000	3,150.0000	2.041	0	0	0
20/10/2008	£ / R 2009/03/16	17.35	Put	Currency Future	1,315.0000	1,234.0000	(6.160)	0	0	0
20/10/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,084.0000	1,011.0000	(6.734)	0	0	0
20/10/2008	£ / R 2009/03/16	15.20	Put	Currency Future	505.0000	457.0000	(9.505)	0	0	0
20/10/2008	£ / R 2009/03/16	17.05	Put	Currency Future	1,174.0000	1,097.0000	(6.559)	0	0	0
20/10/2008	£ / R 2009/03/16	17.85	Call	Currency Future	0.0000	1,686.0000	100.000	0	0	0
20/10/2008	£ / R 2009/03/16	16.45	Call	Currency Future	2,395.0000	2,441.0000	1.921	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
20/10/2008	£ / R 2009/03/16	17.25	Put	Currency Future	1,267.0000	1,187.0000	(6.314)	0	0	0
20/10/2008	£ / R 2009/03/16	15.20	Call	Currency Future	3,231.0000	3,298.0000	2.074	0	0	0
20/10/2008	£ / R 2009/03/16	18.15	Call	Currency Future	0.0000	1,565.0000	100.000	0	0	0
20/10/2008	£ / R 2009/03/16	17.25	Call	Currency Future	1,944.0000	1,978.0000	1.749	0	0	0
20/10/2008	£ / R 2009/03/16	15.35	Call	Currency Future	3,123.0000	3,187.0000	2.049	0	0	0
20/10/2008	£ / R 2009/03/16	17.85	Put	Currency Future	0.0000	1,495.0000	100.000	0	0	0
20/10/2008	£ / R 2009/03/16	18.35	Put	Currency Future	0.0000	1,798.0000	100.000	0	0	0
20/10/2008	£ / R 2009/03/16	18.15	Put	Currency Future	0.0000	1,674.0000	100.000	0	0	0
20/10/2008	£ / R 2009/03/16	15.35	Put	Currency Future	546.0000	496.0000	(9.158)	0	0	0
20/10/2008	£ / R 2009/03/16	18.35	Call	Currency Future	0.0000	1,489.0000	100.000	0	0	0
20/10/2008	£ / R 2009/03/16	16.35	Put	Currency Future	879.0000	813.0000	(7.509)	0	0	0
20/10/2008	£ / R 2009/03/16	16.05	Call	Currency Future	2,645.0000	2,698.0000	2.004	0	0	0
20/10/2008	£ / R 2009/03/16	16.25	Put	Currency Future	841.0000	777.0000	(7.610)	0	0	0
20/10/2008	£ / R 2009/03/16	16.00	Put	Currency Future	751.0000	690.0000	(8.123)	0	0	0
20/10/2008	£ / R 2009/03/16	16.10	Call	Currency Future	2,613.0000	2,665.0000	1.990	0	0	0
20/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	2,743.0000	2,799.0000	2.042	0	0	0
20/10/2008	£ / R 2009/03/16	16.10	Put	Currency Future	787.0000	724.0000	(8.005)	0	0	0
20/10/2008	£ / R 2009/03/16	16.30	Call	Currency Future	2,487.0000	2,536.0000	1.970	0	0	0
20/10/2008	£ / R 2009/03/16	16.35	Call	Currency Future	2,456.0000	2,504.0000	1.954	0	0	0
20/10/2008	£ / R 2009/03/16	16.00	Call	Currency Future	2,678.0000	2,731.0000	1.979	0	0	0
20/10/2008	£ / R 2009/03/16	16.60	Call	Currency Future	2,305.0000	2,350.0000	1.952	0	0	0
20/10/2008	£ / R 2009/03/16	16.60	Put	Currency Future	979.0000	909.0000	(7.150)	0	0	0
20/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	717.0000	658.0000	(8.229)	0	0	0
20/10/2008	£ / R 2009/03/16	16.30	Put	Currency Future	860.0000	795.0000	(7.558)	0	0	0
20/10/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,063.0000	990.0000	(6.867)	0	0	0
20/10/2008	£ / R 2009/03/16	16.80	Call	Currency Future	2,189.0000	2,231.0000	1.919	0	0	0
20/10/2008	£ / R 2009/03/16	17.05	Call	Currency Future	2,050.0000	2,088.0000	1.854	0	0	0
20/10/2008	£ / R 2009/03/16	16.05	Put	Currency Future	769.0000	707.0000	(8.062)	0	0	0
20/10/2008	£ / R 2009/03/16	17.15	Call	Currency Future	1,997.0000	2,033.0000	1.803	0	0	0
20/10/2008	£ / R 2009/03/16	16.15	Call	Currency Future	2,581.0000	2,632.0000	1.976	0	0	0
20/10/2008	£ / R 2009/03/16	16.15	Put	Currency Future	805.0000	741.0000	(7.950)	0	0	0
20/10/2008	£ / R 2009/03/16	16.25	Call	Currency Future	2,518.0000	2,568.0000	1.986	0	0	0
20/10/2008	£ / R 2009/03/16	17.15	Put	Currency Future	1,220.0000	1,142.0000	(6.393)	0	0	0
20/10/2008	£ / R 2009/03/16	18.05	Call	Currency Future	1,586.0000	1,604.0000	1.135	0	0	0
20/10/2008	£ / R 2009/03/16	18.65	Call	Currency Future	1,354.0000	1,371.0000	1.256	0	0	0
20/10/2008	£ / R 2009/03/16	18.55	Put	Currency Future	2,017.0000	1,920.0000	(4.809)	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
20/10/2008	£ / R 2009/03/16	18.65	Put	Currency Future	2,077.0000	1,980.0000	(4.670)	0	0	0
20/10/2008	£ / R 2009/03/16	18.75	Put	Currency Future	2,139.0000	2,041.0000	(4.582)	0	0	0
20/10/2008	£ / R 2009/03/16	18.75	Call	Currency Future	1,316.0000	1,332.0000	1.216	0	0	0
20/10/2008	£ / R 2009/03/16	18.55	Call	Currency Future	1,393.0000	1,411.0000	1.292	0	0	0
20/10/2008	£ / R 2009/03/16	18.35	Put	Currency Future	1,898.0000	1,798.0000	(5.269)	0	0	0
20/10/2008	£ / R 2009/03/16	18.35	Call	Currency Future	1,474.0000	1,489.0000	1.018	0	0	0
20/10/2008	£ / R 2009/03/16	18.05	Put	Currency Future	1,709.0000	1,613.0000	(5.617)	0	0	0
20/10/2008	£ / R 2009/03/16	18.15	Call	Currency Future	1,548.0000	1,565.0000	1.098	0	0	0
20/10/2008	£ / R 2009/03/16	18.15	Put	Currency Future	1,771.0000	1,674.0000	(5.477)	0	0	0
20/10/2008	£ / R 2009/03/16	18.25	Call	Currency Future	1,510.0000	1,526.0000	1.060	0	0	0
20/10/2008	£ / R 2009/03/16	18.25	Put	Currency Future	1,834.0000	1,735.0000	(5.398)	0	0	0
20/10/2008	£ / R 2009/03/16	18.85	Call	Currency Future	1,278.0000	1,294.0000	1.252	0	0	0
20/10/2008	£ / R 2009/03/16	18.85	Put	Currency Future	2,202.0000	2,103.0000	(4.496)	0	0	0
20/10/2008	£ / R 2009/06/12			Currency Future	18.2282	18.3378	0.601	0.0000	0.0000	8
20/10/2008	£ / R 2009/06/12	16.90	Call	Currency Future	2,526.0000	2,553.0000	1.069	0	0	0
20/10/2008	£ / R 2009/06/12	16.00	Call	Currency Future	3,074.0000	3,113.0000	1.269	0	0	0
20/10/2008	£ / R 2009/06/12	15.20	Call	Currency Future	3,621.0000	3,674.0000	1.464	0	0	0
20/10/2008	£ / R 2009/06/12	15.15	Call	Currency Future	3,658.0000	3,711.0000	1.449	0	0	0
20/10/2008	£ / R 2009/06/12	16.20	Put	Currency Future	917.0000	844.0000	(7.961)	0	0	0
20/10/2008	£ / R 2009/06/12	16.00	Put	Currency Future	845.0000	775.0000	(8.284)	0	0	0
20/10/2008	£ / R 2009/06/12	15.15	Put	Currency Future	579.0000	523.0000	(9.672)	0	0	0
20/10/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,113.0000	1,033.0000	(7.188)	0	0	0
20/10/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,072.0000	993.0000	(7.369)	0	0	0
20/10/2008	£ / R 2009/06/12	15.80	Call	Currency Future	3,205.0000	3,248.0000	1.342	0	0	0
20/10/2008	£ / R 2009/06/12	15.55	Call	Currency Future	3,375.0000	3,422.0000	1.393	0	0	0
20/10/2008	£ / R 2009/06/12	16.70	Call	Currency Future	2,642.0000	2,671.0000	1.098	0	0	0
20/10/2008	£ / R 2009/06/12	16.50	Put	Currency Future	1,032.0000	955.0000	(7.461)	0	0	0
20/10/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,198.0000	1,115.0000	(6.928)	0	0	0
20/10/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,155.0000	1,073.0000	(7.100)	0	0	0
20/10/2008	£ / R 2009/06/12	15.20	Put	Currency Future	593.0000	536.0000	(9.612)	0	0	0
20/10/2008	£ / R 2009/06/12	15.15	Call	Currency Future	3,658.0000	3,711.0000	1.449	0	0	0
20/10/2008	£ / R 2009/06/12	15.95	Put	Currency Future	828.0000	759.0000	(8.333)	0	0	0
20/10/2008	£ / R 2009/06/12	17.00	Put	Currency Future	1,242.0000	1,157.0000	(6.844)	0	0	0
20/10/2008	£ / R 2009/06/12	16.40	Put	Currency Future	993.0000	917.0000	(7.654)	0	0	0
20/10/2008	£ / R 2009/06/12	16.80	Call	Currency Future	2,584.0000	2,611.0000	1.045	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
20/10/2008	£ / R 2009/06/12	16.05	Call	Currency Future	3,041.0000	3,080.0000	1.282	0	0	0
20/10/2008	£ / R 2009/06/12	15.05	Put	Currency Future	552.0000	497.0000	(9.964)	0	0	0
20/10/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,072.0000	993.0000	(7.369)	0	0	0
20/10/2008	£ / R 2009/06/12	16.50	Call	Currency Future	2,760.0000	2,792.0000	1.159	0	0	0
20/10/2008	£ / R 2009/06/12	16.05	Put	Currency Future	863.0000	792.0000	(8.227)	0	0	0
20/10/2008	£ / R 2009/06/12	17.00	Call	Currency Future	2,470.0000	2,495.0000	1.012	0	0	0
20/10/2008	£ / R 2009/06/12	15.70	Put	Currency Future	744.0000	679.0000	(8.737)	0	0	0
20/10/2008	£ / R 2009/06/12	16.80	Call	Currency Future	2,584.0000	2,611.0000	1.045	0	0	0
20/10/2008	£ / R 2009/06/12	15.70	Call	Currency Future	3,272.0000	3,317.0000	1.375	0	0	0
20/10/2008	£ / R 2009/06/12	16.20	Call	Currency Future	2,946.0000	2,982.0000	1.222	0	0	0
20/10/2008	£ / R 2009/06/12	16.40	Put	Currency Future	993.0000	917.0000	(7.654)	0	0	0
20/10/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,155.0000	1,073.0000	(7.100)	0	0	0
20/10/2008	£ / R 2009/06/12	16.60	Call	Currency Future	2,701.0000	2,731.0000	1.111	0	0	0
20/10/2008	£ / R 2009/06/12	16.30	Put	Currency Future	955.0000	880.0000	(7.853)	0	0	0
20/10/2008	£ / R 2009/06/12	15.95	Call	Currency Future	3,106.0000	3,147.0000	1.320	0	0	0
20/10/2008	£ / R 2009/06/12	16.20	Call	Currency Future	2,946.0000	2,982.0000	1.222	0	0	0
20/10/2008	£ / R 2009/06/12	15.05	Call	Currency Future	3,730.0000	3,785.0000	1.475	0	0	0
20/10/2008	£ / R 2009/06/12	16.60	Call	Currency Future	2,701.0000	2,731.0000	1.111	0	0	0
20/10/2008	£ / R 2009/06/12	16.40	Call	Currency Future	2,821.0000	2,855.0000	1.205	0	0	0
20/10/2008	£ / R 2009/06/12	16.30	Put	Currency Future	955.0000	880.0000	(7.853)	0	0	0
20/10/2008	£ / R 2009/06/12	15.55	Put	Currency Future	697.0000	634.0000	(9.039)	0	0	0
20/10/2008	£ / R 2009/06/12	15.80	Call	Currency Future	3,205.0000	3,248.0000	1.342	0	0	0
20/10/2008	£ / R 2009/06/12	18.05	Put	Currency Future	1,768.0000	1,663.0000	(5.939)	0	0	0
20/10/2008	£ / R 2009/06/12	15.80	Put	Currency Future	777.0000	710.0000	(8.623)	0	0	0
20/10/2008	£ / R 2009/06/12	15.85	Call	Currency Future	3,172.0000	3,214.0000	1.324	0	0	0
20/10/2008	£ / R 2009/06/12	16.40	Call	Currency Future	2,821.0000	2,855.0000	1.205	0	0	0
20/10/2008	£ / R 2009/06/12	18.15	Put	Currency Future	1,828.0000	1,722.0000	(5.799)	0	0	0
20/10/2008	£ / R 2009/06/12	15.05	Put	Currency Future	552.0000	497.0000	(9.964)	0	0	0
20/10/2008	£ / R 2009/06/12	15.85	Put	Currency Future	794.0000	726.0000	(8.564)	0	0	0
20/10/2008	£ / R 2009/06/12	18.05	Call	Currency Future	1,946.0000	1,951.0000	0.257	0	0	0
20/10/2008	£ / R 2009/06/12	16.75	Call	Currency Future	2,612.0000	2,641.0000	1.110	0	0	0
20/10/2008	£ / R 2009/06/12	17.95	Put	Currency Future	1,708.0000	1,606.0000	(5.972)	0	0	0
20/10/2008	£ / R 2009/06/12	16.75	Put	Currency Future	1,134.0000	1,053.0000	(7.143)	0	0	0
20/10/2008	£ / R 2009/06/12	16.10	Put	Currency Future	881.0000	809.0000	(8.173)	0	0	0
20/10/2008	£ / R 2009/06/12	16.20	Put	Currency Future	917.0000	844.0000	(7.961)	0	0	0
20/10/2008	£ / R 2009/06/12	15.80	Put	Currency Future	777.0000	710.0000	(8.623)	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
20/10/2008	£ / R 2009/06/12	17.95	Call	Currency Future	1,987.0000	1,993.0000	0.302	0	0	0
20/10/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,113.0000	1,033.0000	(7.188)	0	0	0
20/10/2008	£ / R 2009/06/12	14.85	Put	Currency Future	501.0000	449.0000	(10.379)	0	0	0
20/10/2008	£ / R 2009/06/12	16.00	Call	Currency Future	3,074.0000	3,113.0000	1.269	0	0	0
20/10/2008	£ / R 2009/06/12	17.85	Put	Currency Future	1,650.0000	1,554.0000	(5.818)	0	0	0
20/10/2008	£ / R 2009/06/12	16.70	Call	Currency Future	2,642.0000	2,671.0000	1.098	0	0	0
20/10/2008	£ / R 2009/06/12	15.60	Put	Currency Future	712.0000	649.0000	(8.848)	0	0	0
20/10/2008	£ / R 2009/06/12	14.85	Call	Currency Future	3,879.0000	3,937.0000	1.495	0	0	0
20/10/2008	£ / R 2009/06/12	17.85	Call	Currency Future	2,029.0000	2,042.0000	0.641	0	0	0
20/10/2008	£ / R 2009/06/12	15.60	Call	Currency Future	3,340.0000	3,386.0000	1.377	0	0	0
20/10/2008	£ / R 2009/06/12	15.90	Call	Currency Future	3,139.0000	3,180.0000	1.306	0	0	0
20/10/2008	£ / R 2009/06/12	16.45	Call	Currency Future	2,791.0000	2,824.0000	1.182	0	0	0
20/10/2008	£ / R 2009/06/12	15.35	Put	Currency Future	636.0000	577.0000	(9.277)	0	0	0
20/10/2008	£ / R 2009/06/12	16.30	Call	Currency Future	2,883.0000	2,918.0000	1.214	0	0	0
20/10/2008	£ / R 2009/06/12	14.95	Call	Currency Future	3,804.0000	3,861.0000	1.498	0	0	0
20/10/2008	£ / R 2009/06/12	16.00	Put	Currency Future	845.0000	775.0000	(8.284)	0	0	0
20/10/2008	£ / R 2009/06/12	18.15	Call	Currency Future	1,906.0000	1,910.0000	0.210	0	0	0
20/10/2008	£ / R 2009/06/12	16.30	Call	Currency Future	2,883.0000	2,918.0000	1.214	0	0	0
20/10/2008	£ / R 2009/06/12	16.45	Put	Currency Future	1,013.0000	936.0000	(7.601)	0	0	0
20/10/2008	£ / R 2009/06/12	15.05	Call	Currency Future	3,730.0000	3,785.0000	1.475	0	0	0
20/10/2008	£ / R 2009/06/12	14.95	Put	Currency Future	526.0000	473.0000	(10.076)	0	0	0
20/10/2008	£ / R 2009/06/12	15.90	Put	Currency Future	811.0000	742.0000	(8.508)	0	0	0
20/10/2008	£ / R 2009/06/12	15.90	Put	Currency Future	811.0000	742.0000	(8.508)	0	0	0
20/10/2008	£ / R 2009/06/12	15.35	Call	Currency Future	3,514.0000	3,564.0000	1.423	0	0	0
20/10/2008	£ / R 2009/06/12	17.25	Call	Currency Future	2,334.0000	2,355.0000	0.900	0	0	0
20/10/2008	£ / R 2009/06/12	16.10	Call	Currency Future	3,009.0000	3,047.0000	1.263	0	0	0
20/10/2008	£ / R 2009/06/12	15.90	Call	Currency Future	3,139.0000	3,180.0000	1.306	0	0	0
20/10/2008	£ / R 2009/06/12	16.10	Call	Currency Future	3,009.0000	3,047.0000	1.263	0	0	0
20/10/2008	£ / R 2009/06/12	14.80	Call	Currency Future	3,916.0000	3,975.0000	1.507	0	0	0
20/10/2008	£ / R 2009/06/12	14.80	Put	Currency Future	488.0000	437.0000	(10.451)	0	0	0
20/10/2008	£ / R 2009/06/12	15.25	Call	Currency Future	3,586.0000	3,637.0000	1.422	0	0	0
20/10/2008	£ / R 2009/06/12	15.65	Call	Currency Future	3,306.0000	3,351.0000	1.361	0	0	0
20/10/2008	£ / R 2009/06/12	16.10	Put	Currency Future	881.0000	809.0000	(8.173)	0	0	0
20/10/2008	£ / R 2009/06/12	15.50	Put	Currency Future	681.0000	619.0000	(9.104)	0	0	0
20/10/2008	£ / R 2009/06/12	15.75	Call	Currency Future	3,239.0000	3,282.0000	1.328	0	0	0
20/10/2008	£ / R 2009/06/12	15.25	Put	Currency Future	607.0000	549.0000	(9.555)	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
20/10/2008	£ / R 2009/06/12	15.65	Put	Currency Future	728.0000	664.0000	(8.791)	0	0	0
20/10/2008	£ / R 2009/06/12	17.25	Put	Currency Future	1,355.0000	1,267.0000	(6.494)	0	0	0
20/10/2008	£ / R 2009/06/12	14.90	Call	Currency Future	3,841.0000	3,899.0000	1.510	0	0	0
20/10/2008	£ / R 2009/06/12	15.75	Put	Currency Future	760.0000	694.0000	(8.684)	0	0	0
20/10/2008	£ / R 2009/06/12	15.55	Call	Currency Future	3,375.0000	3,422.0000	1.393	0	0	0
20/10/2008	£ / R 2009/06/12	15.30	Call	Currency Future	3,550.0000	3,601.0000	1.437	0	0	0
20/10/2008	£ / R 2009/06/12	16.85	Call	Currency Future	2,555.0000	2,582.0000	1.057	0	0	0
20/10/2008	£ / R 2009/06/12	15.15	Put	Currency Future	579.0000	523.0000	(9.672)	0	0	0
20/10/2008	£ / R 2009/06/12	15.30	Put	Currency Future	622.0000	563.0000	(9.486)	0	0	0
20/10/2008	£ / R 2009/06/12	15.65	Put	Currency Future	728.0000	664.0000	(8.791)	0	0	0
20/10/2008	£ / R 2009/06/12	18.65	Call	Currency Future	0.0000	1,719.0000	100.000	0	0	0
20/10/2008	£ / R 2009/06/12	15.55	Put	Currency Future	697.0000	634.0000	(9.039)	0	0	0
20/10/2008	£ / R 2009/06/12	16.15	Put	Currency Future	899.0000	827.0000	(8.009)	0	0	0
20/10/2008	£ / R 2009/06/12	14.90	Put	Currency Future	513.0000	461.0000	(10.136)	0	0	0
20/10/2008	£ / R 2009/06/12	15.65	Call	Currency Future	3,306.0000	3,351.0000	1.361	0	0	0
20/10/2008	£ / R 2009/06/12	18.45	Put	Currency Future	0.0000	1,905.0000	100.000	0	0	0
20/10/2008	£ / R 2009/06/12	18.75	Put	Currency Future	2,201.0000	2,095.0000	(4.816)	0	0	0
20/10/2008	£ / R 2009/06/12	16.25	Call	Currency Future	2,914.0000	2,950.0000	1.235	0	0	0
20/10/2008	£ / R 2009/06/12	15.40	Call	Currency Future	3,479.0000	3,528.0000	1.408	0	0	0
20/10/2008	£ / R 2009/06/12	18.25	Call	Currency Future	1,867.0000	1,870.0000	0.161	0	0	0
20/10/2008	£ / R 2009/06/12	16.25	Put	Currency Future	936.0000	862.0000	(7.906)	0	0	0
20/10/2008	£ / R 2009/06/12	14.90	Put	Currency Future	513.0000	461.0000	(10.136)	0	0	0
20/10/2008	£ / R 2009/06/12	18.65	Put	Currency Future	0.0000	2,031.0000	100.000	0	0	0
20/10/2008	£ / R 2009/06/12	18.75	Call	Currency Future	1,679.0000	1,683.0000	0.238	0	0	0
20/10/2008	£ / R 2009/06/12	16.15	Call	Currency Future	2,977.0000	3,015.0000	1.276	0	0	0
20/10/2008	£ / R 2009/06/12	15.00	Put	Currency Future	539.0000	485.0000	(10.019)	0	0	0
20/10/2008	£ / R 2009/06/12	18.25	Put	Currency Future	1,889.0000	1,782.0000	(5.664)	0	0	0
20/10/2008	£ / R 2009/06/12	17.15	Put	Currency Future	1,309.0000	1,222.0000	(6.646)	0	0	0
20/10/2008	£ / R 2009/06/12	18.15	Put	Currency Future	0.0000	1,722.0000	100.000	0	0	0
20/10/2008	£ / R 2009/06/12	17.15	Call	Currency Future	2,387.0000	2,410.0000	0.964	0	0	0
20/10/2008	£ / R 2009/06/12	15.45	Call	Currency Future	3,444.0000	3,493.0000	1.423	0	0	0
20/10/2008	£ / R 2009/06/12	18.15	Call	Currency Future	0.0000	1,910.0000	100.000	0	0	0
20/10/2008	£ / R 2009/06/12	16.95	Put	Currency Future	1,220.0000	1,136.0000	(6.885)	0	0	0
20/10/2008	£ / R 2009/06/12	18.45	Call	Currency Future	0.0000	1,793.0000	100.000	0	0	0
20/10/2008	£ / R 2009/06/12	16.95	Call	Currency Future	2,498.0000	2,524.0000	1.041	0	0	0
20/10/2008	£ / R 2009/06/12	17.95	Call	Currency Future	0.0000	1,993.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2008	£ / R 2009/06/12	16.35	Call	Currency Future	2,852.0000	2,886.0000	1.192	0	0	0
20/10/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,177.0000	1,094.0000	(7.052)	0	0	0
20/10/2008	£ / R 2009/06/12	15.45	Put	Currency Future	666.0000	605.0000	(9.159)	0	0	0
20/10/2008	£ / R 2009/06/12	16.35	Put	Currency Future	974.0000	898.0000	(7.803)	0	0	0
20/10/2008	£ / R 2009/06/12	17.05	Call	Currency Future	2,442.0000	2,466.0000	0.983	0	0	0
20/10/2008	£ / R 2009/06/12	17.95	Put	Currency Future	0.0000	1,606.0000	100.000	0	0	0
20/10/2008	£ / R 2009/06/12	16.85	Call	Currency Future	2,555.0000	2,582.0000	1.057	0	0	0
20/10/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,264.0000	1,179.0000	(6.725)	0	0	0
20/10/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,177.0000	1,094.0000	(7.052)	0	0	0
20/10/2008	£ / R 2009/06/12	16.65	Call	Currency Future	2,671.0000	2,701.0000	1.123	0	0	0
20/10/2008	£ / R 2009/06/12	17.65	Put	Currency Future	1,548.0000	1,455.0000	(6.008)	0	0	0
20/10/2008	£ / R 2009/06/12	15.60	Call	Currency Future	3,340.0000	3,386.0000	1.377	0	0	0
20/10/2008	£ / R 2009/06/12	16.35	Call	Currency Future	2,852.0000	2,886.0000	1.192	0	0	0
20/10/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,093.0000	1,013.0000	(7.319)	0	0	0
20/10/2008	£ / R 2009/06/12	17.65	Call	Currency Future	2,127.0000	2,143.0000	0.752	0	0	0
20/10/2008	£ / R 2009/06/12	16.35	Put	Currency Future	974.0000	898.0000	(7.803)	0	0	0
20/10/2008	£ / R 2009/06/12	15.60	Put	Currency Future	712.0000	649.0000	(8.848)	0	0	0
20/10/2008	£ / R 2009/06/12	16.55	Put	Currency Future	1,052.0000	974.0000	(7.414)	0	0	0
20/10/2008	£ / R 2009/06/12	17.55	Put	Currency Future	1,499.0000	1,407.0000	(6.137)	0	0	0
20/10/2008	£ / R 2009/06/12	16.55	Call	Currency Future	2,730.0000	2,762.0000	1.172	0	0	0
20/10/2008	£ / R 2009/06/12	17.45	Put	Currency Future	1,450.0000	1,359.0000	(6.276)	0	0	0
20/10/2008	£ / R 2009/06/12	17.35	Call	Currency Future	2,280.0000	2,301.0000	0.921	0	0	0
20/10/2008	£ / R 2009/06/12	17.35	Put	Currency Future	1,402.0000	1,313.0000	(6.348)	0	0	0
20/10/2008	£ / R 2009/06/12	17.45	Call	Currency Future	2,228.0000	2,247.0000	0.853	0	0	0
20/10/2008	£ / R 2009/06/12	17.55	Call	Currency Future	2,177.0000	2,194.0000	0.781	0	0	0
20/10/2008	£ / R 2009/06/12	17.10	Call	Currency Future	2,415.0000	2,438.0000	0.952	0	0	0
20/10/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,287.0000	1,200.0000	(6.760)	0	0	0
20/10/2008	£ / R 2009/06/12	16.90	Call	Currency Future	2,526.0000	2,553.0000	1.069	0	0	0
20/10/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,198.0000	1,115.0000	(6.928)	0	0	0
20/10/2008	£ / R 2009/06/12	15.40	Call	Currency Future	3,479.0000	3,528.0000	1.408	0	0	0
20/10/2008	£ / R 2009/06/12	15.30	Put	Currency Future	622.0000	563.0000	(9.486)	0	0	0
20/10/2008	£ / R 2009/06/12	15.00	Call	Currency Future	3,767.0000	3,823.0000	1.487	0	0	0
20/10/2008	£ / R 2009/06/12	15.30	Call	Currency Future	3,550.0000	3,601.0000	1.437	0	0	0
20/10/2008	£ / R 2009/06/12	15.10	Call	Currency Future	3,694.0000	3,748.0000	1.462	0	0	0
20/10/2008	£ / R 2009/06/12	15.10	Put	Currency Future	566.0000	510.0000	(9.894)	0	0	0
20/10/2008	£ / R 2009/06/12	15.40	Put	Currency Future	651.0000	591.0000	(9.217)	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
20/10/2008	£ / R	2009/06/12	15.40	Put	Currency Future	651.0000	591.0000	(9.217)	0	0	0
20/10/2008	£ / R	2009/06/12	14.80	Put	Currency Future	488.0000	437.0000	(10.451)	0	0	0
20/10/2008	£ / R	2009/06/12	14.90	Call	Currency Future	3,841.0000	3,899.0000	1.510	0	0	0
20/10/2008	£ / R	2009/06/12	15.50	Call	Currency Future	3,409.0000	3,457.0000	1.408	0	0	0
20/10/2008	£ / R	2009/06/12	14.80	Call	Currency Future	3,916.0000	3,975.0000	1.507	0	0	0
20/10/2008	£ / R	2009/06/12	19.15	Put	Currency Future	2,445.0000	2,336.0000	(4.458)	0	0	0
20/10/2008	£ / R	2009/06/12	19.15	Call	Currency Future	1,523.0000	1,524.0000	0.066	0	0	0
20/10/2008	£ / R	2009/06/12	18.45	Call	Currency Future	1,792.0000	1,793.0000	0.056	0	0	0
20/10/2008	£ / R	2009/06/12	19.05	Put	Currency Future	2,382.0000	2,275.0000	(4.492)	0	0	0
20/10/2008	£ / R	2009/06/12	19.05	Call	Currency Future	1,561.0000	1,562.0000	0.064	0	0	0
20/10/2008	£ / R	2009/06/12	18.95	Put	Currency Future	2,321.0000	2,214.0000	(4.610)	0	0	0
20/10/2008	£ / R	2009/06/12	18.55	Call	Currency Future	1,755.0000	1,755.0000	-	0	0	0
20/10/2008	£ / R	2009/06/12	18.35	Call	Currency Future	1,829.0000	1,831.0000	0.109	0	0	0
20/10/2008	£ / R	2009/06/12	18.35	Put	Currency Future	1,951.0000	1,843.0000	(5.536)	0	0	0
20/10/2008	£ / R	2009/06/12	18.55	Put	Currency Future	2,077.0000	1,967.0000	(5.296)	0	0	0
20/10/2008	£ / R	2009/06/12	18.65	Call	Currency Future	1,720.0000	1,719.0000	(0.058)	0	0	0
20/10/2008	£ / R	2009/06/12	18.65	Put	Currency Future	2,142.0000	2,031.0000	(5.182)	0	0	0
20/10/2008	£ / R	2009/06/12	18.95	Call	Currency Future	1,599.0000	1,602.0000	0.188	0	0	0
20/10/2008	£ / R	2009/06/12	18.85	Put	Currency Future	2,260.0000	2,154.0000	(4.690)	0	0	0
20/10/2008	£ / R	2009/06/12	18.85	Call	Currency Future	1,639.0000	1,642.0000	0.183	0	0	0
20/10/2008	£ / R	2009/06/12	18.45	Put	Currency Future	2,013.0000	1,905.0000	(5.365)	0	0	0
20/10/2008	€ / R	2008/12/12			Currency Future	13.7565	13.7824	0.188	0.0000	0.0000	52,345
20/10/2008	€ / R	2008/12/12	14.10	Put	Currency Future	1,143.0000	1,114.0000	(2.537)	0	0	0
20/10/2008	€ / R	2008/12/12	13.60	Put	Currency Future	0.0000	818.0000	100.000	0	0	0
20/10/2008	€ / R	2008/12/12	13.70	Call	Currency Future	957.0000	956.0000	(0.104)	0	0	0
20/10/2008	€ / R	2008/12/12	12.80	Put	Currency Future	482.0000	462.0000	(4.149)	0	0	0
20/10/2008	€ / R	2008/12/12	13.90	Put	Currency Future	1,018.0000	990.0000	(2.750)	0	0	0
20/10/2008	€ / R	2008/12/12	13.65	Call	Currency Future	978.0000	978.0000	-	0	0	0
20/10/2008	€ / R	2008/12/12	13.80	Call	Currency Future	0.0000	913.0000	100.000	0	0	0
20/10/2008	€ / R	2008/12/12	13.70	Put	Currency Future	900.0000	874.0000	(2.889)	0	0	0
20/10/2008	€ / R	2008/12/12	13.30	Put	Currency Future	686.0000	663.0000	(3.353)	0	0	0
20/10/2008	€ / R	2008/12/12	14.00	Call	Currency Future	836.0000	833.0000	(0.359)	0	0	0
20/10/2008	€ / R	2008/12/12	13.65	Put	Currency Future	872.0000	845.0000	(3.096)	0	0	0
20/10/2008	€ / R	2008/12/12	14.10	Call	Currency Future	0.0000	796.0000	100.000	0	0	0
20/10/2008	€ / R	2008/12/12	13.30	Call	Currency Future	1,142.0000	1,145.0000	0.263	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
20/10/2008	€ / R 2008/12/12	14.20	Call	Currency Future	761.0000	760.0000	(0.131)	0	0	0
20/10/2008	€ / R 2008/12/12	14.10	Put	Currency Future	0.0000	1,114.0000	100.000	0	0	0
20/10/2008	€ / R 2008/12/12	13.10	Put	Currency Future	599.0000	577.0000	(3.673)	0	0	0
20/10/2008	€ / R 2008/12/12	14.20	Put	Currency Future	1,205.0000	1,178.0000	(2.241)	0	0	0
20/10/2008	€ / R 2008/12/12	14.10	Call	Currency Future	799.0000	796.0000	(0.375)	0	0	0
20/10/2008	€ / R 2008/12/12	11.90	Call	Currency Future	2,080.0000	2,094.0000	0.673	0	0	0
20/10/2008	€ / R 2008/12/12	13.80	Put	Currency Future	0.0000	931.0000	100.000	0	0	0
20/10/2008	€ / R 2008/12/12	13.20	Call	Currency Future	1,198.0000	1,201.0000	0.250	0	0	0
20/10/2008	€ / R 2008/12/12	14.50	Put	Currency Future	1,394.0000	1,366.0000	(2.009)	0	0	0
20/10/2008	€ / R 2008/12/12	13.60	Call	Currency Future	0.0000	1,000.0000	100.000	0	0	0
20/10/2008	€ / R 2008/12/12	13.10	Call	Currency Future	1,255.0000	1,260.0000	0.398	0	0	0
20/10/2008	€ / R 2008/12/12	13.20	Put	Currency Future	641.0000	619.0000	(3.432)	0	0	0
20/10/2008	€ / R 2008/12/12	14.00	Put	Currency Future	1,079.0000	1,051.0000	(2.595)	0	0	0
20/10/2008	€ / R 2008/12/12	12.80	Call	Currency Future	1,438.0000	1,445.0000	0.487	0	0	0
20/10/2008	€ / R 2008/12/12	14.40	Put	Currency Future	1,329.0000	1,301.0000	(2.107)	0	0	0
20/10/2008	€ / R 2008/12/12	12.05	Put	Currency Future	258.0000	244.0000	(5.426)	0	0	0
20/10/2008	€ / R 2008/12/12	11.70	Put	Currency Future	184.0000	173.0000	(5.978)	0	0	0
20/10/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,266.0000	1,239.0000	(2.133)	0	0	0
20/10/2008	€ / R 2008/12/12	13.00	Put	Currency Future	558.0000	537.0000	(3.763)	0	0	0
20/10/2008	€ / R 2008/12/12	12.05	Call	Currency Future	1,964.0000	1,976.0000	0.611	0	0	0
20/10/2008	€ / R 2008/12/12	12.15	Put	Currency Future	282.0000	268.0000	(4.965)	0	0	0
20/10/2008	€ / R 2008/12/12	14.30	Call	Currency Future	723.0000	721.0000	(0.277)	0	0	0
20/10/2008	€ / R 2008/12/12	11.55	Call	Currency Future	2,364.0000	2,380.0000	0.677	0	0	0
20/10/2008	€ / R 2008/12/12	14.40	Call	Currency Future	686.0000	684.0000	(0.292)	0	0	0
20/10/2008	€ / R 2008/12/12	11.90	Put	Currency Future	224.0000	211.0000	(5.804)	0	0	0
20/10/2008	€ / R 2008/12/12	12.15	Call	Currency Future	1,889.0000	1,900.0000	0.582	0	0	0
20/10/2008	€ / R 2008/12/12	12.45	Put	Currency Future	366.0000	349.0000	(4.645)	0	0	0
20/10/2008	€ / R 2008/12/12	14.50	Call	Currency Future	650.0000	648.0000	(0.308)	0	0	0
20/10/2008	€ / R 2008/12/12	13.80	Call	Currency Future	915.0000	913.0000	(0.219)	0	0	0
20/10/2008	€ / R 2008/12/12	11.55	Put	Currency Future	157.0000	147.0000	(6.369)	0	0	0
20/10/2008	€ / R 2008/12/12	11.70	Call	Currency Future	2,240.0000	2,255.0000	0.670	0	0	0
20/10/2008	€ / R 2008/12/12	12.10	Put	Currency Future	270.0000	256.0000	(5.185)	0	0	0
20/10/2008	€ / R 2008/12/12	13.05	Call	Currency Future	1,285.0000	1,289.0000	0.311	0	0	0
20/10/2008	€ / R 2008/12/12	13.00	Call	Currency Future	1,314.0000	1,320.0000	0.457	0	0	0
20/10/2008	€ / R 2008/12/12	11.65	Call	Currency Future	2,281.0000	2,296.0000	0.658	0	0	0
20/10/2008	€ / R 2008/12/12	13.40	Call	Currency Future	1,092.0000	1,091.0000	(0.092)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2008	€ / R 2008/12/12	11.85	Call	Currency Future	2,120.0000	2,133.0000	0.613	0	0	0
20/10/2008	€ / R 2008/12/12	11.75	Call	Currency Future	2,200.0000	2,214.0000	0.636	0	0	0
20/10/2008	€ / R 2008/12/12	13.05	Put	Currency Future	578.0000	557.0000	(3.633)	0	0	0
20/10/2008	€ / R 2008/12/12	11.90	Put	Currency Future	224.0000	211.0000	(5.804)	0	0	0
20/10/2008	€ / R 2008/12/12	13.80	Put	Currency Future	958.0000	931.0000	(2.818)	0	0	0
20/10/2008	€ / R 2008/12/12	11.90	Call	Currency Future	2,080.0000	2,094.0000	0.673	0	0	0
20/10/2008	€ / R 2008/12/12	13.40	Put	Currency Future	735.0000	708.0000	(3.673)	0	0	0
20/10/2008	€ / R 2008/12/12	12.30	Put	Currency Future	322.0000	306.0000	(4.969)	0	0	0
20/10/2008	€ / R 2008/12/12	12.30	Call	Currency Future	1,779.0000	1,789.0000	0.562	0	0	0
20/10/2008	€ / R 2008/12/12	12.30	Call	Currency Future	1,779.0000	1,789.0000	0.562	0	0	0
20/10/2008	€ / R 2008/12/12	11.80	Put	Currency Future	203.0000	191.0000	(5.911)	0	0	0
20/10/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,926.0000	1,938.0000	0.623	0	0	0
20/10/2008	€ / R 2008/12/12	12.10	Put	Currency Future	270.0000	256.0000	(5.185)	0	0	0
20/10/2008	€ / R 2008/12/12	12.45	Call	Currency Future	1,672.0000	1,681.0000	0.538	0	0	0
20/10/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,926.0000	1,938.0000	0.623	0	0	0
20/10/2008	€ / R 2008/12/12	12.35	Put	Currency Future	336.0000	320.0000	(4.762)	0	0	0
20/10/2008	€ / R 2008/12/12	11.65	Put	Currency Future	175.0000	164.0000	(6.286)	0	0	0
20/10/2008	€ / R 2008/12/12	12.20	Put	Currency Future	295.0000	280.0000	(5.085)	0	0	0
20/10/2008	€ / R 2008/12/12	11.60	Call	Currency Future	2,322.0000	2,338.0000	0.689	0	0	0
20/10/2008	€ / R 2008/12/12	12.20	Call	Currency Future	1,852.0000	1,863.0000	0.594	0	0	0
20/10/2008	€ / R 2008/12/12	11.80	Call	Currency Future	2,160.0000	2,174.0000	0.648	0	0	0
20/10/2008	€ / R 2008/12/12	12.50	Put	Currency Future	381.0000	364.0000	(4.462)	0	0	0
20/10/2008	€ / R 2008/12/12	12.35	Call	Currency Future	1,743.0000	1,752.0000	0.516	0	0	0
20/10/2008	€ / R 2008/12/12	11.85	Put	Currency Future	213.0000	201.0000	(5.634)	0	0	0
20/10/2008	€ / R 2008/12/12	12.50	Call	Currency Future	1,637.0000	1,646.0000	0.550	0	0	0
20/10/2008	€ / R 2008/12/12	11.75	Put	Currency Future	193.0000	182.0000	(5.699)	0	0	0
20/10/2008	€ / R 2008/12/12	12.30	Put	Currency Future	322.0000	306.0000	(4.969)	0	0	0
20/10/2008	€ / R 2008/12/12	13.90	Call	Currency Future	874.0000	872.0000	(0.229)	0	0	0
20/10/2008	€ / R 2008/12/12	14.15	Put	Currency Future	1,175.0000	1,145.0000	(2.553)	0	0	0
20/10/2008	€ / R 2008/12/12	14.15	Call	Currency Future	781.0000	778.0000	(0.384)	0	0	0
20/10/2008	€ / R 2008/12/12	13.95	Put	Currency Future	1,048.0000	1,020.0000	(2.672)	0	0	0
20/10/2008	€ / R 2008/12/12	11.60	Put	Currency Future	166.0000	155.0000	(6.627)	0	0	0
20/10/2008	€ / R 2008/12/12	14.05	Call	Currency Future	817.0000	814.0000	(0.367)	0	0	0
20/10/2008	€ / R 2008/12/12	13.45	Put	Currency Future	762.0000	735.0000	(3.543)	0	0	0
20/10/2008	€ / R 2008/12/12	13.35	Put	Currency Future	708.0000	685.0000	(3.249)	0	0	0
20/10/2008	€ / R 2008/12/12	11.30	Call	Currency Future	2,576.0000	2,594.0000	0.699	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2008	€ / R 2008/12/12	13.35	Call	Currency Future	1,115.0000	1,118.0000	0.269	0	0	0
20/10/2008	€ / R 2008/12/12	11.40	Put	Currency Future	134.0000	125.0000	(6.716)	0	0	0
20/10/2008	€ / R 2008/12/12	13.55	Call	Currency Future	1,023.0000	1,022.0000	(0.098)	0	0	0
20/10/2008	€ / R 2008/12/12	11.40	Call	Currency Future	2,490.0000	2,507.0000	0.683	0	0	0
20/10/2008	€ / R 2008/12/12	12.25	Put	Currency Future	308.0000	293.0000	(4.870)	0	0	0
20/10/2008	€ / R 2008/12/12	14.05	Put	Currency Future	1,111.0000	1,082.0000	(2.610)	0	0	0
20/10/2008	€ / R 2008/12/12	13.55	Put	Currency Future	816.0000	790.0000	(3.186)	0	0	0
20/10/2008	€ / R 2008/12/12	12.55	Put	Currency Future	397.0000	379.0000	(4.534)	0	0	0
20/10/2008	€ / R 2008/12/12	12.40	Call	Currency Future	1,707.0000	1,717.0000	0.586	0	0	0
20/10/2008	€ / R 2008/12/12	13.75	Put	Currency Future	929.0000	902.0000	(2.906)	0	0	0
20/10/2008	€ / R 2008/12/12	12.55	Call	Currency Future	1,603.0000	1,611.0000	0.499	0	0	0
20/10/2008	€ / R 2008/12/12	13.95	Call	Currency Future	855.0000	853.0000	(0.234)	0	0	0
20/10/2008	€ / R 2008/12/12	12.35	Put	Currency Future	336.0000	320.0000	(4.762)	0	0	0
20/10/2008	€ / R 2008/12/12	12.25	Call	Currency Future	1,815.0000	1,825.0000	0.551	0	0	0
20/10/2008	€ / R 2008/12/12	13.85	Put	Currency Future	988.0000	960.0000	(2.834)	0	0	0
20/10/2008	€ / R 2008/12/12	12.35	Call	Currency Future	1,743.0000	1,752.0000	0.516	0	0	0
20/10/2008	€ / R 2008/12/12	12.40	Put	Currency Future	351.0000	334.0000	(4.843)	0	0	0
20/10/2008	€ / R 2008/12/12	13.85	Call	Currency Future	894.0000	893.0000	(0.112)	0	0	0
20/10/2008	€ / R 2008/12/12	13.75	Call	Currency Future	935.0000	934.0000	(0.107)	0	0	0
20/10/2008	€ / R 2008/12/12	12.65	Put	Currency Future	429.0000	411.0000	(4.196)	0	0	0
20/10/2008	€ / R 2008/12/12	13.45	Call	Currency Future	1,069.0000	1,067.0000	(0.187)	0	0	0
20/10/2008	€ / R 2008/12/12	11.30	Put	Currency Future	120.0000	111.0000	(7.500)	0	0	0
20/10/2008	€ / R 2008/12/12	12.60	Put	Currency Future	413.0000	395.0000	(4.358)	0	0	0
20/10/2008	€ / R 2008/12/12	12.60	Call	Currency Future	1,569.0000	1,577.0000	0.510	0	0	0
20/10/2008	€ / R 2008/12/12	11.80	Call	Currency Future	2,160.0000	2,174.0000	0.648	0	0	0
20/10/2008	€ / R 2008/12/12	11.80	Put	Currency Future	203.0000	191.0000	(5.911)	0	0	0
20/10/2008	€ / R 2008/12/12	12.85	Put	Currency Future	500.0000	480.0000	(4.000)	0	0	0
20/10/2008	€ / R 2008/12/12	12.85	Call	Currency Future	1,407.0000	1,413.0000	0.426	0	0	0
20/10/2008	€ / R 2008/12/12	13.50	Call	Currency Future	0.0000	1,044.0000	100.000	0	0	0
20/10/2008	€ / R 2008/12/12	12.65	Call	Currency Future	1,536.0000	1,543.0000	0.456	0	0	0
20/10/2008	€ / R 2008/12/12	12.40	Call	Currency Future	1,707.0000	1,717.0000	0.586	0	0	0
20/10/2008	€ / R 2008/12/12	12.40	Put	Currency Future	351.0000	334.0000	(4.843)	0	0	0
20/10/2008	€ / R 2008/12/12	12.60	Call	Currency Future	1,569.0000	1,577.0000	0.510	0	0	0
20/10/2008	€ / R 2008/12/12	13.50	Put	Currency Future	0.0000	762.0000	100.000	0	0	0
20/10/2008	€ / R 2008/12/12	12.70	Put	Currency Future	446.0000	428.0000	(4.036)	0	0	0
20/10/2008	€ / R 2008/12/12	12.70	Call	Currency Future	1,503.0000	1,510.0000	0.466	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
20/10/2008	€ / R 2008/12/12	12.60	Put	Currency Future	413.0000	395.0000	(4.358)	0	0	0
20/10/2008	€ / R 2008/12/12	11.85	Put	Currency Future	213.0000	201.0000	(5.634)	0	0	0
20/10/2008	€ / R 2008/12/12	12.00	Put	Currency Future	246.0000	233.0000	(5.285)	0	0	0
20/10/2008	€ / R 2008/12/12	11.35	Call	Currency Future	2,533.0000	2,550.0000	0.671	0	0	0
20/10/2008	€ / R 2008/12/12	11.35	Put	Currency Future	127.0000	118.0000	(7.087)	0	0	0
20/10/2008	€ / R 2008/12/12	11.45	Put	Currency Future	141.0000	132.0000	(6.383)	0	0	0
20/10/2008	€ / R 2008/12/12	11.85	Call	Currency Future	2,120.0000	2,133.0000	0.613	0	0	0
20/10/2008	€ / R 2008/12/12	12.00	Call	Currency Future	2,003.0000	2,015.0000	0.599	0	0	0
20/10/2008	€ / R 2008/12/12	11.45	Call	Currency Future	2,448.0000	2,464.0000	0.654	0	0	0
20/10/2008	€ / R 2008/12/12	11.60	Put	Currency Future	166.0000	155.0000	(6.627)	0	0	0
20/10/2008	€ / R 2008/12/12	11.40	Call	Currency Future	2,490.0000	2,507.0000	0.683	0	0	0
20/10/2008	€ / R 2008/12/12	11.50	Put	Currency Future	149.0000	139.0000	(6.711)	0	0	0
20/10/2008	€ / R 2008/12/12	11.30	Call	Currency Future	2,576.0000	2,594.0000	0.699	0	0	0
20/10/2008	€ / R 2008/12/12	11.30	Put	Currency Future	120.0000	111.0000	(7.500)	0	0	0
20/10/2008	€ / R 2008/12/12	11.50	Call	Currency Future	2,406.0000	2,422.0000	0.665	0	0	0
20/10/2008	€ / R 2008/12/12	11.40	Put	Currency Future	134.0000	125.0000	(6.716)	0	0	0
20/10/2008	€ / R 2008/12/12	11.95	Call	Currency Future	2,041.0000	2,054.0000	0.637	0	0	0
20/10/2008	€ / R 2008/12/12	11.60	Call	Currency Future	2,322.0000	2,338.0000	0.689	0	0	0
20/10/2008	€ / R 2008/12/12	11.95	Put	Currency Future	235.0000	222.0000	(5.532)	0	0	0
20/10/2008	€ / R 2008/12/12	12.80	Call	Currency Future	1,438.0000	1,445.0000	0.487	0	0	0
20/10/2008	€ / R 2008/12/12	12.95	Call	Currency Future	1,345.0000	1,350.0000	0.372	0	0	0
20/10/2008	€ / R 2008/12/12	12.75	Put	Currency Future	464.0000	445.0000	(4.095)	0	0	0
20/10/2008	€ / R 2008/12/12	12.95	Put	Currency Future	538.0000	518.0000	(3.717)	0	0	0
20/10/2008	€ / R 2008/12/12	13.05	Call	Currency Future	1,285.0000	1,289.0000	0.311	0	0	0
20/10/2008	€ / R 2008/12/12	13.05	Put	Currency Future	578.0000	557.0000	(3.633)	0	0	0
20/10/2008	€ / R 2008/12/12	13.15	Call	Currency Future	1,226.0000	1,230.0000	0.326	0	0	0
20/10/2008	€ / R 2008/12/12	12.75	Call	Currency Future	1,470.0000	1,477.0000	0.476	0	0	0
20/10/2008	€ / R 2008/12/12	12.55	Put	Currency Future	397.0000	379.0000	(4.534)	0	0	0
20/10/2008	€ / R 2008/12/12	12.55	Call	Currency Future	1,603.0000	1,611.0000	0.499	0	0	0
20/10/2008	€ / R 2008/12/12	13.25	Put	Currency Future	663.0000	641.0000	(3.318)	0	0	0
20/10/2008	€ / R 2008/12/12	13.25	Call	Currency Future	1,170.0000	1,173.0000	0.256	0	0	0
20/10/2008	€ / R 2008/12/12	13.15	Put	Currency Future	620.0000	598.0000	(3.548)	0	0	0
20/10/2008	€ / R 2008/12/12	12.90	Put	Currency Future	519.0000	499.0000	(3.854)	0	0	0
20/10/2008	€ / R 2008/12/12	12.80	Put	Currency Future	482.0000	462.0000	(4.149)	0	0	0
20/10/2008	€ / R 2008/12/12	12.90	Call	Currency Future	1,376.0000	1,381.0000	0.363	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2008	€ / R 2009/03/16			Currency Future	14.0334	14.0580	0.175	0.0000	0.0000	14,703
20/10/2008	€ / R 2009/03/16	12.05	Call	Currency Future	2,347.0000	2,353.0000	0.256	0	0	0
20/10/2008	€ / R 2009/03/16	12.30	Call	Currency Future	2,177.0000	2,181.0000	0.184	0	0	0
20/10/2008	€ / R 2009/03/16	12.05	Put	Currency Future	363.0000	345.0000	(4.959)	0	0	0
20/10/2008	€ / R 2009/03/16	11.45	Call	Currency Future	2,800.0000	2,811.0000	0.393	0	0	0
20/10/2008	€ / R 2009/03/16	14.00	Call	Currency Future	1,309.0000	1,301.0000	(0.611)	0	0	0
20/10/2008	€ / R 2009/03/16	12.70	Call	Currency Future	1,931.0000	1,930.0000	(0.052)	0	0	0
20/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	444.0000	423.0000	(4.730)	0	0	0
20/10/2008	€ / R 2009/03/16	14.00	Put	Currency Future	1,276.0000	1,243.0000	(2.586)	0	0	0
20/10/2008	€ / R 2009/03/16	14.45	Call	Currency Future	1,141.0000	1,131.0000	(0.876)	0	0	0
20/10/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,367.0000	1,334.0000	(2.414)	0	0	0
20/10/2008	€ / R 2009/03/16	13.80	Call	Currency Future	1,391.0000	1,382.0000	(0.647)	0	0	0
20/10/2008	€ / R 2009/03/16	12.70	Put	Currency Future	598.0000	572.0000	(4.348)	0	0	0
20/10/2008	€ / R 2009/03/16	12.25	Call	Currency Future	2,210.0000	2,215.0000	0.226	0	0	0
20/10/2008	€ / R 2009/03/16	14.45	Put	Currency Future	1,557.0000	1,523.0000	(2.184)	0	0	0
20/10/2008	€ / R 2009/03/16	14.15	Call	Currency Future	1,251.0000	1,242.0000	(0.719)	0	0	0
20/10/2008	€ / R 2009/03/16	12.20	Call	Currency Future	2,244.0000	2,249.0000	0.223	0	0	200
20/10/2008	€ / R 2009/03/16	13.55	Call	Currency Future	1,501.0000	1,491.0000	(0.666)	0	0	0
20/10/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,873.0000	1,872.0000	(0.053)	0	0	0
20/10/2008	€ / R 2009/03/16	11.45	Put	Currency Future	216.0000	203.0000	(6.019)	0	0	0
20/10/2008	€ / R 2009/03/16	13.25	Put	Currency Future	857.0000	825.0000	(3.734)	0	0	0
20/10/2008	€ / R 2009/03/16	12.10	Put	Currency Future	379.0000	360.0000	(5.013)	0	0	0
20/10/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,017.0000	983.0000	(3.343)	0	0	0
20/10/2008	€ / R 2009/03/16	14.30	Call	Currency Future	1,194.0000	1,185.0000	(0.754)	0	0	0
20/10/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,461.0000	1,427.0000	(2.327)	0	0	0
20/10/2008	€ / R 2009/03/16	13.70	Put	Currency Future	1,100.0000	1,067.0000	(3.000)	0	0	0
20/10/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,960.0000	1,960.0000	-	0	0	0
20/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	2,312.0000	2,318.0000	0.260	0	0	0
20/10/2008	€ / R 2009/03/16	12.25	Put	Currency Future	427.0000	407.0000	(4.684)	0	0	0
20/10/2008	€ / R 2009/03/16	12.80	Put	Currency Future	640.0000	614.0000	(4.063)	0	0	0
20/10/2008	€ / R 2009/03/16	14.40	Put	Currency Future	1,525.0000	1,490.0000	(2.295)	0	0	0
20/10/2008	€ / R 2009/03/16	13.70	Call	Currency Future	1,434.0000	1,425.0000	(0.628)	0	0	0
20/10/2008	€ / R 2009/03/16	15.00	Put	Currency Future	1,932.0000	1,896.0000	(1.863)	0	0	0
20/10/2008	€ / R 2009/03/16	13.25	Call	Currency Future	1,640.0000	1,633.0000	(0.427)	0	0	0
20/10/2008	€ / R 2009/03/16	15.00	Call	Currency Future	965.0000	954.0000	(1.140)	0	0	0
20/10/2008	€ / R 2009/03/16	14.40	Call	Currency Future	1,158.0000	1,148.0000	(0.864)	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
20/10/2008	€ / R 2009/03/16	12.45	Call	Currency Future	2,082.0000	2,084.0000	0.096	0	0	0
20/10/2008	€ / R 2009/03/16	13.80	Put	Currency Future	1,158.0000	1,124.0000	(2.936)	0	0	0
20/10/2008	€ / R 2009/03/16	12.15	Call	Currency Future	2,278.0000	2,283.0000	0.219	0	0	0
20/10/2008	€ / R 2009/03/16	13.55	Call	Currency Future	1,501.0000	1,491.0000	(0.666)	0	0	0
20/10/2008	€ / R 2009/03/16	15.60	Call	Currency Future	808.0000	795.0000	(1.609)	0	0	0
20/10/2008	€ / R 2009/03/16	12.20	Put	Currency Future	410.0000	391.0000	(4.634)	0	0	0
20/10/2008	€ / R 2009/03/16	12.15	Put	Currency Future	394.0000	375.0000	(4.822)	0	0	0
20/10/2008	€ / R 2009/03/16	11.90	Call	Currency Future	2,453.0000	2,462.0000	0.367	0	0	0
20/10/2008	€ / R 2009/03/16	11.80	Put	Currency Future	293.0000	278.0000	(5.119)	0	0	0
20/10/2008	€ / R 2009/03/16	15.60	Put	Currency Future	2,374.0000	2,337.0000	(1.559)	0	0	0
20/10/2008	€ / R 2009/03/16	16.20	Call	Currency Future	679.0000	666.0000	(1.915)	0	0	0
20/10/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,367.0000	1,334.0000	(2.414)	0	0	0
20/10/2008	€ / R 2009/03/16	12.40	Put	Currency Future	480.0000	458.0000	(4.583)	0	0	0
20/10/2008	€ / R 2009/03/16	16.80	Put	Currency Future	3,324.0000	3,286.0000	(1.143)	0	0	0
20/10/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,017.0000	983.0000	(3.343)	0	0	0
20/10/2008	€ / R 2009/03/16	12.40	Call	Currency Future	2,113.0000	2,116.0000	0.142	0	0	0
20/10/2008	€ / R 2009/03/16	16.80	Call	Currency Future	557.0000	544.0000	(2.334)	0	0	0
20/10/2008	€ / R 2009/03/16	12.00	Put	Currency Future	349.0000	331.0000	(5.158)	0	0	0
20/10/2008	€ / R 2009/03/16	11.65	Put	Currency Future	256.0000	241.0000	(5.859)	0	0	0
20/10/2008	€ / R 2009/03/16	14.15	Call	Currency Future	1,251.0000	1,242.0000	(0.719)	0	0	0
20/10/2008	€ / R 2009/03/16	11.80	Call	Currency Future	2,527.0000	2,536.0000	0.356	0	0	0
20/10/2008	€ / R 2009/03/16	16.20	Put	Currency Future	2,845.0000	2,808.0000	(1.301)	0	0	0
20/10/2008	€ / R 2009/03/16	12.00	Call	Currency Future	2,382.0000	2,389.0000	0.294	0	0	0
20/10/2008	€ / R 2009/03/16	11.65	Call	Currency Future	2,639.0000	2,649.0000	0.379	0	0	0
20/10/2008	€ / R 2009/03/16	12.35	Call	Currency Future	2,145.0000	2,149.0000	0.186	0	0	0
20/10/2008	€ / R 2009/03/16	11.90	Put	Currency Future	320.0000	304.0000	(5.000)	0	0	0
20/10/2008	€ / R 2009/03/16	12.35	Put	Currency Future	462.0000	441.0000	(4.545)	0	0	0
20/10/2008	€ / R 2009/03/16	11.85	Call	Currency Future	2,490.0000	2,498.0000	0.321	0	0	0
20/10/2008	€ / R 2009/03/16	12.15	Put	Currency Future	394.0000	375.0000	(4.822)	0	0	0
20/10/2008	€ / R 2009/03/16	11.85	Put	Currency Future	306.0000	290.0000	(5.229)	0	0	0
20/10/2008	€ / R 2009/03/16	12.55	Call	Currency Future	2,020.0000	2,021.0000	0.050	0	0	0
20/10/2008	€ / R 2009/03/16	12.55	Put	Currency Future	537.0000	513.0000	(4.469)	0	0	0
20/10/2008	€ / R 2009/03/16	12.35	Put	Currency Future	462.0000	441.0000	(4.545)	0	0	0
20/10/2008	€ / R 2009/03/16	12.15	Call	Currency Future	2,278.0000	2,283.0000	0.219	0	0	0
20/10/2008	€ / R 2009/03/16	12.10	Put	Currency Future	379.0000	360.0000	(5.013)	0	0	0
20/10/2008	€ / R 2009/03/16	12.35	Call	Currency Future	2,145.0000	2,149.0000	0.186	0	0	0

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20/10/2008	€ / R 2009/03/16	12.45	Put	Currency Future	498.0000	476.0000	(4.418)	0	0	0
20/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	2,312.0000	2,318.0000	0.260	0	0	0
20/10/2008	€ / R 2009/03/16	12.65	Put	Currency Future	577.0000	552.0000	(4.333)	0	0	0
20/10/2008	€ / R 2009/03/16	12.85	Put	Currency Future	662.0000	635.0000	(4.079)	0	0	0
20/10/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,990.0000	1,991.0000	0.050	0	0	0
20/10/2008	€ / R 2009/03/16	13.45	Call	Currency Future	1,547.0000	1,538.0000	(0.582)	0	0	0
20/10/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,845.0000	1,843.0000	(0.108)	0	0	0
20/10/2008	€ / R 2009/03/16	12.60	Put	Currency Future	557.0000	533.0000	(4.309)	0	0	0
20/10/2008	€ / R 2009/03/16	12.95	Put	Currency Future	708.0000	680.0000	(3.955)	0	0	0
20/10/2008	€ / R 2009/03/16	12.55	Call	Currency Future	2,020.0000	2,021.0000	0.050	0	0	0
20/10/2008	€ / R 2009/03/16	12.95	Call	Currency Future	1,792.0000	1,788.0000	(0.223)	0	0	0
20/10/2008	€ / R 2009/03/16	12.55	Put	Currency Future	537.0000	513.0000	(4.469)	0	0	0
20/10/2008	€ / R 2009/03/16	12.50	Put	Currency Future	517.0000	495.0000	(4.255)	0	0	0
20/10/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,845.0000	1,843.0000	(0.108)	0	0	0
20/10/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,960.0000	1,960.0000	-	0	0	0
20/10/2008	€ / R 2009/03/16	12.85	Put	Currency Future	662.0000	635.0000	(4.079)	0	0	0
20/10/2008	€ / R 2009/03/16	15.25	Call	Currency Future	896.0000	884.0000	(1.339)	0	0	0
20/10/2008	€ / R 2009/03/16	12.75	Call	Currency Future	1,902.0000	1,901.0000	(0.053)	0	0	0
20/10/2008	€ / R 2009/03/16	14.65	Put	Currency Future	1,690.0000	1,654.0000	(2.130)	0	0	0
20/10/2008	€ / R 2009/03/16	14.65	Call	Currency Future	1,073.0000	1,062.0000	(1.025)	0	0	0
20/10/2008	€ / R 2009/03/16	15.25	Put	Currency Future	2,112.0000	2,076.0000	(1.705)	0	0	0
20/10/2008	€ / R 2009/03/16	15.85	Call	Currency Future	751.0000	738.0000	(1.731)	0	0	0
20/10/2008	€ / R 2009/03/16	15.85	Put	Currency Future	2,567.0000	2,530.0000	(1.441)	0	0	0
20/10/2008	€ / R 2009/03/16	12.65	Put	Currency Future	577.0000	552.0000	(4.333)	0	0	0
20/10/2008	€ / R 2009/03/16	16.45	Put	Currency Future	3,049.0000	3,011.0000	(1.246)	0	0	0
20/10/2008	€ / R 2009/03/16	12.75	Put	Currency Future	619.0000	593.0000	(4.200)	0	0	0
20/10/2008	€ / R 2009/03/16	12.50	Call	Currency Future	2,051.0000	2,053.0000	0.098	0	0	0
20/10/2008	€ / R 2009/03/16	16.45	Call	Currency Future	632.0000	619.0000	(2.057)	0	0	0
20/10/2008	€ / R 2009/03/16	14.05	Put	Currency Future	1,306.0000	1,274.0000	(2.450)	0	0	0
20/10/2008	€ / R 2009/03/16	14.05	Call	Currency Future	1,290.0000	1,282.0000	(0.620)	0	0	0
20/10/2008	€ / R 2009/03/16	13.10	Call	Currency Future	1,714.0000	1,709.0000	(0.292)	0	0	0
20/10/2008	€ / R 2009/03/16	13.45	Put	Currency Future	964.0000	930.0000	(3.527)	0	0	0
20/10/2008	€ / R 2009/03/16	13.10	Put	Currency Future	781.0000	751.0000	(3.841)	0	0	0
20/10/2008	€ / R 2009/03/16	12.60	Put	Currency Future	557.0000	533.0000	(4.309)	0	0	0
20/10/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,873.0000	1,872.0000	(0.053)	0	0	0
20/10/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,990.0000	1,991.0000	0.050	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
20/10/2008	€ / R 2009/03/16	12.80	Put	Currency Future	640.0000	614.0000	(4.063)	0	0	0
20/10/2008	€ / R 2009/03/16	12.90	Put	Currency Future	685.0000	657.0000	(4.088)	0	0	0
20/10/2008	€ / R 2009/03/16	12.90	Call	Currency Future	1,818.0000	1,815.0000	(0.165)	0	0	0
20/10/2008	€ / R 2009/03/16	11.70	Call	Currency Future	2,601.0000	2,611.0000	0.384	0	0	0
20/10/2008	€ / R 2009/03/16	11.50	Put	Currency Future	226.0000	213.0000	(5.752)	0	0	0
20/10/2008	€ / R 2009/03/16	11.85	Put	Currency Future	306.0000	290.0000	(5.229)	0	0	0
20/10/2008	€ / R 2009/03/16	11.85	Call	Currency Future	2,490.0000	2,498.0000	0.321	0	0	0
20/10/2008	€ / R 2009/03/16	11.75	Put	Currency Future	280.0000	265.0000	(5.357)	0	0	0
20/10/2008	€ / R 2009/03/16	11.75	Call	Currency Future	2,564.0000	2,573.0000	0.351	0	0	0
20/10/2008	€ / R 2009/03/16	11.95	Call	Currency Future	2,418.0000	2,425.0000	0.289	0	0	0
20/10/2008	€ / R 2009/03/16	12.05	Call	Currency Future	2,347.0000	2,353.0000	0.256	0	0	0
20/10/2008	€ / R 2009/03/16	11.95	Put	Currency Future	334.0000	317.0000	(5.090)	0	0	0
20/10/2008	€ / R 2009/03/16	12.05	Put	Currency Future	363.0000	345.0000	(4.959)	0	0	0
20/10/2008	€ / R 2009/03/16	11.50	Call	Currency Future	2,759.0000	2,771.0000	0.435	0	0	0
20/10/2008	€ / R 2009/03/16	11.65	Put	Currency Future	256.0000	241.0000	(5.859)	0	0	0
20/10/2008	€ / R 2009/03/16	11.55	Put	Currency Future	235.0000	222.0000	(5.532)	0	0	0
20/10/2008	€ / R 2009/03/16	11.70	Put	Currency Future	268.0000	253.0000	(5.597)	0	0	0
20/10/2008	€ / R 2009/03/16	11.60	Put	Currency Future	245.0000	232.0000	(5.306)	0	0	0
20/10/2008	€ / R 2009/03/16	11.60	Call	Currency Future	2,679.0000	2,690.0000	0.411	0	0	0
20/10/2008	€ / R 2009/03/16	11.65	Call	Currency Future	2,639.0000	2,649.0000	0.379	0	0	0
20/10/2008	€ / R 2009/03/16	11.80	Call	Currency Future	2,527.0000	2,536.0000	0.356	0	0	0
20/10/2008	€ / R 2009/03/16	12.30	Call	Currency Future	2,177.0000	2,181.0000	0.184	0	0	0
20/10/2008	€ / R 2009/03/16	11.80	Put	Currency Future	293.0000	278.0000	(5.119)	0	0	0
20/10/2008	€ / R 2009/03/16	11.55	Call	Currency Future	2,719.0000	2,730.0000	0.405	0	0	0
20/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	444.0000	423.0000	(4.730)	0	0	0
20/10/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,187.0000	1,153.0000	(2.864)	0	0	0
20/10/2008	€ / R 2009/03/16	14.10	Call	Currency Future	1,270.0000	1,262.0000	(0.630)	0	0	0
20/10/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,336.0000	1,304.0000	(2.395)	0	0	0
20/10/2008	€ / R 2009/03/16	13.40	Put	Currency Future	936.0000	903.0000	(3.526)	0	0	0
20/10/2008	€ / R 2009/03/16	13.60	Call	Currency Future	1,478.0000	1,469.0000	(0.609)	0	0	0
20/10/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,045.0000	1,011.0000	(3.254)	0	0	0
20/10/2008	€ / R 2009/03/16	13.85	Call	Currency Future	1,370.0000	1,361.0000	(0.657)	0	0	0
20/10/2008	€ / R 2009/03/16	13.40	Call	Currency Future	1,570.0000	1,561.0000	(0.573)	0	0	0
20/10/2008	€ / R 2009/03/16	13.20	Call	Currency Future	1,664.0000	1,658.0000	(0.361)	0	0	0
20/10/2008	€ / R 2009/03/16	13.20	Put	Currency Future	831.0000	800.0000	(3.730)	0	0	0
20/10/2008	€ / R 2009/03/16	13.00	Call	Currency Future	1,765.0000	1,761.0000	(0.227)	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
20/10/2008	€ / R 2009/03/16	13.00	Put	Currency Future	732.0000	703.0000	(3.962)	0	0	0
20/10/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,045.0000	1,011.0000	(3.254)	0	0	0
20/10/2008	€ / R 2009/03/16	13.60	Call	Currency Future	1,478.0000	1,469.0000	(0.609)	0	0	0
20/10/2008	€ / R 2009/03/16	13.35	Put	Currency Future	909.0000	877.0000	(3.520)	0	0	0
20/10/2008	€ / R 2009/03/16	13.35	Call	Currency Future	1,593.0000	1,585.0000	(0.502)	0	0	0
20/10/2008	€ / R 2009/06/12			Currency Future	14.2923	14.3078	0.108	0.0000	0.0000	65
20/10/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,910.0000	2,903.0000	(0.241)	0	0	0
20/10/2008	€ / R 2009/06/12	12.55	Put	Currency Future	690.0000	663.0000	(3.913)	0	0	0
20/10/2008	€ / R 2009/06/12	12.55	Call	Currency Future	2,432.0000	2,421.0000	(0.452)	0	0	0
20/10/2008	€ / R 2009/06/12	13.90	Call	Currency Future	1,667.0000	1,650.0000	(1.020)	0	0	0
20/10/2008	€ / R 2009/06/12	11.95	Put	Currency Future	496.0000	473.0000	(4.637)	0	0	0
20/10/2008	€ / R 2009/06/12	12.00	Put	Currency Future	511.0000	488.0000	(4.501)	0	0	0
20/10/2008	€ / R 2009/06/12	14.20	Put	Currency Future	1,449.0000	1,415.0000	(2.346)	0	0	0
20/10/2008	€ / R 2009/06/12	12.50	Call	Currency Future	2,464.0000	2,454.0000	(0.406)	0	0	0
20/10/2008	€ / R 2009/06/12	12.40	Call	Currency Future	2,530.0000	2,520.0000	(0.395)	0	0	0
20/10/2008	€ / R 2009/06/12	12.35	Call	Currency Future	2,563.0000	2,553.0000	(0.390)	0	0	0
20/10/2008	€ / R 2009/06/12	11.75	Put	Currency Future	440.0000	419.0000	(4.773)	0	0	0
20/10/2008	€ / R 2009/06/12	14.20	Call	Currency Future	1,542.0000	1,523.0000	(1.232)	0	0	0
20/10/2008	€ / R 2009/06/12	12.35	Put	Currency Future	621.0000	595.0000	(4.187)	0	0	0
20/10/2008	€ / R 2009/06/12	12.05	Call	Currency Future	2,768.0000	2,760.0000	(0.289)	0	0	0
20/10/2008	€ / R 2009/06/12	11.95	Call	Currency Future	2,838.0000	2,831.0000	(0.247)	0	0	0
20/10/2008	€ / R 2009/06/12	12.40	Put	Currency Future	637.0000	612.0000	(3.925)	0	0	0
20/10/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,845.0000	1,829.0000	(0.867)	0	0	0
20/10/2008	€ / R 2009/06/12	11.85	Put	Currency Future	468.0000	446.0000	(4.701)	0	0	0
20/10/2008	€ / R 2009/06/12	11.75	Call	Currency Future	2,983.0000	2,977.0000	(0.201)	0	0	0
20/10/2008	€ / R 2009/06/12	14.65	Put	Currency Future	1,730.0000	1,695.0000	(2.023)	0	0	0
20/10/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,275.0000	1,242.0000	(2.588)	0	0	0
20/10/2008	€ / R 2009/06/12	14.65	Call	Currency Future	1,373.0000	1,353.0000	(1.457)	0	0	0
20/10/2008	€ / R 2009/06/12	12.50	Put	Currency Future	672.0000	646.0000	(3.869)	0	0	0
20/10/2008	€ / R 2009/06/12	12.05	Put	Currency Future	525.0000	502.0000	(4.381)	0	0	0
20/10/2008	€ / R 2009/06/12	14.25	Put	Currency Future	1,479.0000	1,445.0000	(2.299)	0	0	0
20/10/2008	€ / R 2009/06/12	13.50	Call	Currency Future	1,872.0000	1,856.0000	(0.855)	0	0	0
20/10/2008	€ / R 2009/06/12	13.30	Put	Currency Future	989.0000	959.0000	(3.033)	0	0	0
20/10/2008	€ / R 2009/06/12	12.60	Call	Currency Future	2,400.0000	2,389.0000	(0.458)	0	0	0
20/10/2008	€ / R 2009/06/12	15.05	Call	Currency Future	1,219.0000	1,199.0000	(1.641)	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
20/10/2008	€ / R 2009/06/12	12.35	Call	Currency Future	2,563.0000	2,553.0000	(0.390)	0	0	0
20/10/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,224.0000	1,192.0000	(2.614)	0	0	0
20/10/2008	€ / R 2009/06/12	12.60	Put	Currency Future	707.0000	681.0000	(3.678)	0	0	0
20/10/2008	€ / R 2009/06/12	12.25	Call	Currency Future	2,630.0000	2,621.0000	(0.342)	0	0	0
20/10/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,716.0000	1,700.0000	(0.932)	0	0	0
20/10/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,103.0000	1,072.0000	(2.811)	0	0	0
20/10/2008	€ / R 2009/06/12	12.70	Call	Currency Future	2,337.0000	2,325.0000	(0.513)	0	0	0
20/10/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,981.0000	1,966.0000	(0.757)	0	0	0
20/10/2008	€ / R 2009/06/12	12.70	Put	Currency Future	744.0000	717.0000	(3.629)	0	0	0
20/10/2008	€ / R 2009/06/12	13.70	Put	Currency Future	1,175.0000	1,143.0000	(2.723)	0	0	0
20/10/2008	€ / R 2009/06/12	12.10	Put	Currency Future	541.0000	517.0000	(4.436)	0	0	0
20/10/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,127.0000	1,095.0000	(2.839)	0	0	0
20/10/2008	€ / R 2009/06/12	13.50	Put	Currency Future	1,080.0000	1,048.0000	(2.963)	0	0	0
20/10/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,819.0000	1,803.0000	(0.880)	0	0	0
20/10/2008	€ / R 2009/06/12	12.10	Call	Currency Future	2,733.0000	2,725.0000	(0.293)	0	0	0
20/10/2008	€ / R 2009/06/12	12.20	Put	Currency Future	572.0000	548.0000	(4.196)	0	0	0
20/10/2008	€ / R 2009/06/12	13.70	Call	Currency Future	1,767.0000	1,751.0000	(0.905)	0	0	0
20/10/2008	€ / R 2009/06/12	12.30	Put	Currency Future	604.0000	579.0000	(4.139)	0	0	0
20/10/2008	€ / R 2009/06/12	12.20	Call	Currency Future	2,664.0000	2,655.0000	(0.338)	0	0	0
20/10/2008	€ / R 2009/06/12	12.35	Put	Currency Future	621.0000	595.0000	(4.187)	0	0	0
20/10/2008	€ / R 2009/06/12	14.25	Call	Currency Future	1,522.0000	1,503.0000	(1.248)	0	0	0
20/10/2008	€ / R 2009/06/12	15.05	Put	Currency Future	1,977.0000	1,941.0000	(1.821)	0	0	0
20/10/2008	€ / R 2009/06/12	12.10	Call	Currency Future	2,733.0000	2,725.0000	(0.293)	0	0	0
20/10/2008	€ / R 2009/06/12	14.35	Call	Currency Future	1,483.0000	1,464.0000	(1.281)	0	0	0
20/10/2008	€ / R 2009/06/12	12.10	Put	Currency Future	541.0000	517.0000	(4.436)	0	0	0
20/10/2008	€ / R 2009/06/12	14.45	Call	Currency Future	1,445.0000	1,426.0000	(1.315)	0	0	0
20/10/2008	€ / R 2009/06/12	12.65	Put	Currency Future	726.0000	699.0000	(3.719)	0	0	0
20/10/2008	€ / R 2009/06/12	14.85	Put	Currency Future	1,853.0000	1,817.0000	(1.943)	0	0	0
20/10/2008	€ / R 2009/06/12	12.25	Put	Currency Future	588.0000	563.0000	(4.252)	0	0	0
20/10/2008	€ / R 2009/06/12	12.45	Call	Currency Future	2,497.0000	2,486.0000	(0.441)	0	0	0
20/10/2008	€ / R 2009/06/12	14.95	Call	Currency Future	1,257.0000	1,236.0000	(1.671)	0	0	0
20/10/2008	€ / R 2009/06/12	12.45	Put	Currency Future	654.0000	629.0000	(3.823)	0	0	0
20/10/2008	€ / R 2009/06/12	14.95	Put	Currency Future	1,915.0000	1,879.0000	(1.880)	0	0	0
20/10/2008	€ / R 2009/06/12	12.55	Put	Currency Future	690.0000	663.0000	(3.913)	0	0	0
20/10/2008	€ / R 2009/06/12	14.85	Call	Currency Future	1,295.0000	1,275.0000	(1.544)	0	0	0
20/10/2008	€ / R 2009/06/12	12.55	Call	Currency Future	2,432.0000	2,421.0000	(0.452)	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
20/10/2008	€ / R 2009/06/12	12.60	Put	Currency Future	707.0000	681.0000	(3.678)	0	0	0
20/10/2008	€ / R 2009/06/12	14.75	Put	Currency Future	1,793.0000	1,757.0000	(2.008)	0	0	0
20/10/2008	€ / R 2009/06/12	12.15	Call	Currency Future	2,698.0000	2,690.0000	(0.297)	0	0	0
20/10/2008	€ / R 2009/06/12	14.75	Call	Currency Future	1,335.0000	1,315.0000	(1.498)	0	0	0
20/10/2008	€ / R 2009/06/12	12.65	Call	Currency Future	2,368.0000	2,357.0000	(0.465)	0	0	0
20/10/2008	€ / R 2009/06/12	14.45	Put	Currency Future	1,603.0000	1,568.0000	(2.183)	0	0	0
20/10/2008	€ / R 2009/06/12	12.15	Put	Currency Future	556.0000	532.0000	(4.317)	0	0	0
20/10/2008	€ / R 2009/06/12	14.55	Call	Currency Future	1,408.0000	1,389.0000	(1.349)	0	0	0
20/10/2008	€ / R 2009/06/12	12.30	Call	Currency Future	2,596.0000	2,587.0000	(0.347)	0	0	0
20/10/2008	€ / R 2009/06/12	12.00	Call	Currency Future	2,803.0000	2,795.0000	(0.285)	0	0	0
20/10/2008	€ / R 2009/06/12	14.55	Put	Currency Future	1,666.0000	1,631.0000	(2.101)	0	0	0
20/10/2008	€ / R 2009/06/12	12.05	Put	Currency Future	525.0000	502.0000	(4.381)	0	0	0
20/10/2008	€ / R 2009/06/12	12.85	Call	Currency Future	2,244.0000	2,231.0000	(0.579)	0	0	0
20/10/2008	€ / R 2009/06/12	14.35	Put	Currency Future	1,540.0000	1,506.0000	(2.208)	0	0	0
20/10/2008	€ / R 2009/06/12	13.05	Put	Currency Future	882.0000	853.0000	(3.288)	0	0	0
20/10/2008	€ / R 2009/06/12	12.05	Call	Currency Future	2,768.0000	2,760.0000	(0.289)	0	0	0
20/10/2008	€ / R 2009/06/12	12.85	Put	Currency Future	802.0000	774.0000	(3.491)	0	0	0
20/10/2008	€ / R 2009/06/12	13.05	Call	Currency Future	2,124.0000	2,111.0000	(0.612)	0	0	0
20/10/2008	€ / R 2009/06/12	12.60	Call	Currency Future	2,400.0000	2,389.0000	(0.458)	0	0	0
20/10/2008	€ / R 2009/06/12	12.95	Call	Currency Future	2,184.0000	2,170.0000	(0.641)	0	0	0
20/10/2008	€ / R 2009/06/12	12.80	Call	Currency Future	2,274.0000	2,262.0000	(0.528)	0	0	0
20/10/2008	€ / R 2009/06/12	12.65	Put	Currency Future	726.0000	699.0000	(3.719)	0	0	0
20/10/2008	€ / R 2009/06/12	12.80	Put	Currency Future	782.0000	754.0000	(3.581)	0	0	0
20/10/2008	€ / R 2009/06/12	12.95	Put	Currency Future	841.0000	813.0000	(3.329)	0	0	0
20/10/2008	€ / R 2009/06/12	12.15	Call	Currency Future	2,698.0000	2,690.0000	(0.297)	0	0	0
20/10/2008	€ / R 2009/06/12	12.65	Call	Currency Future	2,368.0000	2,357.0000	(0.465)	0	0	0
20/10/2008	€ / R 2009/06/12	12.90	Put	Currency Future	821.0000	793.0000	(3.410)	0	0	0
20/10/2008	€ / R 2009/06/12	12.75	Call	Currency Future	2,305.0000	2,293.0000	(0.521)	0	0	0
20/10/2008	€ / R 2009/06/12	12.75	Put	Currency Future	763.0000	736.0000	(3.539)	0	0	0
20/10/2008	€ / R 2009/06/12	13.10	Put	Currency Future	903.0000	873.0000	(3.322)	0	0	0
20/10/2008	€ / R 2009/06/12	12.85	Call	Currency Future	2,244.0000	2,231.0000	(0.579)	0	0	0
20/10/2008	€ / R 2009/06/12	12.15	Put	Currency Future	556.0000	532.0000	(4.317)	0	0	0
20/10/2008	€ / R 2009/06/12	14.50	Put	Currency Future	1,634.0000	1,599.0000	(2.142)	0	0	0
20/10/2008	€ / R 2009/06/12	14.70	Call	Currency Future	1,355.0000	1,335.0000	(1.476)	0	0	0
20/10/2008	€ / R 2009/06/12	11.65	Call	Currency Future	3,056.0000	3,051.0000	(0.164)	0	0	0
20/10/2008	€ / R 2009/06/12	13.10	Call	Currency Future	2,095.0000	2,081.0000	(0.668)	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
20/10/2008	€ / R 2009/06/12	11.85	Put	Currency Future	468.0000	446.0000	(4.701)	0	0	0
20/10/2008	€ / R 2009/06/12	13.15	Call	Currency Future	2,066.0000	2,052.0000	(0.678)	0	0	0
20/10/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,910.0000	2,903.0000	(0.241)	0	0	0
20/10/2008	€ / R 2009/06/12	13.35	Call	Currency Future	1,954.0000	1,938.0000	(0.819)	0	0	0
20/10/2008	€ / R 2009/06/12	11.65	Put	Currency Future	414.0000	394.0000	(4.831)	0	0	0
20/10/2008	€ / R 2009/06/12	13.15	Put	Currency Future	924.0000	894.0000	(3.247)	0	0	0
20/10/2008	€ / R 2009/06/12	12.85	Put	Currency Future	802.0000	774.0000	(3.491)	0	0	0
20/10/2008	€ / R 2009/06/12	14.00	Call	Currency Future	1,624.0000	1,606.0000	(1.108)	0	0	0
20/10/2008	€ / R 2009/06/12	13.35	Put	Currency Future	1,011.0000	981.0000	(2.967)	0	0	0
20/10/2008	€ / R 2009/06/12	14.50	Call	Currency Future	1,426.0000	1,407.0000	(1.332)	0	0	0
20/10/2008	€ / R 2009/06/12	12.90	Call	Currency Future	2,214.0000	2,201.0000	(0.587)	0	0	0
20/10/2008	€ / R 2009/06/12	14.60	Call	Currency Future	1,390.0000	1,371.0000	(1.367)	0	0	0
20/10/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,698.0000	1,663.0000	(2.061)	0	0	0
20/10/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,571.0000	1,537.0000	(2.164)	0	0	0
20/10/2008	€ / R 2009/06/12	14.70	Put	Currency Future	1,763.0000	1,727.0000	(2.042)	0	0	0
20/10/2008	€ / R 2009/06/12	14.40	Call	Currency Future	1,464.0000	1,444.0000	(1.366)	0	0	0
20/10/2008	€ / R 2009/06/12	14.30	Call	Currency Future	1,502.0000	1,483.0000	(1.265)	0	0	0
20/10/2008	€ / R 2009/06/12	14.00	Put	Currency Future	1,332.0000	1,298.0000	(2.553)	0	0	0
20/10/2008	€ / R 2009/06/12	14.10	Call	Currency Future	1,582.0000	1,564.0000	(1.138)	0	0	0
20/10/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,390.0000	1,356.0000	(2.446)	0	0	0
20/10/2008	€ / R 2009/06/12	12.90	Put	Currency Future	821.0000	793.0000	(3.410)	0	0	0
20/10/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,510.0000	1,475.0000	(2.318)	0	0	0
20/10/2008	€ / R 2009/06/12	13.00	Call	Currency Future	2,154.0000	2,140.0000	(0.650)	0	0	0
20/10/2008	€ / R 2009/06/12	12.90	Call	Currency Future	2,214.0000	2,201.0000	(0.587)	0	0	0
20/10/2008	€ / R 2009/06/12	12.80	Call	Currency Future	2,274.0000	2,262.0000	(0.528)	0	0	0
20/10/2008	€ / R 2009/06/12	12.80	Put	Currency Future	782.0000	754.0000	(3.581)	0	0	0
20/10/2008	€ / R 2009/06/12	13.00	Put	Currency Future	861.0000	833.0000	(3.252)	0	0	0
20/10/2008	€ / R 2009/06/12	12.30	Call	Currency Future	2,596.0000	2,587.0000	(0.347)	0	0	0
20/10/2008	€ / R 2009/06/12	12.30	Put	Currency Future	604.0000	579.0000	(4.139)	0	0	0
20/10/2008	€ / R 2009/06/12	12.40	Call	Currency Future	2,530.0000	2,520.0000	(0.395)	0	0	0
20/10/2008	€ / R 2009/06/12	12.40	Put	Currency Future	637.0000	612.0000	(3.925)	0	0	0
20/10/2008	€ / R 2009/06/12	11.70	Put	Currency Future	427.0000	406.0000	(4.918)	0	0	0
20/10/2008	€ / R 2009/06/12	11.80	Call	Currency Future	2,946.0000	2,940.0000	(0.204)	0	0	0
20/10/2008	€ / R 2009/06/12	11.80	Put	Currency Future	454.0000	432.0000	(4.846)	0	0	0
20/10/2008	€ / R 2009/06/12	11.70	Call	Currency Future	3,019.0000	3,014.0000	(0.166)	0	0	0
20/10/2008	€ / R 2009/06/12	11.90	Call	Currency Future	2,874.0000	2,867.0000	(0.244)	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
20/10/2008	€ / R	2009/06/12	11.90	Put	Currency Future	482.0000	459.0000	(4.772)	0	0	0
20/10/2008	€ / R	2009/06/12	13.25	Put	Currency Future	967.0000	937.0000	(3.102)	0	0	0
20/10/2008	€ / R	2009/06/12	13.45	Call	Currency Future	1,899.0000	1,883.0000	(0.843)	0	0	0
20/10/2008	€ / R	2009/06/12	13.45	Put	Currency Future	1,057.0000	1,026.0000	(2.933)	0	0	0
20/10/2008	€ / R	2009/06/12	13.25	Call	Currency Future	2,009.0000	1,995.0000	(0.697)	0	0	0
20/10/2008	€ / R	2009/06/12	13.05	Put	Currency Future	882.0000	853.0000	(3.288)	0	0	0
20/10/2008	€ / R	2009/06/12	13.05	Call	Currency Future	2,124.0000	2,111.0000	(0.612)	0	0	0
20/10/2008	€ / R	2009/06/12	13.55	Call	Currency Future	1,845.0000	1,829.0000	(0.867)	0	0	0
20/10/2008	€ / R	2009/06/12	13.55	Put	Currency Future	1,103.0000	1,072.0000	(2.811)	0	0	0
20/10/2008	€ / R	2009/06/12	13.65	Call	Currency Future	1,793.0000	1,777.0000	(0.892)	0	0	0
20/10/2008	€ / R	2009/06/12	13.65	Put	Currency Future	1,151.0000	1,119.0000	(2.780)	0	0	0
20/10/2008	€ / R	2009/06/12	13.40	Put	Currency Future	1,034.0000	1,003.0000	(2.998)	0	0	0
20/10/2008	€ / R	2009/06/12	13.40	Call	Currency Future	1,926.0000	1,911.0000	(0.779)	0	0	0
20/10/2008	€ / R	2009/06/12	13.30	Put	Currency Future	989.0000	959.0000	(3.033)	0	0	0
20/10/2008	€ / R	2009/06/12	13.20	Put	Currency Future	945.0000	915.0000	(3.175)	0	0	0
20/10/2008	€ / R	2009/06/12	13.75	Put	Currency Future	1,199.0000	1,167.0000	(2.669)	0	0	0
20/10/2008	€ / R	2009/06/12	13.20	Call	Currency Future	2,038.0000	2,023.0000	(0.736)	0	0	0
20/10/2008	€ / R	2009/06/12	13.30	Call	Currency Future	1,981.0000	1,966.0000	(0.757)	0	0	0
20/10/2008	€ / R	2009/06/12	13.75	Call	Currency Future	1,742.0000	1,725.0000	(0.976)	0	0	0
20/10/2008	ALBI	2008/11/06			Index Future	268.2900	267.4230	(0.323)	0.0000	0.0000	661
20/10/2008	ALBI	2008/11/06	265.00	Call	Index Future	35,243.0000	27,426.0000	(22.180)	0	0	0
20/10/2008	ALBI	2008/11/06	265.00	Put	Index Future	2,343.0000	3,196.0000	36.406	0	0	0
20/10/2008	ALBI	2009/02/05			Index Future	276.3910	275.4970	(0.323)	0.0000	0.0000	0
20/10/2008	ALBI	2009/05/07			Index Future	283.4120	283.4120	-	0.0000	0.0000	0
20/10/2008	CRD1	2008/11/06			Index Future	114.2130	113.9820	(0.202)	0.0000	0.0000	6
20/10/2008	CRD1	2009/02/05			Index Future	117.5920	117.2650	(0.278)	0.0000	0.0000	0
20/10/2008	CRD1	2009/05/07			Index Future	121.0220	120.6350	(0.320)	0.0000	0.0000	0
20/10/2008	GOVI	2008/11/06			jGovi	270.5175	269.6900	(0.306)	0.0000	0.0000	150
20/10/2008	GOVI	2008/11/06	274.00	Call	jGovi	2,217.0000	922.0000	(58.412)	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
20/10/2008	GOVI	2008/11/06	274.00	Put	jGovi	37,042.0000	44,022.0000	18.843	0	0	0
20/10/2008	GOVI	2009/02/05			jGovi	278.5215	277.4570	(0.382)	278.3000	278.3000	276
20/10/2008	GOVI	2009/05/07			jGovi	286.6450	285.4315	(0.423)	0.0000	0.0000	0
20/10/2008	ILBI	2008/11/06			Index Future	329.1740	329.1740	-	0.0000	0.0000	1
20/10/2008	ILBI	2009/02/05			Index Future	338.7840	338.7840	-	0.0000	0.0000	0
20/10/2008	ILBI	2009/05/07			Index Future	352.0070	352.0070	-	0.0000	0.0000	0
20/10/2008	J153	2010/08/31			jSwap	10.6040	10.6210	0.160	0.0000	0.0000	0
20/10/2008	J157	2015/09/15			jSwap	9.6150	9.6440	0.302	0.0000	0.0000	0
20/10/2008	J186	2026/12/21			jSwap	8.9570	8.9700	0.145	0.0000	0.0000	0
20/10/2008	J201	2014/12/22			jSwap	9.7900	9.8210	0.317	0.0000	0.0000	0
20/10/2008	J203	2017/09/15			jSwap	9.5040	9.5440	0.421	0.0000	0.0000	0
20/10/2008	J204	2018/12/21			jSwap	9.5510	9.5870	0.377	0.0000	0.0000	0
20/10/2008	J207	2020/01/15			jSwap	9.4520	9.4850	0.349	0.0000	0.0000	0
20/10/2008	JBAR	2005/12/21			jBar	12.2750	12.2750	-	0.0000	0.0000	0
20/10/2008	JFRA	2008/11/06			jFra	12.2020	12.2300	0.229	0.0000	0.0000	0
20/10/2008	JFRA	2009/02/05			jFra	11.4970	11.5320	0.304	0.0000	0.0000	0
20/10/2008	JFRA	2009/05/07			jFra	10.6230	10.6680	0.424	0.0000	0.0000	0
20/10/2008	JFRA	2009/08/06			jFra	9.9650	9.9730	0.080	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
20/10/2008	JFRA	2009/11/05			jFra	9.5390	9.5520	0.136	0.0000	0.0000	0
20/10/2008	JN02	2008/11/06			jNote	10.2000	10.2170	0.167	0.0000	0.0000	0
20/10/2008	JN02	2009/02/05			jNote	9.7940	9.8120	0.184	0.0000	0.0000	0
20/10/2008	JN02	2009/05/07			jNote	9.4690	9.4880	0.201	0.0000	0.0000	0
20/10/2008	JN05	2008/11/07			jNote	9.8490	9.9150	0.670	0.0000	0.0000	0
20/10/2008	JN05	2009/02/05			jNote	9.3630	9.3980	0.374	0.0000	0.0000	0
20/10/2008	JN05	2009/05/07			jNote	9.2130	9.2480	0.380	0.0000	0.0000	0
20/10/2008	JN10	2008/11/07			jNote	9.5020	9.5670	0.684	0.0000	0.0000	0
20/10/2008	JN10	2009/02/05			jNote	9.1610	9.1980	0.404	0.0000	0.0000	0
20/10/2008	JN10	2009/05/07			jNote	9.0570	9.0920	0.386	0.0000	0.0000	0
20/10/2008	JROD	2008/10/31			jRod	11.8090	11.8040	(0.042)	0.0000	0.0000	0
20/10/2008	JROD	2008/11/28			jRod	11.9260	11.9120	(0.117)	0.0000	0.0000	0
20/10/2008	JROD	2008/12/31			jRod	12.1470	12.1330	(0.115)	0.0000	0.0000	0
20/10/2008	OTH1	2008/11/06			Index Future	256.9200	255.7640	(0.450)	0.0000	0.0000	9
20/10/2008	OTH1	2009/02/05			Index Future	264.5210	263.1300	(0.526)	0.0000	0.0000	0
20/10/2008	OTH1	2009/05/07			Index Future	272.2370	270.6930	(0.567)	0.0000	0.0000	0
20/10/2008	R153	2008/11/06			Bond Future	9.4660	9.5410	0.792	0.0000	0.0000	3,526
20/10/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	521.0000	592.0000	13.628	0	0	250

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	156.0000	100.0000	(35.897)	0	0	0
20/10/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	59.0000	32.0000	(45.763)	0	0	700
20/10/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	849.0000	948.0000	11.661	0	0	0
20/10/2008	R153	2008/11/06	8.75	Call	Option on Bond Future	18.0000	8.0000	(55.556)	0	0	250
20/10/2008	R153	2008/11/06	8.75	Put	Option on Bond Future	1,235.0000	1,351.0000	9.393	0	0	0
20/10/2008	R153	2009/02/05			Bond Future	9.1440	9.2320	0.962	0.0000	0.0000	3
20/10/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	270.0000	295.0000	9.259	0	0	0
20/10/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,517.0000	1,413.0000	(6.856)	0	0	0
20/10/2008	R153	2009/05/07			Bond Future	8.7730	8.8780	1.197	0.0000	0.0000	0
20/10/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	1,908.0000	1,823.0000	(4.455)	0	0	0
20/10/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,313.0000	1,359.0000	3.503	0	0	0
20/10/2008	R157	2008/11/06			Bond Future	9.2580	9.3300	0.778	0.0000	0.0000	9,023
20/10/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	1,840.0000	1,490.0000	(19.022)	0	0	500
20/10/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	161.0000	83.0000	(48.447)	0	0	700
20/10/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,082.0000	3,412.0000	10.707	0	0	0
20/10/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	480.0000	537.0000	11.875	0	0	1,000
20/10/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	5,466.0000	5,057.0000	(7.483)	0	0	0
20/10/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	17.0000	15.0000	(11.765)	0	0	300
20/10/2008	R157	2009/02/05			Bond Future	9.1530	9.2290	0.830	9.1900	9.1900	5,093
20/10/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	1,495.0000	1,317.0000	(11.906)	0	0	600
20/10/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,203.0000	2,366.0000	7.399	0	0	0
20/10/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,749.0000	3,989.0000	6.402	0	0	0
20/10/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	2,737.0000	2,481.0000	(9.353)	0	0	0
20/10/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	3,525.0000	3,234.0000	(8.255)	0	0	600
20/10/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	5,408.0000	5,060.0000	(6.435)	0	0	0
20/10/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	846.0000	917.0000	8.392	0	0	600
20/10/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,628.0000	1,756.0000	7.862	0	0	0
20/10/2008	R157	2009/05/07			Bond Future	9.0480	9.1280	0.884	0.0000	0.0000	0
20/10/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	3,057.0000	2,823.0000	(7.655)	0	0	0
20/10/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	3,316.0000	3,511.0000	5.881	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
20/10/2008	R186	2008/11/06			Bond Future	8.9910	9.0620	0.790	0.0000	0.0000	5,107
20/10/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,950.0000	5,639.0000	13.919	0	0	0
20/10/2008	R186	2009/02/05			Bond Future	8.9020	8.9750	0.820	0.0000	0.0000	2,500
20/10/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	3,569.0000	2,964.0000	(16.952)	0	0	0
20/10/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	232.0000	340.0000	46.552	0	0	0
20/10/2008	R186	2009/05/07			Bond Future	8.8200	8.8950	0.850	0.0000	0.0000	0
20/10/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	1,014.0000	1,272.0000	25.444	0	0	0
20/10/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	2,765.0000	2,289.0000	(17.215)	0	0	0
20/10/2008	R196	2008/11/06			Bond Future	12.0930	12.1250	0.265	0.0000	0.0000	0
20/10/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	137.0000	109.0000	(20.438)	0	0	0
20/10/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,122.0000	1,104.0000	(1.604)	0	0	0
20/10/2008	R196	2009/02/05			Bond Future	11.3030	11.3700	0.593	0.0000	0.0000	0
20/10/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	32.0000	35.0000	9.375	0	0	0
20/10/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
20/10/2008	R196	2009/05/07			Bond Future	11.2530	11.3430	0.800	0.0000	0.0000	0
20/10/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	172.0000	188.0000	9.302	0	0	0
20/10/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	97.0000	86.0000	(11.340)	0	0	0
20/10/2008	R201	2008/11/06			Bond Future	9.3790	9.4510	0.768	0.0000	0.0000	1,000
20/10/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
20/10/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,880.0000	3,200.0000	11.111	0	0	0
20/10/2008	R201	2009/02/05			Bond Future	9.2310	9.3070	0.823	0.0000	0.0000	2
20/10/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,131.0000	952.0000	(15.827)	0	0	0
20/10/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,048.0000	1,202.0000	14.695	0	0	0
20/10/2008	R201	2009/05/07			Bond Future	9.0880	9.1680	0.880	0.0000	0.0000	0
20/10/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	1,878.0000	1,675.0000	(10.809)	0	0	0
20/10/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	1,187.0000	1,326.0000	11.710	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
20/10/2008	R203	2008/11/06			Bond Future	9.2570	9.3280	0.767	0.0000	0.0000	0
20/10/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	4,460.0000	4,865.0000	9.081	0	0	0
20/10/2008	R203	2009/02/05			Bond Future	9.1430	9.2180	0.820	0.0000	0.0000	0
20/10/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	801.0000	972.0000	21.348	0	0	0
20/10/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	1,405.0000	1,151.0000	(18.078)	0	0	0
20/10/2008	R203	2009/05/07			Bond Future	9.0320	9.1100	0.864	0.0000	0.0000	0
20/10/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	1,349.0000	1,137.0000	(15.715)	0	0	0
20/10/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,529.0000	1,752.0000	14.585	0	0	0
20/10/2008	R204	2008/11/06			Bond Future	9.2570	9.3290	0.778	0.0000	0.0000	3,126
20/10/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,794.0000	5,233.0000	9.157	0	0	0
20/10/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2008	R204	2009/02/05			Bond Future	9.1520	9.2260	0.809	0.0000	0.0000	9
20/10/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	1,352.0000	1,085.0000	(19.749)	0	0	0
20/10/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	758.0000	940.0000	24.011	0	0	0
20/10/2008	R204	2009/05/07			Bond Future	9.0530	9.1300	0.851	0.0000	0.0000	0
20/10/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	1,278.0000	1,061.0000	(16.980)	0	0	0
20/10/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	1,600.0000	1,847.0000	15.438	0	0	0
20/10/2008	R206	2008/11/06			Bond Future	9.3850	9.4580	0.778	0.0000	0.0000	1,730
20/10/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,509.0000	5,788.0000	5.064	0	0	0
20/10/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2008	R206	2009/02/05			Bond Future	9.2170	9.2940	0.835	0.0000	0.0000	0
20/10/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	971.0000	1,100.0000	13.285	0	0	0
20/10/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,094.0000	936.0000	(14.442)	0	0	0
20/10/2008	R206	2009/05/07			Bond Future	9.0580	9.1400	0.905	0.0000	0.0000	0
20/10/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	1,332.0000	1,183.0000	(11.186)	0	0	0
20/10/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,542.0000	1,689.0000	9.533	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
20/10/2008	R207	2008/11/06			Bond Future	9.2390	9.3100	0.768	0.0000	0.0000	0
20/10/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,779.0000	5,220.0000	9.228	0	0	0
20/10/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2008	R207	2009/02/05			Bond Future	9.1390	9.2130	0.810	0.0000	0.0000	0
20/10/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	1,343.0000	1,063.0000	(20.849)	0	0	0
20/10/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	655.0000	835.0000	27.481	0	0	0
20/10/2008	R207	2009/05/07			Bond Future	9.0510	9.1270	0.840	0.0000	0.0000	0
20/10/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	1,505.0000	1,757.0000	16.744	0	0	0
20/10/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	1,188.0000	970.0000	(18.350)	0	0	0
20/10/2008	R208	2008/11/06			Bond Future	9.2090	9.2800	0.771	0.0000	0.0000	0
20/10/2008	R208	2008/11/06	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2008	R208	2008/11/06	8.75	Put	Option on Bond Future	3,004.0000	3,456.0000	15.047	0	0	0
20/10/2008	R208	2009/02/05			Bond Future	9.1100	9.1820	0.790	0.0000	0.0000	0
20/10/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	2,551.0000	2,938.0000	15.171	0	0	0
20/10/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	205.0000	133.0000	(35.122)	0	0	0
20/10/2008	R208	2009/05/07			Bond Future	9.0510	9.1220	0.784	0.0000	0.0000	0
20/10/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	2,470.0000	2,800.0000	13.360	0	0	0
20/10/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	522.0000	401.0000	(23.180)	0	0	0
20/10/2008	R209	2008/11/06			Bond Future	8.6040	8.6750	0.825	0.0000	0.0000	6,527
20/10/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	7,694.0000	8,281.0000	7.629	0	0	0
20/10/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2008	R209	2009/02/05			Bond Future	8.5270	8.5990	0.844	0.0000	0.0000	0
20/10/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	3,849.0000	3,271.0000	(15.017)	0	0	0
20/10/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	29.0000	54.0000	86.207	0	0	0
20/10/2008	R209	2009/05/07			Bond Future	8.4550	8.5280	0.863	0.0000	0.0000	0
20/10/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	68.0000	107.0000	57.353	0	0	0
20/10/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	4,494.0000	3,914.0000	(12.906)	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
20/10/2008	TRT1	2008/11/06			Index Future	266.9830	266.1580	(0.309)	0.0000	0.0000	300
20/10/2008	TRT1	2009/02/05			Index Future	274.8830	273.8230	(0.386)	0.0000	0.0000	0
20/10/2008	TRT1	2009/05/07			Index Future	282.9000	281.6930	(0.427)	0.0000	0.0000	0
20/10/2008	ZAAD	2008/12/12			Currency Future	7.0279	7.1769	2.120	7.0800	7.0800	7,601
20/10/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	1,191.0000	1,302.0000	9.320	0	0	0
20/10/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	1,037.0000	1,138.0000	9.740	0	0	0
20/10/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	629.0000	687.0000	9.221	0	0	0
20/10/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	287.0000	216.0000	(24.739)	0	0	0
20/10/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	113.0000	75.0000	(33.628)	0	0	0
20/10/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	402.0000	310.0000	(22.886)	0	0	0
20/10/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	159.0000	111.0000	(30.189)	0	0	0
20/10/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	0.0000	748.0000	100.000	0	0	0
20/10/2008	ZAAD	2008/12/12	5.85	Put	Currency Future	94.0000	61.0000	(35.106)	0	0	0
20/10/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	734.0000	809.0000	10.218	0	0	0
20/10/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	217.0000	157.0000	(27.650)	0	0	0
20/10/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	0.0000	375.0000	100.000	0	0	0
20/10/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	134.0000	92.0000	(31.343)	0	0	0
20/10/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	287.0000	216.0000	(24.739)	0	0	0
20/10/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	765.0000	843.0000	10.196	0	0	0
20/10/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	894.0000	984.0000	10.067	0	0	0
20/10/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	1,112.0000	1,219.0000	9.622	0	0	0
20/10/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	268.0000	200.0000	(25.373)	0	0	0
20/10/2008	ZAAD	2008/12/12	5.85	Call	Currency Future	1,272.0000	1,388.0000	9.119	0	0	0
20/10/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	678.0000	745.0000	9.882	0	0	0
20/10/2008	ZAAD	2008/12/12	5.75	Put	Currency Future	77.0000	49.0000	(36.364)	0	0	0
20/10/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	351.0000	268.0000	(23.647)	0	0	0
20/10/2008	ZAAD	2008/12/12	5.75	Call	Currency Future	1,355.0000	1,476.0000	8.930	0	0	0
20/10/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	327.0000	250.0000	(23.547)	0	0	0
20/10/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	796.0000	877.0000	10.176	0	0	0
20/10/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	828.0000	912.0000	10.145	0	0	0
20/10/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	378.0000	407.0000	7.672	0	0	0
20/10/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	233.0000	171.0000	(26.609)	0	0	0
20/10/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	250.0000	185.0000	(26.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2008	ZAAD 2008/12/12	6.40	Call	Currency Future	861.0000	948.0000	10.105	0	0	0
20/10/2008	ZAAD 2008/12/12	6.30	Put	Currency Future	201.0000	145.0000	(27.861)	0	0	0
20/10/2008	ZAAD 2008/12/12	6.95	Call	Currency Future	561.0000	611.0000	8.913	0	0	0
20/10/2008	ZAAD 2008/12/12	5.95	Call	Currency Future	1,191.0000	1,302.0000	9.320	0	0	0
20/10/2008	ZAAD 2008/12/12	7.45	Put	Currency Future	800.0000	680.0000	(15.000)	0	0	0
20/10/2008	ZAAD 2008/12/12	6.65	Call	Currency Future	704.0000	777.0000	10.369	0	0	0
20/10/2008	ZAAD 2008/12/12	6.55	Call	Currency Future	765.0000	843.0000	10.196	0	0	0
20/10/2008	ZAAD 2008/12/12	5.95	Put	Currency Future	113.0000	75.0000	(33.628)	0	0	0
20/10/2008	ZAAD 2008/12/12	6.65	Put	Currency Future	327.0000	250.0000	(23.547)	0	0	0
20/10/2008	ZAAD 2008/12/12	6.15	Call	Currency Future	1,037.0000	1,138.0000	9.740	0	0	0
20/10/2008	ZAAD 2008/12/12	6.45	Put	Currency Future	250.0000	185.0000	(26.000)	0	0	0
20/10/2008	ZAAD 2008/12/12	6.30	Call	Currency Future	929.0000	1,021.0000	9.903	0	0	0
20/10/2008	ZAAD 2008/12/12	6.95	Put	Currency Future	483.0000	384.0000	(20.497)	0	0	0
20/10/2008	ZAAD 2008/12/12	6.25	Call	Currency Future	964.0000	1,059.0000	9.855	0	0	0
20/10/2008	ZAAD 2008/12/12	6.10	Put	Currency Future	146.0000	101.0000	(30.822)	0	0	0
20/10/2008	ZAAD 2008/12/12	6.45	Call	Currency Future	828.0000	912.0000	10.145	0	0	0
20/10/2008	ZAAD 2008/12/12	6.60	Put	Currency Future	306.0000	233.0000	(23.856)	0	0	0
20/10/2008	ZAAD 2008/12/12	6.05	Call	Currency Future	1,112.0000	1,219.0000	9.622	0	0	0
20/10/2008	ZAAD 2008/12/12	6.25	Put	Currency Future	186.0000	133.0000	(28.495)	0	0	0
20/10/2008	ZAAD 2008/12/12	6.90	Call	Currency Future	583.0000	635.0000	8.919	0	0	0
20/10/2008	ZAAD 2008/12/12	7.05	Call	Currency Future	518.0000	565.0000	9.073	0	0	0
20/10/2008	ZAAD 2008/12/12	6.05	Put	Currency Future	134.0000	92.0000	(31.343)	0	0	0
20/10/2008	ZAAD 2008/12/12	6.15	Put	Currency Future	159.0000	111.0000	(30.189)	0	0	0
20/10/2008	ZAAD 2008/12/12	6.10	Call	Currency Future	1,074.0000	1,178.0000	9.683	0	0	0
20/10/2008	ZAAD 2008/12/12	6.90	Put	Currency Future	455.0000	358.0000	(21.319)	0	0	0
20/10/2008	ZAAD 2008/12/12	7.05	Put	Currency Future	540.0000	438.0000	(18.889)	0	0	0
20/10/2008	ZAAD 2008/12/12	6.20	Put	Currency Future	172.0000	121.0000	(29.651)	0	0	0
20/10/2008	ZAAD 2008/12/12	7.35	Put	Currency Future	731.0000	615.0000	(15.869)	0	0	0
20/10/2008	ZAAD 2008/12/12	6.80	Put	Currency Future	402.0000	310.0000	(22.886)	0	0	0
20/10/2008	ZAAD 2008/12/12	6.65	Call	Currency Future	704.0000	777.0000	10.369	0	0	0
20/10/2008	ZAAD 2008/12/12	7.35	Call	Currency Future	409.0000	442.0000	8.068	0	0	0
20/10/2008	ZAAD 2008/12/12	5.90	Put	Currency Future	103.0000	68.0000	(33.981)	0	0	0
20/10/2008	ZAAD 2008/12/12	6.80	Call	Currency Future	629.0000	687.0000	9.221	0	0	0
20/10/2008	ZAAD 2008/12/12	7.00	Call	Currency Future	539.0000	587.0000	8.905	0	0	0
20/10/2008	ZAAD 2008/12/12	7.25	Call	Currency Future	442.0000	480.0000	8.597	0	0	0
20/10/2008	ZAAD 2008/12/12	6.30	Call	Currency Future	929.0000	1,021.0000	9.903	0	0	0

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20/10/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	664.0000	553.0000	(16.717)	0	0	0
20/10/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	561.0000	611.0000	8.913	0	0	0
20/10/2008	ZAAD	2008/12/12	5.90	Call	Currency Future	1,231.0000	1,345.0000	9.261	0	0	0
20/10/2008	ZAAD	2008/12/12	6.00	Put	Currency Future	123.0000	83.0000	(32.520)	0	0	0
20/10/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	1,000.0000	1,098.0000	9.800	0	0	0
20/10/2008	ZAAD	2008/12/12	5.80	Call	Currency Future	1,313.0000	1,431.0000	8.987	0	0	0
20/10/2008	ZAAD	2008/12/12	6.00	Call	Currency Future	1,151.0000	1,260.0000	9.470	0	0	0
20/10/2008	ZAAD	2008/12/12	5.80	Put	Currency Future	85.0000	55.0000	(35.294)	0	0	0
20/10/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	201.0000	145.0000	(27.861)	0	0	0
20/10/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	606.0000	660.0000	8.911	0	0	0
20/10/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	428.0000	333.0000	(22.196)	0	0	0
20/10/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	483.0000	384.0000	(20.497)	0	0	0
20/10/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	375.0000	287.0000	(23.467)	0	0	0
20/10/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	601.0000	494.0000	(17.804)	0	0	0
20/10/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	479.0000	521.0000	8.768	0	0	0
20/10/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	632.0000	523.0000	(17.247)	0	0	0
20/10/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	511.0000	410.0000	(19.765)	0	0	0
20/10/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	460.0000	500.0000	8.696	0	0	0
20/10/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	653.0000	714.0000	9.342	0	0	0
20/10/2008	ZAAD	2008/12/12	7.10	Put	Currency Future	570.0000	466.0000	(18.246)	0	0	0
20/10/2008	ZAAD	2008/12/12	7.10	Call	Currency Future	498.0000	542.0000	8.835	0	0	0
20/10/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	233.0000	171.0000	(26.609)	0	0	0
20/10/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	583.0000	635.0000	8.919	0	0	0
20/10/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	455.0000	358.0000	(21.319)	0	0	0
20/10/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	861.0000	948.0000	10.105	0	0	0
20/10/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	479.0000	521.0000	8.768	0	0	0
20/10/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	601.0000	494.0000	(17.804)	0	0	0
20/10/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	540.0000	438.0000	(18.889)	0	0	0
20/10/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	518.0000	565.0000	9.073	0	0	0
20/10/2008	ZAAD	2009/03/16			Currency Future	7.1493	7.3035	2.157	0.0000	0.0000	911
20/10/2008	ZAAD	2009/03/16	7.70	Call	Currency Future	0.0000	485.0000	100.000	0	0	0
20/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	507.0000	418.0000	(17.554)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	824.0000	915.0000	11.044	0	0	0
20/10/2008	ZAAD	2009/03/16	7.70	Put	Currency Future	0.0000	881.0000	100.000	0	0	0
20/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	706.0000	771.0000	9.207	0	0	0

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20/10/2008	ZAAD	2009/03/16	7.60	Put	Currency Future	0.0000	812.0000	100.000	0	0	0
20/10/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	334.0000	276.0000	(17.365)	0	0	0
20/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	623.0000	530.0000	(14.928)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	230.0000	185.0000	(19.565)	0	0	0
20/10/2008	ZAAD	2009/03/16	7.60	Call	Currency Future	0.0000	515.0000	100.000	0	0	0
20/10/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	884.0000	979.0000	10.747	0	0	0
20/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	375.0000	312.0000	(16.800)	0	0	0
20/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	622.0000	684.0000	9.968	0	0	0
20/10/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	139.0000	107.0000	(23.022)	0	0	0
20/10/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	654.0000	560.0000	(14.373)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	979.0000	1,081.0000	10.419	0	0	0
20/10/2008	ZAAD	2009/03/16	5.95	Call	Currency Future	1,338.0000	1,461.0000	9.193	0	0	0
20/10/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	915.0000	1,012.0000	10.601	0	0	0
20/10/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	532.0000	584.0000	9.774	0	0	0
20/10/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	450.0000	371.0000	(17.556)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.05	Put	Currency Future	162.0000	127.0000	(21.605)	0	0	0
20/10/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	783.0000	681.0000	(13.027)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	279.0000	227.0000	(18.638)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	1,187.0000	1,301.0000	9.604	0	0	0
20/10/2008	ZAAD	2009/03/16	7.50	Call	Currency Future	500.0000	549.0000	9.800	0	0	0
20/10/2008	ZAAD	2009/03/16	6.05	Call	Currency Future	1,261.0000	1,380.0000	9.437	0	0	0
20/10/2008	ZAAD	2009/03/16	7.50	Put	Currency Future	851.0000	745.0000	(12.456)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	749.0000	824.0000	10.013	0	0	0
20/10/2008	ZAAD	2009/03/16	7.45	Put	Currency Future	817.0000	713.0000	(12.729)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	727.0000	795.0000	9.354	0	0	0
20/10/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	642.0000	705.0000	9.813	0	0	0
20/10/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	187.0000	148.0000	(20.856)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	315.0000	259.0000	(17.778)	0	0	0
20/10/2008	ZAAD	2009/03/16	7.55	Put	Currency Future	886.0000	778.0000	(12.190)	0	0	0
20/10/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	603.0000	663.0000	9.950	0	0	0
20/10/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	478.0000	392.0000	(17.992)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	1,080.0000	1,188.0000	10.000	0	0	0
20/10/2008	ZAAD	2009/03/16	7.45	Call	Currency Future	516.0000	566.0000	9.690	0	0	0
20/10/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	396.0000	331.0000	(16.414)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	854.0000	947.0000	10.890	0	0	0
20/10/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	593.0000	502.0000	(15.346)	0	0	0

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20/10/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	1,150.0000	1,263.0000	9.826	0	0	0
20/10/2008	ZAAD	2009/03/16	7.55	Call	Currency Future	485.0000	532.0000	9.691	0	0	0
20/10/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	201.0000	160.0000	(20.398)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	354.0000	293.0000	(17.232)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	187.0000	148.0000	(20.856)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	174.0000	137.0000	(21.264)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	1,187.0000	1,301.0000	9.604	0	0	0
20/10/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	566.0000	622.0000	9.894	0	0	0
20/10/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	654.0000	560.0000	(14.373)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	1,224.0000	1,340.0000	9.477	0	0	0
20/10/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	603.0000	663.0000	9.950	0	0	0
20/10/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	1,299.0000	1,420.0000	9.315	0	0	0
20/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	375.0000	312.0000	(16.800)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	854.0000	947.0000	10.890	0	0	0
20/10/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	795.0000	884.0000	11.195	0	0	0
20/10/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	684.0000	748.0000	9.357	0	0	0
20/10/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	915.0000	1,012.0000	10.601	0	0	0
20/10/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	1,378.0000	1,502.0000	8.999	0	0	0
20/10/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	535.0000	445.0000	(16.822)	0	0	0
20/10/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	128.0000	99.0000	(22.656)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	946.0000	1,046.0000	10.571	0	0	0
20/10/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	150.0000	117.0000	(22.000)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	824.0000	915.0000	11.044	0	0	0
20/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	315.0000	259.0000	(17.778)	0	0	0
20/10/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	532.0000	584.0000	9.774	0	0	0
20/10/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	246.0000	198.0000	(19.512)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	1,115.0000	1,225.0000	9.865	0	0	0
20/10/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	297.0000	243.0000	(18.182)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	1,045.0000	1,152.0000	10.239	0	0	0
20/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	772.0000	854.0000	10.622	0	0	0
20/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	422.0000	350.0000	(17.062)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	215.0000	172.0000	(20.000)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	262.0000	212.0000	(19.084)	0	0	0
20/10/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	783.0000	681.0000	(13.027)	0	0	0
20/10/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	717.0000	619.0000	(13.668)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	772.0000	854.0000	10.622	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
20/10/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	1,012.0000	1,116.0000	10.277	0	0	0
20/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	422.0000	350.0000	(17.062)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	478.0000	392.0000	(17.992)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	727.0000	795.0000	9.354	0	0	0
20/10/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	279.0000	227.0000	(18.638)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	979.0000	1,081.0000	10.419	0	0	0
20/10/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	549.0000	603.0000	9.836	0	0	0
20/10/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	663.0000	726.0000	9.502	0	0	0
20/10/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	685.0000	589.0000	(14.015)	0	0	0
20/10/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	564.0000	473.0000	(16.135)	0	0	0
20/10/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	566.0000	622.0000	9.894	0	0	0
20/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	706.0000	771.0000	9.207	0	0	0
20/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	507.0000	418.0000	(17.554)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	354.0000	293.0000	(17.232)	0	0	0
20/10/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	584.0000	643.0000	10.103	0	0	0
20/10/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	749.0000	649.0000	(13.351)	0	0	0
20/10/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	717.0000	619.0000	(13.668)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	1,150.0000	1,263.0000	9.826	0	0	0
20/10/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	201.0000	160.0000	(20.398)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	262.0000	212.0000	(19.084)	0	0	0
20/10/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	1,012.0000	1,116.0000	10.277	0	0	0
20/10/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	663.0000	726.0000	9.502	0	0	0
20/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	622.0000	684.0000	9.968	0	0	0
20/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	623.0000	530.0000	(14.928)	0	0	0
20/10/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	564.0000	473.0000	(16.135)	0	0	0
20/10/2008	ZAAD	2009/06/12			Currency Future	7.2513	7.4046	2.114	0.0000	0.0000	600
20/10/2008	ZAAD	2009/06/12	7.60	Call	Currency Future	591.0000	635.0000	7.445	0	0	0
20/10/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	0.0000	897.0000	100.000	0	0	0
20/10/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	409.0000	343.0000	(16.137)	0	0	0
20/10/2008	ZAAD	2009/06/12	7.60	Put	Currency Future	939.0000	830.0000	(11.608)	0	0	0
20/10/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	452.0000	381.0000	(15.708)	0	0	0
20/10/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	0.0000	967.0000	100.000	0	0	0
20/10/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	961.0000	1,047.0000	8.949	0	0	0
20/10/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	711.0000	766.0000	7.736	0	0	0
20/10/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	1,358.0000	1,469.0000	8.174	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
20/10/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	0.0000	642.0000	100.000	0	0	0
20/10/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	0.0000	571.0000	100.000	0	0	0
20/10/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	0.0000	746.0000	100.000	0	0	0
20/10/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	531.0000	443.0000	(16.573)	0	0	0
20/10/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	903.0000	986.0000	9.192	0	0	0
20/10/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	0.0000	602.0000	100.000	0	0	0
20/10/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	833.0000	898.0000	7.803	0	0	0
20/10/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	905.0000	797.0000	(11.934)	0	0	0
20/10/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	875.0000	956.0000	9.257	0	0	0
20/10/2008	ZAAD	2009/06/12	7.65	Put	Currency Future	974.0000	863.0000	(11.396)	0	0	0
20/10/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	452.0000	381.0000	(15.708)	0	0	0
20/10/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	389.0000	325.0000	(16.452)	0	0	0
20/10/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	606.0000	652.0000	7.591	0	0	0
20/10/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	474.0000	401.0000	(15.401)	0	0	0
20/10/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	990.0000	1,079.0000	8.990	0	0	0
20/10/2008	ZAAD	2009/06/12	7.65	Call	Currency Future	576.0000	618.0000	7.292	0	0	0
20/10/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	709.0000	612.0000	(13.681)	0	0	0
20/10/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	181.0000	142.0000	(21.547)	0	0	0
20/10/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	350.0000	290.0000	(17.143)	0	0	0
20/10/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	1,321.0000	1,430.0000	8.251	0	0	0
20/10/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	1,432.0000	1,547.0000	8.031	0	0	0
20/10/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	1,321.0000	1,430.0000	8.251	0	0	0
20/10/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	1,285.0000	1,392.0000	8.327	0	0	0
20/10/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	234.0000	188.0000	(19.658)	0	0	0
20/10/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	220.0000	176.0000	(20.000)	0	0	0
20/10/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	220.0000	176.0000	(20.000)	0	0	0
20/10/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	1,115.0000	1,212.0000	8.700	0	0	0
20/10/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	1,216.0000	1,319.0000	8.470	0	0	0
20/10/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	730.0000	787.0000	7.808	0	0	0
20/10/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	1,148.0000	1,247.0000	8.624	0	0	0
20/10/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	206.0000	164.0000	(20.388)	0	0	0
20/10/2008	ZAAD	2009/06/12	6.55	Call	Currency Future	1,052.0000	1,145.0000	8.840	0	0	0
20/10/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	1,148.0000	1,247.0000	8.624	0	0	0
20/10/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	740.0000	642.0000	(13.243)	0	0	0
20/10/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	903.0000	986.0000	9.192	0	0	0
20/10/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	679.0000	582.0000	(14.286)	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
20/10/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	264.0000	214.0000	(18.939)	0	0	0
20/10/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	561.0000	465.0000	(17.112)	0	0	0
20/10/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	297.0000	243.0000	(18.182)	0	0	0
20/10/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	812.0000	870.0000	7.143	0	0	0
20/10/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	1,395.0000	1,507.0000	8.029	0	0	0
20/10/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	1,182.0000	1,283.0000	8.545	0	0	0
20/10/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	389.0000	325.0000	(16.452)	0	0	0
20/10/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	1,285.0000	1,392.0000	8.327	0	0	0
20/10/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	772.0000	672.0000	(12.953)	0	0	0
20/10/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	193.0000	153.0000	(20.725)	0	0	0
20/10/2008	ZAAD	2009/06/12	7.50	Put	Currency Future	871.0000	765.0000	(12.170)	0	0	0
20/10/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	639.0000	688.0000	7.668	0	0	0
20/10/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	1,250.0000	1,355.0000	8.400	0	0	0
20/10/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	990.0000	1,079.0000	8.990	0	0	0
20/10/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	619.0000	522.0000	(15.670)	0	0	0
20/10/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	837.0000	733.0000	(12.425)	0	0	0
20/10/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	280.0000	228.0000	(18.571)	0	0	0
20/10/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	314.0000	258.0000	(17.834)	0	0	0
20/10/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	234.0000	188.0000	(19.658)	0	0	0
20/10/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	1,083.0000	1,178.0000	8.772	0	0	0
20/10/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	249.0000	201.0000	(19.277)	0	0	0
20/10/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	656.0000	707.0000	7.774	0	0	0
20/10/2008	ZAAD	2009/06/12	7.50	Call	Currency Future	622.0000	669.0000	7.556	0	0	0
20/10/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	692.0000	746.0000	7.803	0	0	0
20/10/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	679.0000	582.0000	(14.286)	0	0	0
20/10/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	297.0000	243.0000	(18.182)	0	0	0
20/10/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	730.0000	787.0000	7.808	0	0	0
20/10/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	771.0000	827.0000	7.263	0	0	0
20/10/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	409.0000	343.0000	(16.137)	0	0	0
20/10/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	591.0000	493.0000	(16.582)	0	0	0
20/10/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	961.0000	1,047.0000	8.949	0	0	0
20/10/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	792.0000	848.0000	7.071	0	0	0
20/10/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	805.0000	702.0000	(12.795)	0	0	0
20/10/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	656.0000	707.0000	7.774	0	0	0
20/10/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	750.0000	806.0000	7.467	0	0	0
20/10/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	805.0000	702.0000	(12.795)	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
20/10/2008	ZAAD 2009/06/12	7.35	Call	Currency Future	673.0000	726.0000	7.875	0	0	0
20/10/2008	ZAAD 2009/06/12	6.60	Put	Currency Future	369.0000	307.0000	(16.802)	0	0	0
20/10/2008	ZAAD 2009/06/12	6.60	Call	Currency Future	1,021.0000	1,112.0000	8.913	0	0	0
20/10/2008	ZAAD 2009/06/12	6.50	Put	Currency Future	332.0000	274.0000	(17.470)	0	0	0
20/10/2008	ZAAD 2009/06/12	7.15	Put	Currency Future	649.0000	552.0000	(14.946)	0	0	0
20/10/2008	ZAAD 2009/06/12	7.15	Put	Currency Future	649.0000	552.0000	(14.946)	0	0	0
20/10/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	502.0000	422.0000	(15.936)	0	0	0
20/10/2008	ZAAD 2009/06/12	6.85	Put	Currency Future	474.0000	401.0000	(15.401)	0	0	0
20/10/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	854.0000	927.0000	8.548	0	0	0
20/10/2008	ZAAD 2009/06/12	6.30	Put	Currency Future	264.0000	214.0000	(18.939)	0	0	0
20/10/2008	ZAAD 2009/06/12	7.15	Call	Currency Future	750.0000	806.0000	7.467	0	0	0
20/10/2008	ZAAD 2009/06/12	6.30	Call	Currency Future	1,216.0000	1,319.0000	8.470	0	0	0
20/10/2008	ZAAD 2009/06/12	6.75	Call	Currency Future	932.0000	1,016.0000	9.013	0	0	0
20/10/2008	ZAAD 2009/06/12	6.85	Call	Currency Future	875.0000	956.0000	9.257	0	0	0
20/10/2008	ZAAD 2009/06/12	6.75	Put	Currency Future	430.0000	362.0000	(15.814)	0	0	0
20/10/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	502.0000	422.0000	(15.936)	0	0	0
20/10/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	854.0000	927.0000	8.548	0	0	0

Grand Total:

509,165