



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 29/10/2008

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
29/10/2008	\$ / R 2008/12/12			Currency Future	10.8538	10.1071	(6.880)	10.7500	9.2000	289,403
29/10/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,799.0000	1,121.0000	(37.688)	0	0	0
29/10/2008	\$ / R 2008/12/12	10.30	Put	Currency Future	504.0000	748.0000	48.413	0	0	1,000
29/10/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	166.0000	246.0000	48.193	0	0	0
29/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	57.0000	80.0000	40.351	0	0	0
29/10/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	2,221.0000	1,504.0000	(32.283)	0	0	0
29/10/2008	\$ / R 2008/12/12	11.10	Call	Currency Future	706.0000	333.0000	(52.833)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	2,090.0000	1,382.0000	(33.876)	0	0	20,000
29/10/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	67.0000	97.0000	44.776	0	0	0
29/10/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	1,032.0000	537.0000	(47.965)	0	0	0
29/10/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	1,720.0000	1,053.0000	(38.779)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	86.0000	125.0000	45.349	0	0	0
29/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	2,688.0000	1,950.0000	(27.455)	0	0	0
29/10/2008	\$ / R 2008/12/12	9.55	Put	Currency Future	228.0000	343.0000	50.439	0	0	0
29/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	2,310.0000	1,587.0000	(31.299)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	2,880.0000	2,138.0000	(25.764)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	35.0000	43.0000	22.857	0	0	0
29/10/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	145.0000	214.0000	47.586	0	0	0
29/10/2008	\$ / R 2008/12/12	10.30	Call	Currency Future	1,058.0000	555.0000	(47.543)	0	0	0
29/10/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	528.0000	780.0000	47.727	0	0	0
29/10/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	37.0000	47.0000	27.027	0	0	0
29/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	35.0000	43.0000	22.857	0	0	0
29/10/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,929.0000	2,185.0000	(25.401)	0	0	0
29/10/2008	\$ / R 2008/12/12	11.50	Call	Currency Future	575.0000	261.0000	(54.609)	0	0	3,000
29/10/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	126.0000	185.0000	46.825	0	0	0
29/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	30.0000	36.0000	20.000	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
29/10/2008	\$ / R 2008/12/12	9.55	Call	Currency Future	1,532.0000	900.0000	(41.253)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	27.0000	31.0000	14.815	0	0	0
29/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	2,688.0000	1,950.0000	(27.455)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	80.0000	115.0000	43.750	0	0	0
29/10/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	1,921.0000	1,229.0000	(36.023)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	2,641.0000	1,904.0000	(27.906)	0	0	0
29/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	23.0000	26.0000	13.043	0	0	0
29/10/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	2,133.0000	1,422.0000	(33.333)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	62.0000	88.0000	41.935	0	0	0
29/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,784.0000	2,044.0000	(26.580)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	39.0000	51.0000	30.769	0	0	0
29/10/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	2,266.0000	1,545.0000	(31.818)	0	0	0
29/10/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	117.0000	172.0000	47.009	0	0	0
29/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	2,310.0000	1,587.0000	(31.299)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	2,593.0000	1,858.0000	(28.346)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	53.0000	75.0000	41.509	0	0	0
29/10/2008	\$ / R 2008/12/12	11.10	Put	Currency Future	952.0000	1,326.0000	39.286	0	0	0
29/10/2008	\$ / R 2008/12/12	10.75	Call	Currency Future	844.0000	415.0000	(50.829)	0	0	0
29/10/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	1,643.0000	988.0000	(39.866)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	30.0000	36.0000	20.000	0	0	0
29/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	57.0000	80.0000	40.351	0	0	0
29/10/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
29/10/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	1,759.0000	1,087.0000	(38.204)	0	0	0
29/10/2008	\$ / R 2008/12/12	10.75	Put	Currency Future	740.0000	1,058.0000	42.973	0	0	0
29/10/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	189.0000	281.0000	48.677	0	0	0
29/10/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	3,026.0000	2,281.0000	(24.620)	0	0	0
29/10/2008	\$ / R 2008/12/12	9.85	Call	Currency Future	1,325.0000	743.0000	(43.925)	0	0	0
29/10/2008	\$ / R 2008/12/12	11.50	Put	Currency Future	1,221.0000	1,654.0000	35.463	0	0	0
29/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	39.0000	51.0000	30.769	0	0	0
29/10/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	2,832.0000	2,091.0000	(26.165)	0	0	0
29/10/2008	\$ / R 2008/12/12	9.85	Put	Currency Future	321.0000	486.0000	51.402	44	44	1,000
29/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	2,593.0000	1,858.0000	(28.346)	0	0	0
29/10/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	3,074.0000	2,330.0000	(24.203)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	28.0000	33.0000	17.857	0	0	0
29/10/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
29/10/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	2,736.0000	1,997.0000	(27.010)	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
29/10/2008	\$ / R 2008/12/12	10.85	Put	Currency Future	798.0000	1,133.0000	41.980	0	0	0
29/10/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	3,170.0000	2,428.0000	(23.407)	0	0	0
29/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	23.0000	26.0000	13.043	0	0	0
29/10/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	2,357.0000	1,632.0000	(30.759)	0	0	0
29/10/2008	\$ / R 2008/12/12	11.20	Put	Currency Future	1,017.0000	1,406.0000	38.250	0	0	0
29/10/2008	\$ / R 2008/12/12	10.80	Call	Currency Future	823.0000	402.0000	(51.154)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,784.0000	2,044.0000	(26.580)	0	0	0
29/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,977.0000	2,233.0000	(24.992)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	32.0000	40.0000	25.000	0	0	0
29/10/2008	\$ / R 2008/12/12	11.20	Call	Currency Future	670.0000	313.0000	(53.284)	0	0	0
29/10/2008	\$ / R 2008/12/12	10.80	Put	Currency Future	769.0000	1,095.0000	42.393	0	0	0
29/10/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,880.0000	1,192.0000	(36.596)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	44.0000	59.0000	34.091	0	0	0
29/10/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	202.0000	301.0000	49.010	0	0	0
29/10/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	1,496.0000	872.0000	(41.711)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	2,498.0000	1,766.0000	(29.303)	0	0	20
29/10/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
29/10/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	2,005.0000	1,304.0000	(34.963)	0	0	0
29/10/2008	\$ / R 2008/12/12	10.85	Call	Currency Future	802.0000	390.0000	(51.372)	0	0	0
29/10/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	242.0000	365.0000	50.826	0	0	20,000
29/10/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	109.0000	159.0000	45.872	0	0	0
29/10/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	86.0000	125.0000	45.349	0	0	0
29/10/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	415.0000	624.0000	50.361	0	0	0
29/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,977.0000	2,233.0000	(24.992)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	101.0000	147.0000	45.545	0	0	0
29/10/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	2,451.0000	1,721.0000	(29.784)	0	0	0
29/10/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	135.0000	199.0000	47.407	0	0	0
29/10/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	215.0000	321.0000	49.302	0	0	0
29/10/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	1,839.0000	1,156.0000	(37.140)	0	0	0
29/10/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	1,568.0000	928.0000	(40.816)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	47.0000	64.0000	36.170	0	0	0
29/10/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	304.0000	460.0000	51.316	0	0	0
29/10/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	1,426.0000	818.0000	(42.637)	0	0	0
29/10/2008	\$ / R 2008/12/12	10.50	Call	Currency Future	957.0000	488.0000	(49.007)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	42.0000	55.0000	30.952	0	0	0
29/10/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	2,404.0000	1,676.0000	(30.283)	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
29/10/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	1,358.0000	767.0000	(43.520)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	2,090.0000	1,382.0000	(33.876)	0	0	0
29/10/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	16.0000	21.0000	31.250	0	0	0
29/10/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	2,545.0000	1,812.0000	(28.802)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	50.0000	69.0000	38.000	0	0	0
29/10/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	44.0000	59.0000	34.091	0	0	0
29/10/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	2,177.0000	1,463.0000	(32.797)	0	0	0
29/10/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	1,169.0000	631.0000	(46.022)	0	0	0
29/10/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	1,230.0000	674.0000	(45.203)	0	0	0
29/10/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,799.0000	1,121.0000	(37.688)	0	0	0
29/10/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	1,963.0000	1,266.0000	(35.507)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	73.0000	106.0000	45.205	0	0	0
29/10/2008	\$ / R 2008/12/12	11.30	Call	Currency Future	637.0000	295.0000	(53.689)	0	0	0
29/10/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	376.0000	567.0000	50.798	0	0	0
29/10/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	1,605.0000	958.0000	(40.312)	0	0	0
29/10/2008	\$ / R 2008/12/12	11.30	Put	Currency Future	1,083.0000	1,488.0000	37.396	0	0	0
29/10/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	1,643.0000	988.0000	(39.866)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	2,498.0000	1,766.0000	(29.303)	0	0	0
29/10/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	1,681.0000	1,019.0000	(39.381)	0	0	0
29/10/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	145.0000	214.0000	47.586	0	0	0
29/10/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	458.0000	685.0000	49.563	0	0	0
29/10/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	177.0000	262.0000	48.023	0	0	0
29/10/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	272.0000	411.0000	51.103	0	0	0
29/10/2008	\$ / R 2008/12/12	10.50	Put	Currency Future	604.0000	880.0000	45.695	0	0	2,000
29/10/2008	\$ / R 2008/12/12	12.75	Call	Currency Future	309.0000	124.0000	(59.871)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	80.0000	115.0000	43.750	0	0	0
29/10/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	415.0000	624.0000	50.361	0	0	0
29/10/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	272.0000	411.0000	51.103	0	0	0
29/10/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	67.0000	97.0000	44.776	0	0	0
29/10/2008	\$ / R 2008/12/12	9.90	Call	Currency Future	1,293.0000	719.0000	(44.393)	0	0	0
29/10/2008	\$ / R 2008/12/12	10.55	Call	Currency Future	934.0000	472.0000	(49.465)	0	0	0
29/10/2008	\$ / R 2008/12/12	9.90	Put	Currency Future	339.0000	512.0000	51.032	0	0	0
29/10/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	1,169.0000	631.0000	(46.022)	0	0	0
29/10/2008	\$ / R 2008/12/12	9.75	Call	Currency Future	1,392.0000	792.0000	(43.103)	0	0	0
29/10/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	1,426.0000	818.0000	(42.637)	0	0	0
29/10/2008	\$ / R 2008/12/12	12.00	Call	Currency Future	447.0000	193.0000	(56.823)	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
29/10/2008	\$ / R 2008/12/12	12.75	Put	Currency Future	2,205.0000	2,767.0000	25.488	0	0	0
29/10/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	2,133.0000	1,422.0000	(33.333)	0	0	0
29/10/2008	\$ / R 2008/12/12	14.30	Put	Currency Future	3,584.0000	4,231.0000	18.052	0	0	0
29/10/2008	\$ / R 2008/12/12	12.00	Put	Currency Future	1,594.0000	2,086.0000	30.866	0	0	0
29/10/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	189.0000	281.0000	48.677	0	0	0
29/10/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	1,261.0000	696.0000	(44.806)	0	0	0
29/10/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	304.0000	460.0000	51.316	0	0	0
29/10/2008	\$ / R 2008/12/12	12.50	Put	Currency Future	1,996.0000	2,537.0000	27.104	0	0	0
29/10/2008	\$ / R 2008/12/12	12.70	Put	Currency Future	2,163.0000	2,721.0000	25.798	0	0	0
29/10/2008	\$ / R 2008/12/12	10.15	Call	Currency Future	1,140.0000	611.0000	(46.404)	0	0	0
29/10/2008	\$ / R 2008/12/12	13.45	Call	Currency Future	220.0000	77.0000	(65.000)	0	0	0
29/10/2008	\$ / R 2008/12/12	12.50	Call	Currency Future	350.0000	144.0000	(58.857)	0	0	0
29/10/2008	\$ / R 2008/12/12	10.15	Put	Currency Future	436.0000	654.0000	50.000	0	0	0
29/10/2008	\$ / R 2008/12/12	11.00	Put	Currency Future	889.0000	1,248.0000	40.382	0	0	0
29/10/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	357.0000	539.0000	50.980	0	0	0
29/10/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	166.0000	246.0000	48.193	0	0	0
29/10/2008	\$ / R 2008/12/12	12.05	Put	Currency Future	1,633.0000	2,130.0000	30.435	0	0	0
29/10/2008	\$ / R 2008/12/12	12.05	Call	Currency Future	437.0000	187.0000	(57.208)	0	0	0
29/10/2008	\$ / R 2008/12/12	10.55	Put	Currency Future	630.0000	915.0000	45.238	0	0	0
29/10/2008	\$ / R 2008/12/12	14.30	Call	Currency Future	138.0000	39.0000	(71.739)	0	0	0
29/10/2008	\$ / R 2008/12/12	12.80	Call	Currency Future	302.0000	121.0000	(59.934)	0	0	0
29/10/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	177.0000	262.0000	48.023	0	0	0
29/10/2008	\$ / R 2008/12/12	13.55	Call	Currency Future	210.0000	71.0000	(66.190)	0	0	0
29/10/2008	\$ / R 2008/12/12	12.70	Call	Currency Future	317.0000	128.0000	(59.621)	0	0	0
29/10/2008	\$ / R 2008/12/12	12.80	Put	Currency Future	2,248.0000	2,814.0000	25.178	0	0	0
29/10/2008	\$ / R 2008/12/12	13.55	Put	Currency Future	2,906.0000	3,514.0000	20.922	0	0	0
29/10/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	2,005.0000	1,304.0000	(34.963)	0	0	0
29/10/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	1,681.0000	1,019.0000	(39.381)	0	0	0
29/10/2008	\$ / R 2008/12/12	11.95	Call	Currency Future	459.0000	199.0000	(56.645)	0	0	0
29/10/2008	\$ / R 2008/12/12	11.00	Call	Currency Future	743.0000	355.0000	(52.221)	0	0	0
29/10/2008	\$ / R 2008/12/12	10.45	Put	Currency Future	578.0000	846.0000	46.367	0	0	0
29/10/2008	\$ / R 2008/12/12	12.35	Call	Currency Future	377.0000	157.0000	(58.355)	0	0	0
29/10/2008	\$ / R 2008/12/12	10.45	Call	Currency Future	982.0000	504.0000	(48.676)	0	0	0
29/10/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	1,032.0000	537.0000	(47.965)	0	0	0
29/10/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	1,358.0000	767.0000	(43.520)	0	0	0
29/10/2008	\$ / R 2008/12/12	11.95	Put	Currency Future	1,555.0000	2,042.0000	31.318	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
29/10/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	528.0000	780.0000	47.727	0	0	0
29/10/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	1,112.0000	592.0000	(46.763)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	101.0000	147.0000	45.545	0	0	0
29/10/2008	\$ / R 2008/12/12	12.35	Put	Currency Future	1,873.0000	2,400.0000	28.137	0	0	0
29/10/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	1,720.0000	1,053.0000	(38.779)	0	0	0
29/10/2008	\$ / R 2008/12/12	11.35	Call	Currency Future	621.0000	286.0000	(53.945)	0	0	0
29/10/2008	\$ / R 2008/12/12	9.75	Put	Currency Future	288.0000	435.0000	51.042	0	0	0
29/10/2008	\$ / R 2008/12/12	11.85	Call	Currency Future	482.0000	211.0000	(56.224)	0	0	0
29/10/2008	\$ / R 2008/12/12	11.85	Put	Currency Future	1,478.0000	1,954.0000	32.206	0	0	0
29/10/2008	\$ / R 2008/12/12	11.35	Put	Currency Future	1,117.0000	1,529.0000	36.885	0	0	0
29/10/2008	\$ / R 2008/12/12	13.10	Put	Currency Future	2,507.0000	3,095.0000	23.454	0	0	0
29/10/2008	\$ / R 2008/12/12	13.85	Call	Currency Future	183.0000	56.0000	(69.399)	0	0	0
29/10/2008	\$ / R 2008/12/12	13.85	Put	Currency Future	3,179.0000	3,799.0000	19.503	0	0	0
29/10/2008	\$ / R 2008/12/12	13.10	Call	Currency Future	261.0000	102.0000	(60.920)	0	0	0
29/10/2008	\$ / R 2008/12/12	11.60	Call	Currency Future	546.0000	246.0000	(54.945)	0	0	0
29/10/2008	\$ / R 2008/12/12	11.60	Put	Currency Future	1,293.0000	1,739.0000	34.493	0	0	0
29/10/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	126.0000	185.0000	46.825	0	0	0
29/10/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,880.0000	1,192.0000	(36.596)	0	0	0
29/10/2008	\$ / R 2008/12/12	13.35	Call	Currency Future	231.0000	84.0000	(63.636)	0	0	0
29/10/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	155.0000	229.0000	47.742	0	0	0
29/10/2008	\$ / R 2008/12/12	13.35	Put	Currency Future	2,727.0000	3,327.0000	22.002	0	0	0
29/10/2008	\$ / R 2008/12/12	12.60	Put	Currency Future	2,079.0000	2,628.0000	26.407	0	0	0
29/10/2008	\$ / R 2008/12/12	14.20	Put	Currency Future	3,493.0000	4,135.0000	18.380	0	0	0
29/10/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	2,047.0000	1,343.0000	(34.392)	0	0	0
29/10/2008	\$ / R 2008/12/12	12.60	Call	Currency Future	333.0000	136.0000	(59.159)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	2,221.0000	1,504.0000	(32.283)	0	0	0
29/10/2008	\$ / R 2008/12/12	14.10	Call	Currency Future	157.0000	46.0000	(70.701)	0	0	0
29/10/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	93.0000	136.0000	46.237	0	0	0
29/10/2008	\$ / R 2008/12/12	14.10	Put	Currency Future	3,403.0000	4,038.0000	18.660	0	0	0
29/10/2008	\$ / R 2008/12/12	11.75	Call	Currency Future	507.0000	224.0000	(55.819)	0	0	0
29/10/2008	\$ / R 2008/12/12	11.75	Put	Currency Future	1,403.0000	1,867.0000	33.072	0	0	0
29/10/2008	\$ / R 2008/12/12	12.25	Call	Currency Future	396.0000	166.0000	(58.081)	0	0	0
29/10/2008	\$ / R 2008/12/12	12.25	Put	Currency Future	1,792.0000	2,309.0000	28.850	0	0	0
29/10/2008	\$ / R 2008/12/12	13.45	Put	Currency Future	2,817.0000	3,420.0000	21.406	0	0	0
29/10/2008	\$ / R 2008/12/12	11.25	Put	Currency Future	1,050.0000	1,447.0000	37.810	0	0	0
29/10/2008	\$ / R 2008/12/12	14.20	Call	Currency Future	147.0000	42.0000	(71.429)	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
29/10/2008	\$ / R 2008/12/12	11.25	Call	Currency Future	653.0000	304.0000	(53.446)	0	0	0
29/10/2008	\$ / R 2008/12/12	10.25	Call	Currency Future	1,085.0000	573.0000	(47.189)	0	0	0
29/10/2008	\$ / R 2008/12/12	10.25	Put	Currency Future	481.0000	716.0000	48.857	0	0	0
29/10/2008	\$ / R 2008/12/12	7.10	Put	Currency Future	0.0000	12.0000	100.000	0	0	0
29/10/2008	\$ / R 2008/12/12	7.10	Call	Currency Future	0.0000	3,019.0000	100.000	0	0	0
29/10/2008	\$ / R 2009/03/16			Currency Future	11.1031	10.3434	(6.842)	10.7200	10.3000	37,566
29/10/2008	\$ / R 2009/03/16	11.60	Put	Currency Future	1,306.0000	1,768.0000	35.375	0	0	0
29/10/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	1,909.0000	1,352.0000	(29.178)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	86.0000	168.0000	95.349	0	0	0
29/10/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,844.0000	2,170.0000	(23.699)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	171.0000	307.0000	79.532	0	0	0
29/10/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	2,583.0000	1,935.0000	(25.087)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	116.0000	219.0000	88.793	0	0	0
29/10/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	3,069.0000	2,377.0000	(22.548)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	62.0000	126.0000	103.226	0	0	0
29/10/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,766.0000	1,234.0000	(30.125)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	103.0000	197.0000	91.262	0	0	0
29/10/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	66.0000	133.0000	101.515	0	0	0
29/10/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	3,024.0000	2,335.0000	(22.784)	0	0	0
29/10/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	986.0000	1,420.0000	44.016	0	0	0
29/10/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,889.0000	2,211.0000	(23.468)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	58.0000	118.0000	103.448	0	0	0
29/10/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	3,115.0000	2,419.0000	(22.343)	0	0	0
29/10/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	989.0000	664.0000	(32.861)	0	0	0
29/10/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	3,253.0000	2,548.0000	(21.672)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,978.0000	2,293.0000	(23.002)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	71.0000	141.0000	98.592	0	0	0
29/10/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	363.0000	591.0000	62.810	0	0	0
29/10/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	2,669.0000	2,012.0000	(24.616)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	2,541.0000	1,898.0000	(25.305)	0	0	0
29/10/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	363.0000	591.0000	62.810	0	0	0
29/10/2008	\$ / R 2009/03/16	11.60	Call	Currency Future	810.0000	512.0000	(36.790)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	2,669.0000	2,012.0000	(24.616)	0	0	0
29/10/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,766.0000	1,234.0000	(30.125)	0	0	0
29/10/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	705.0000	1,097.0000	55.603	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
29/10/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	75.0000	150.0000	100.000	0	0	0
29/10/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	130.0000	242.0000	86.154	0	0	0
29/10/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	334.0000	549.0000	64.371	0	0	0
29/10/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	1,208.0000	840.0000	(30.464)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	3,161.0000	2,462.0000	(22.113)	0	0	0
29/10/2008	\$ / R 2009/03/16	11.00	Put	Currency Future	925.0000	1,355.0000	46.486	0	0	0
29/10/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	2,058.0000	1,478.0000	(28.183)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	2,457.0000	1,823.0000	(25.804)	0	0	0
29/10/2008	\$ / R 2009/03/16	11.00	Call	Currency Future	1,028.0000	698.0000	(32.101)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	2,713.0000	2,051.0000	(24.401)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	146.0000	267.0000	82.877	0	0	0
29/10/2008	\$ / R 2009/03/16	11.45	Put	Currency Future	1,211.0000	1,661.0000	37.159	0	0	0
29/10/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	2,499.0000	1,860.0000	(25.570)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	3,115.0000	2,419.0000	(22.343)	0	0	0
29/10/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	210.0000	367.0000	74.762	0	0	0
29/10/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	255.0000	434.0000	70.196	0	0	0
29/10/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	154.0000	280.0000	81.818	0	0	0
29/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	91.0000	177.0000	94.505	0	0	0
29/10/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	103.0000	197.0000	91.262	0	0	0
29/10/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,837.0000	1,292.0000	(29.668)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	2,583.0000	1,935.0000	(25.087)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	162.0000	293.0000	80.864	0	0	0
29/10/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	2,135.0000	1,543.0000	(27.728)	0	0	0
29/10/2008	\$ / R 2009/03/16	11.45	Call	Currency Future	864.0000	554.0000	(35.880)	0	0	0
29/10/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	306.0000	509.0000	66.340	0	0	0
29/10/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	130.0000	242.0000	86.154	0	0	0
29/10/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,756.0000	2,091.0000	(24.129)	0	0	0
29/10/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	2,213.0000	1,611.0000	(27.203)	0	0	0
29/10/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	50.0000	104.0000	108.000	0	0	0
29/10/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,844.0000	2,170.0000	(23.699)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	91.0000	177.0000	94.505	0	0	0
29/10/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	232.0000	400.0000	72.414	0	0	0
29/10/2008	\$ / R 2009/03/16	11.40	Put	Currency Future	1,178.0000	1,625.0000	37.946	0	0	0
29/10/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	123.0000	230.0000	86.992	0	0	0
29/10/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	109.0000	208.0000	90.826	0	0	0
29/10/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	80.0000	158.0000	97.500	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
29/10/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	2,334.0000	1,715.0000	(26.521)	0	0	0
29/10/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	280.0000	471.0000	68.214	0	0	0
29/10/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	2,933.0000	2,252.0000	(23.219)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	180.0000	322.0000	78.889	0	0	0
29/10/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,983.0000	1,414.0000	(28.694)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	62.0000	126.0000	103.226	0	0	0
29/10/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	2,416.0000	1,787.0000	(26.035)	0	0	0
29/10/2008	\$ / R 2009/03/16	11.40	Call	Currency Future	881.0000	569.0000	(35.414)	0	0	0
29/10/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,983.0000	1,414.0000	(28.694)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	3,024.0000	2,335.0000	(22.784)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	2,374.0000	1,751.0000	(26.243)	0	0	0
29/10/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	280.0000	471.0000	68.214	0	0	0
29/10/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,756.0000	2,091.0000	(24.129)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	71.0000	141.0000	98.592	0	0	0
29/10/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	394.0000	634.0000	60.914	0	0	0
29/10/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	2,626.0000	1,974.0000	(24.829)	0	0	0
29/10/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,630.0000	1,123.0000	(31.104)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	75.0000	150.0000	100.000	0	0	0
29/10/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	2,416.0000	1,787.0000	(26.035)	0	0	0
29/10/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	427.0000	680.0000	59.251	0	0	0
29/10/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	2,541.0000	1,898.0000	(25.305)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,889.0000	2,211.0000	(23.468)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	2,626.0000	1,974.0000	(24.829)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	2,800.0000	2,130.0000	(23.929)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	162.0000	293.0000	80.864	0	0	0
29/10/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,697.0000	1,178.0000	(30.583)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	97.0000	187.0000	92.784	0	0	0
29/10/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	2,374.0000	1,751.0000	(26.243)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	86.0000	168.0000	95.349	0	0	0
29/10/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	2,213.0000	1,611.0000	(27.203)	0	0	0
29/10/2008	\$ / R 2009/03/16	9.75	Put	Currency Future	378.0000	612.0000	61.905	0	0	0
29/10/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	123.0000	230.0000	86.992	0	0	0
29/10/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	138.0000	254.0000	84.058	0	0	0
29/10/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,978.0000	2,293.0000	(23.002)	0	0	0
29/10/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	2,293.0000	1,680.0000	(26.734)	0	0	0
29/10/2008	\$ / R 2009/03/16	10.75	Put	Currency Future	780.0000	1,197.0000	53.462	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
29/10/2008	\$ / R 2009/03/16	9.75	Call	Currency Future	1,731.0000	1,206.0000	(30.329)	0	0	0
29/10/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	1,801.0000	1,263.0000	(29.872)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	154.0000	280.0000	81.818	0	0	0
29/10/2008	\$ / R 2009/03/16	10.75	Call	Currency Future	1,134.0000	791.0000	(30.247)	0	0	0
29/10/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	1,873.0000	1,322.0000	(29.418)	0	0	0
29/10/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	1,565.0000	1,076.0000	(31.246)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	2,457.0000	1,823.0000	(25.804)	0	0	0
29/10/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	190.0000	336.0000	76.842	0	0	0
29/10/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	116.0000	219.0000	88.793	0	0	0
29/10/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	319.0000	529.0000	65.831	0	0	0
29/10/2008	\$ / R 2009/03/16	10.70	Put	Currency Future	752.0000	1,164.0000	54.787	0	0	0
29/10/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	1,113.0000	772.0000	(30.638)	0	0	0
29/10/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	1,235.0000	858.0000	(30.526)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	66.0000	133.0000	101.515	0	0	0
29/10/2008	\$ / R 2009/03/16	10.45	Put	Currency Future	638.0000	1,000.0000	56.740	0	0	0
29/10/2008	\$ / R 2009/03/16	9.65	Put	Currency Future	348.0000	569.0000	63.506	0	0	0
29/10/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	138.0000	254.0000	84.058	0	0	0
29/10/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	682.0000	1,064.0000	56.012	0	0	0
29/10/2008	\$ / R 2009/03/16	9.85	Call	Currency Future	1,663.0000	1,150.0000	(30.848)	0	0	0
29/10/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	461.0000	732.0000	58.785	0	0	0
29/10/2008	\$ / R 2009/03/16	11.70	Call	Currency Future	772.0000	485.0000	(37.176)	0	0	0
29/10/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	728.0000	1,130.0000	55.220	0	0	0
29/10/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	292.0000	489.0000	67.466	0	0	0
29/10/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,697.0000	1,178.0000	(30.583)	0	0	0
29/10/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	210.0000	367.0000	74.762	0	0	0
29/10/2008	\$ / R 2009/03/16	11.70	Put	Currency Future	1,369.0000	1,842.0000	34.551	0	0	0
29/10/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	1,181.0000	824.0000	(30.229)	0	0	0
29/10/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	2,135.0000	1,543.0000	(27.728)	0	0	0
29/10/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	1,946.0000	1,383.0000	(28.931)	0	0	0
29/10/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	394.0000	634.0000	60.914	0	0	0
29/10/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	1,091.0000	753.0000	(30.981)	0	0	0
29/10/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	232.0000	400.0000	72.414	0	0	0
29/10/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	267.0000	452.0000	69.288	0	0	0
29/10/2008	\$ / R 2009/03/16	11.50	Put	Currency Future	1,245.0000	1,696.0000	36.225	0	0	0
29/10/2008	\$ / R 2009/03/16	10.45	Call	Currency Future	1,291.0000	894.0000	(30.751)	0	0	0
29/10/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	2,020.0000	1,446.0000	(28.416)	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
29/10/2008	\$ / R 2009/03/16	11.50	Call	Currency Future	848.0000	540.0000	(36.321)	0	0	0
29/10/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	1,349.0000	932.0000	(30.912)	0	0	0
29/10/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	334.0000	549.0000	64.371	0	0	0
29/10/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	3,069.0000	2,377.0000	(22.548)	0	0	0
29/10/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,112.0000	1,556.0000	39.928	0	0	0
29/10/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,837.0000	1,292.0000	(29.668)	0	0	0
29/10/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,112.0000	1,556.0000	39.928	0	0	0
29/10/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	427.0000	680.0000	59.251	0	0	0
29/10/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	736.0000	460.0000	(37.500)	0	0	0
29/10/2008	\$ / R 2009/03/16	9.85	Put	Currency Future	410.0000	657.0000	60.244	0	0	0
29/10/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,630.0000	1,123.0000	(31.104)	0	0	0
29/10/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	1,113.0000	772.0000	(30.638)	0	0	0
29/10/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	498.0000	791.0000	58.835	0	0	0
29/10/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	915.0000	599.0000	(34.536)	0	0	0
29/10/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	1,501.0000	1,034.0000	(31.113)	0	0	0
29/10/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,433.0000	1,917.0000	33.775	0	0	0
29/10/2008	\$ / R 2009/03/16	11.90	Call	Currency Future	702.0000	436.0000	(37.892)	0	0	0
29/10/2008	\$ / R 2009/03/16	10.70	Call	Currency Future	1,155.0000	807.0000	(30.130)	0	0	0
29/10/2008	\$ / R 2009/03/16	11.90	Put	Currency Future	1,499.0000	1,992.0000	32.889	0	0	0
29/10/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	838.0000	1,259.0000	50.239	0	0	0
29/10/2008	\$ / R 2009/03/16	10.95	Put	Currency Future	896.0000	1,323.0000	47.656	0	0	0
29/10/2008	\$ / R 2009/03/16	9.95	Call	Currency Future	1,597.0000	1,097.0000	(31.309)	0	0	0
29/10/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,532.0000	1,055.0000	(31.136)	0	0	0
29/10/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	728.0000	1,130.0000	55.220	0	0	0
29/10/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	1,378.0000	951.0000	(30.987)	0	0	0
29/10/2008	\$ / R 2009/03/16	10.95	Call	Currency Future	1,049.0000	716.0000	(31.745)	0	0	0
29/10/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	575.0000	908.0000	57.913	0	0	0
29/10/2008	\$ / R 2009/03/16	12.00	Call	Currency Future	669.0000	413.0000	(38.266)	0	0	0
29/10/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	536.0000	849.0000	58.396	0	0	0
29/10/2008	\$ / R 2009/03/16	12.00	Put	Currency Future	1,565.0000	2,069.0000	32.204	0	0	0
29/10/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	1,320.0000	913.0000	(30.833)	0	0	0
29/10/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	1,008.0000	681.0000	(32.440)	0	0	0
29/10/2008	\$ / R 2009/03/16	10.50	Call	Currency Future	1,263.0000	876.0000	(30.641)	0	0	0
29/10/2008	\$ / R 2009/03/16	10.50	Put	Currency Future	660.0000	1,032.0000	56.364	0	0	0
29/10/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	955.0000	1,388.0000	45.340	0	0	0
29/10/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	479.0000	762.0000	59.081	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
29/10/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	617.0000	969.0000	57.050	0	0	0
29/10/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,017.0000	1,454.0000	42.970	0	0	0
29/10/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,470.0000	1,013.0000	(31.088)	0	0	0
29/10/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	970.0000	647.0000	(33.299)	0	0	0
29/10/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	444.0000	703.0000	58.333	0	0	0
29/10/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	1,439.0000	992.0000	(31.063)	0	0	0
29/10/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	516.0000	820.0000	58.915	0	0	0
29/10/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	596.0000	938.0000	57.383	0	0	0
29/10/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	810.0000	1,228.0000	51.605	0	0	0
29/10/2008	\$ / R 2009/03/16	11.20	Put	Currency Future	1,048.0000	1,487.0000	41.889	0	0	0
29/10/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	255.0000	434.0000	70.196	0	0	0
29/10/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	915.0000	599.0000	(34.536)	0	0	0
29/10/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	171.0000	307.0000	79.532	0	0	0
29/10/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,433.0000	1,917.0000	33.775	0	0	0
29/10/2008	\$ / R 2009/03/16	11.20	Call	Currency Future	951.0000	631.0000	(33.649)	0	0	0
29/10/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	2,058.0000	1,478.0000	(28.183)	0	0	0
29/10/2008	\$ / R 2009/03/16	11.85	Put	Currency Future	1,466.0000	1,954.0000	33.288	0	0	0
29/10/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	736.0000	460.0000	(37.500)	0	0	0
29/10/2008	\$ / R 2009/03/16	11.85	Call	Currency Future	719.0000	448.0000	(37.691)	0	0	0
29/10/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	1,070.0000	734.0000	(31.402)	0	0	0
29/10/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	867.0000	1,291.0000	48.904	0	0	0
29/10/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	810.0000	1,228.0000	51.605	0	0	0
29/10/2008	\$ / R 2009/03/16	11.75	Put	Currency Future	1,401.0000	1,879.0000	34.118	0	0	0
29/10/2008	\$ / R 2009/03/16	11.65	Put	Currency Future	1,338.0000	1,805.0000	34.903	0	0	0
29/10/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	1,181.0000	824.0000	(30.229)	0	0	0
29/10/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	1,008.0000	681.0000	(32.440)	0	0	0
29/10/2008	\$ / R 2009/03/16	11.25	Call	Currency Future	933.0000	615.0000	(34.084)	0	0	0
29/10/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	1,235.0000	858.0000	(30.526)	0	0	0
29/10/2008	\$ / R 2009/03/16	11.25	Put	Currency Future	1,080.0000	1,521.0000	40.833	0	0	0
29/10/2008	\$ / R 2009/03/16	11.35	Call	Currency Future	898.0000	584.0000	(34.967)	0	0	0
29/10/2008	\$ / R 2009/03/16	11.35	Put	Currency Future	1,145.0000	1,590.0000	38.865	0	0	0
29/10/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	955.0000	1,388.0000	45.340	0	0	0
29/10/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,017.0000	1,454.0000	42.970	0	0	0
29/10/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,532.0000	1,055.0000	(31.136)	0	0	0
29/10/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,470.0000	1,013.0000	(31.088)	0	0	0
29/10/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	970.0000	647.0000	(33.299)	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
29/10/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	479.0000	762.0000	59.081	0	0	0
29/10/2008	\$ / R 2009/03/16	11.55	Put	Currency Future	1,276.0000	1,732.0000	35.737	0	0	0
29/10/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	516.0000	820.0000	58.915	0	0	0
29/10/2008	\$ / R 2009/03/16	11.55	Call	Currency Future	829.0000	526.0000	(36.550)	0	0	0
29/10/2008	\$ / R 2009/03/16	11.75	Call	Currency Future	754.0000	472.0000	(37.401)	0	0	0
29/10/2008	\$ / R 2009/03/16	11.65	Call	Currency Future	791.0000	498.0000	(37.042)	0	0	0
29/10/2008	\$ / R 2009/03/16	10.25	Put	Currency Future	555.0000	878.0000	58.198	0	0	0
29/10/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	682.0000	1,064.0000	56.012	0	0	0
29/10/2008	\$ / R 2009/03/16	10.25	Call	Currency Future	1,408.0000	971.0000	(31.037)	0	0	0
29/10/2008	\$ / R 2009/06/12			Currency Future	11.3328	10.5576	(6.840)	10.8700	10.5500	3,079
29/10/2008	\$ / R 2009/06/12	11.85	Call	Currency Future	1,007.0000	659.0000	(34.558)	0	0	0
29/10/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,875.0000	2,206.0000	(23.270)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	911.0000	1,288.0000	41.383	0	0	0
29/10/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,958.0000	2,281.0000	(22.887)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	1,394.0000	996.0000	(28.551)	0	0	0
29/10/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	144.0000	228.0000	58.333	0	0	0
29/10/2008	\$ / R 2009/06/12	11.65	Call	Currency Future	1,078.0000	718.0000	(33.395)	0	0	0
29/10/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	3,127.0000	2,435.0000	(22.130)	0	0	0
29/10/2008	\$ / R 2009/06/12	11.70	Put	Currency Future	1,429.0000	1,846.0000	29.181	0	0	0
29/10/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	175.0000	273.0000	56.000	0	0	0
29/10/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	274.0000	412.0000	50.365	0	0	0
29/10/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	252.0000	381.0000	51.190	0	0	0
29/10/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	2,480.0000	1,852.0000	(25.323)	0	0	0
29/10/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	285.0000	428.0000	50.175	0	0	0
29/10/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	3,256.0000	2,555.0000	(21.529)	0	0	0
29/10/2008	\$ / R 2009/06/12	11.65	Put	Currency Future	1,395.0000	1,811.0000	29.821	0	0	0
29/10/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	2,634.0000	1,989.0000	(24.487)	0	0	0
29/10/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,200.0000	1,608.0000	34.000	0	0	0
29/10/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,950.0000	1,395.0000	(28.462)	0	0	0
29/10/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	2,442.0000	1,819.0000	(25.512)	0	0	0
29/10/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	1,183.0000	816.0000	(31.023)	0	0	0
29/10/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	184.0000	285.0000	54.891	0	0	0
29/10/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	297.0000	444.0000	49.495	0	0	0
29/10/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	335.0000	496.0000	48.060	0	0	0
29/10/2008	\$ / R 2009/06/12	11.70	Call	Currency Future	1,062.0000	703.0000	(33.804)	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
29/10/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	451.0000	650.0000	44.124	0	0	0
29/10/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	130.0000	207.0000	59.231	0	0	0
29/10/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	2,368.0000	1,753.0000	(25.971)	0	0	0
29/10/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	3,213.0000	2,515.0000	(21.724)	0	0	0
29/10/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	117.0000	188.0000	60.684	0	0	0
29/10/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	3,042.0000	2,357.0000	(22.518)	0	0	0
29/10/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	2,557.0000	1,920.0000	(24.912)	0	0	0
29/10/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	3,300.0000	2,596.0000	(21.333)	0	0	0
29/10/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	105.0000	170.0000	61.905	0	0	0
29/10/2008	\$ / R 2009/06/12	11.20	Put	Currency Future	1,107.0000	1,511.0000	36.495	0	0	0
29/10/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	390.0000	570.0000	46.154	0	0	0
29/10/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	2,634.0000	1,989.0000	(24.487)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	1,500.0000	1,065.0000	(29.000)	0	0	0
29/10/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	252.0000	381.0000	51.190	0	0	0
29/10/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	159.0000	250.0000	57.233	0	0	0
29/10/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	2,083.0000	1,508.0000	(27.604)	0	0	0
29/10/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	2,794.0000	2,132.0000	(23.694)	0	0	0
29/10/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	193.0000	298.0000	54.404	0	0	0
29/10/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	2,518.0000	1,886.0000	(25.099)	0	0	0
29/10/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	159.0000	250.0000	57.233	0	0	0
29/10/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	2,223.0000	1,627.0000	(26.811)	0	0	0
29/10/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	517.0000	737.0000	42.553	0	0	0
29/10/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	211.0000	324.0000	53.555	0	0	0
29/10/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,875.0000	2,206.0000	(23.270)	0	0	0
29/10/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	263.0000	396.0000	50.570	0	0	0
29/10/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	3,042.0000	2,357.0000	(22.518)	0	0	0
29/10/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,917.0000	2,243.0000	(23.106)	0	0	0
29/10/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	2,595.0000	1,954.0000	(24.701)	0	0	0
29/10/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	241.0000	366.0000	51.867	0	0	0
29/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	3,084.0000	2,396.0000	(22.309)	0	0	0
29/10/2008	\$ / R 2009/06/12	11.85	Put	Currency Future	1,524.0000	1,951.0000	28.018	0	0	0
29/10/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	420.0000	609.0000	45.000	0	0	0
29/10/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,834.0000	2,168.0000	(23.500)	0	0	0
29/10/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	123.0000	197.0000	60.163	0	0	0
29/10/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,950.0000	1,395.0000	(28.462)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.95	Put	Currency Future	961.0000	1,356.0000	41.103	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
29/10/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	2,152.0000	1,567.0000	(27.184)	0	0	0
29/10/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	202.0000	311.0000	53.960	0	0	0
29/10/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	362.0000	532.0000	46.961	0	0	0
29/10/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	818.0000	1,157.0000	41.443	0	0	0
29/10/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	3,388.0000	2,678.0000	(20.956)	0	0	0
29/10/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	241.0000	366.0000	51.867	0	0	0
29/10/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	2,295.0000	1,690.0000	(26.362)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.95	Call	Currency Future	1,343.0000	963.0000	(28.295)	0	0	0
29/10/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	193.0000	298.0000	54.404	0	0	0
29/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	2,674.0000	2,024.0000	(24.308)	0	0	0
29/10/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	517.0000	737.0000	42.553	0	0	0
29/10/2008	\$ / R 2009/06/12	9.95	Put	Currency Future	535.0000	760.0000	42.056	0	0	0
29/10/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	221.0000	338.0000	52.941	0	0	0
29/10/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,753.0000	2,095.0000	(23.901)	0	0	0
29/10/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	231.0000	352.0000	52.381	0	0	0
29/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	151.0000	239.0000	58.278	0	0	0
29/10/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,822.0000	1,288.0000	(29.308)	0	0	0
29/10/2008	\$ / R 2009/06/12	9.95	Call	Currency Future	1,917.0000	1,367.0000	(28.691)	0	0	0
29/10/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	2,713.0000	2,060.0000	(24.069)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,700.0000	1,202.0000	(29.294)	0	0	0
29/10/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	1,301.0000	925.0000	(28.901)	0	0	0
29/10/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,958.0000	2,281.0000	(22.887)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	589.0000	830.0000	40.917	0	0	0
29/10/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,670.0000	1,181.0000	(29.281)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,420.0000	1,013.0000	(28.662)	0	0	0
29/10/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	1,280.0000	906.0000	(29.219)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	667.0000	944.0000	41.529	0	0	0
29/10/2008	\$ / R 2009/06/12	11.20	Call	Currency Future	1,240.0000	869.0000	(29.919)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	887.0000	1,255.0000	41.488	0	0	0
29/10/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	936.0000	1,322.0000	41.239	0	0	0
29/10/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	483.0000	693.0000	43.478	0	0	0
29/10/2008	\$ / R 2009/06/12	10.70	Put	Currency Future	840.0000	1,190.0000	41.667	0	0	0
29/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	2,674.0000	2,024.0000	(24.308)	0	0	0
29/10/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	2,016.0000	1,450.0000	(28.075)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	1,369.0000	979.0000	(28.488)	0	0	0
29/10/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	167.0000	261.0000	56.287	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
29/10/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	887.0000	1,255.0000	41.488	0	0	0
29/10/2008	\$ / R 2009/06/12	11.00	Call	Currency Future	1,322.0000	944.0000	(28.593)	0	0	0
29/10/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	3,000.0000	2,319.0000	(22.700)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,420.0000	1,013.0000	(28.662)	0	0	0
29/10/2008	\$ / R 2009/06/12	11.00	Put	Currency Future	989.0000	1,386.0000	40.142	0	0	0
29/10/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	2,368.0000	1,753.0000	(25.971)	0	0	0
29/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	151.0000	239.0000	58.278	0	0	0
29/10/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,047.0000	1,448.0000	38.300	0	0	0
29/10/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	221.0000	338.0000	52.941	0	0	0
29/10/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	2,295.0000	1,690.0000	(26.362)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	936.0000	1,322.0000	41.239	0	0	0
29/10/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	627.0000	885.0000	41.148	0	0	0
29/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	3,084.0000	2,396.0000	(22.309)	0	0	0
29/10/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,168.0000	1,576.0000	34.932	0	0	0
29/10/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	2,518.0000	1,886.0000	(25.099)	0	0	0
29/10/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	1,280.0000	906.0000	(29.219)	0	0	0
29/10/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	335.0000	496.0000	48.060	0	0	0
29/10/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	1,201.0000	833.0000	(30.641)	0	0	0
29/10/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	285.0000	428.0000	50.175	0	0	0
29/10/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	2,118.0000	1,537.0000	(27.432)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.70	Call	Currency Future	1,473.0000	1,047.0000	(28.921)	0	0	0
29/10/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	483.0000	693.0000	43.478	0	0	0
29/10/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	3,170.0000	2,475.0000	(21.924)	0	0	0
29/10/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,753.0000	2,095.0000	(23.901)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.75	Put	Currency Future	864.0000	1,222.0000	41.435	0	0	0
29/10/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	362.0000	532.0000	46.961	0	0	0
29/10/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,528.0000	1,083.0000	(29.123)	0	0	0
29/10/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	2,016.0000	1,450.0000	(28.075)	0	0	0
29/10/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	137.0000	217.0000	58.394	0	0	0
29/10/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,700.0000	1,202.0000	(29.294)	0	0	0
29/10/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	175.0000	273.0000	56.000	0	0	0
29/10/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	202.0000	311.0000	53.960	0	0	0
29/10/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	667.0000	944.0000	41.529	0	0	0
29/10/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	1,760.0000	1,242.0000	(29.432)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	795.0000	1,126.0000	41.635	0	0	0
29/10/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	184.0000	285.0000	54.891	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
29/10/2008	\$ / R 2009/06/12	11.75	Put	Currency Future	1,463.0000	1,881.0000	28.571	0	0	0
29/10/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	795.0000	1,126.0000	41.635	0	0	0
29/10/2008	\$ / R 2009/06/12	11.95	Call	Currency Future	969.0000	631.0000	(34.881)	0	0	0
29/10/2008	\$ / R 2009/06/12	11.75	Call	Currency Future	1,046.0000	688.0000	(34.226)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.50	Call	Currency Future	1,584.0000	1,121.0000	(29.230)	0	0	0
29/10/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	1,111.0000	750.0000	(32.493)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.50	Put	Currency Future	751.0000	1,064.0000	41.678	0	0	0
29/10/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	1,018.0000	1,417.0000	39.194	0	0	0
29/10/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,329.0000	1,742.0000	31.076	0	0	0
29/10/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	708.0000	1,003.0000	41.667	0	0	0
29/10/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	1,260.0000	887.0000	(29.603)	0	0	0
29/10/2008	\$ / R 2009/06/12	11.45	Put	Currency Future	1,263.0000	1,675.0000	32.621	0	0	0
29/10/2008	\$ / R 2009/06/12	9.85	Call	Currency Future	1,983.0000	1,422.0000	(28.290)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	1,556.0000	1,102.0000	(29.177)	0	0	0
29/10/2008	\$ / R 2009/06/12	11.95	Put	Currency Future	1,586.0000	2,023.0000	27.554	0	0	0
29/10/2008	\$ / R 2009/06/12	9.75	Put	Currency Future	467.0000	671.0000	43.683	0	0	0
29/10/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,047.0000	1,448.0000	38.300	0	0	0
29/10/2008	\$ / R 2009/06/12	10.75	Call	Currency Future	1,447.0000	1,030.0000	(28.818)	0	0	0
29/10/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	1,650.0000	2,096.0000	27.030	0	0	0
29/10/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	2,050.0000	1,479.0000	(27.854)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	773.0000	1,094.0000	41.527	0	0	0
29/10/2008	\$ / R 2009/06/12	9.55	Call	Currency Future	2,187.0000	1,597.0000	(26.978)	0	0	0
29/10/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	933.0000	604.0000	(35.263)	0	0	0
29/10/2008	\$ / R 2009/06/12	9.55	Put	Currency Future	405.0000	589.0000	45.432	0	0	0
29/10/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,077.0000	1,480.0000	37.419	0	0	0
29/10/2008	\$ / R 2009/06/12	12.25	Call	Currency Future	863.0000	553.0000	(35.921)	0	0	0
29/10/2008	\$ / R 2009/06/12	9.85	Put	Currency Future	500.0000	715.0000	43.000	0	0	0
29/10/2008	\$ / R 2009/06/12	11.25	Put	Currency Future	1,138.0000	1,543.0000	35.589	0	0	0
29/10/2008	\$ / R 2009/06/12	12.15	Call	Currency Future	897.0000	578.0000	(35.563)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	1,853.0000	1,314.0000	(29.088)	0	0	0
29/10/2008	\$ / R 2009/06/12	12.15	Put	Currency Future	1,715.0000	2,170.0000	26.531	0	0	0
29/10/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	571.0000	806.0000	41.156	0	0	0
29/10/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,822.0000	1,288.0000	(29.308)	0	0	0
29/10/2008	\$ / R 2009/06/12	11.25	Call	Currency Future	1,220.0000	851.0000	(30.246)	0	0	0
29/10/2008	\$ / R 2009/06/12	11.45	Call	Currency Future	1,146.0000	782.0000	(31.763)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,791.0000	1,262.0000	(29.537)	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
29/10/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	2,152.0000	1,567.0000	(27.184)	0	0	0
29/10/2008	\$ / R 2009/06/12	12.25	Put	Currency Future	1,780.0000	2,245.0000	26.124	0	0	0
29/10/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	589.0000	830.0000	40.917	0	0	0
29/10/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	420.0000	609.0000	45.000	0	0	0
29/10/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	552.0000	783.0000	41.848	0	0	0
29/10/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	1,885.0000	1,340.0000	(28.912)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.25	Call	Currency Future	1,730.0000	1,223.0000	(29.306)	0	0	0
29/10/2008	\$ / R 2009/06/12	11.90	Call	Currency Future	988.0000	645.0000	(34.717)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	608.0000	854.0000	40.461	0	0	0
29/10/2008	\$ / R 2009/06/12	11.90	Put	Currency Future	1,555.0000	1,987.0000	27.781	0	0	0
29/10/2008	\$ / R 2009/06/12	10.25	Put	Currency Future	647.0000	915.0000	41.422	0	0	0
29/10/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	451.0000	650.0000	44.124	0	0	0
29/10/2008	\$ / R 2009/06/12	12.00	Call	Currency Future	951.0000	617.0000	(35.121)	0	0	0
29/10/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	2,083.0000	1,508.0000	(27.604)	0	0	0
29/10/2008	\$ / R 2009/06/12	12.00	Put	Currency Future	1,618.0000	2,060.0000	27.318	0	0	0
29/10/2008	\$ / R 2009/06/12	11.80	Put	Currency Future	1,493.0000	1,916.0000	28.332	0	0	0
29/10/2008	\$ / R 2009/06/12	9.65	Put	Currency Future	435.0000	630.0000	44.828	0	0	0
29/10/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	687.0000	973.0000	41.630	0	0	0
29/10/2008	\$ / R 2009/06/12	11.80	Call	Currency Future	1,026.0000	673.0000	(34.405)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,528.0000	1,083.0000	(29.123)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	1,369.0000	979.0000	(28.488)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	1,641.0000	1,161.0000	(29.250)	0	0	0
29/10/2008	\$ / R 2009/06/12	12.10	Call	Currency Future	915.0000	591.0000	(35.410)	0	0	0
29/10/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,329.0000	1,742.0000	31.076	0	0	0
29/10/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	708.0000	1,003.0000	41.667	0	0	0
29/10/2008	\$ / R 2009/06/12	11.60	Put	Currency Future	1,362.0000	1,776.0000	30.396	0	0	0
29/10/2008	\$ / R 2009/06/12	11.50	Put	Currency Future	1,296.0000	1,708.0000	31.790	0	0	0
29/10/2008	\$ / R 2009/06/12	12.10	Put	Currency Future	1,682.0000	2,133.0000	26.813	0	0	0
29/10/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,231.0000	1,641.0000	33.306	0	0	0
29/10/2008	\$ / R 2009/06/12	11.50	Call	Currency Future	1,129.0000	766.0000	(32.152)	0	0	0
29/10/2008	\$ / R 2009/06/12	11.60	Call	Currency Future	1,094.0000	734.0000	(32.907)	0	0	0
29/10/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	1,164.0000	799.0000	(31.357)	0	0	0
29/10/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	933.0000	604.0000	(35.263)	0	0	0
29/10/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	1,650.0000	2,096.0000	27.030	0	0	0
29/10/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,917.0000	2,243.0000	(23.106)	0	0	0
29/10/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	1,111.0000	750.0000	(32.493)	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
29/10/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,834.0000	2,168.0000	(23.500)	0	0	0
29/10/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	2,442.0000	1,819.0000	(25.512)	0	0	0
29/10/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	310.0000	461.0000	48.710	0	0	0
29/10/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	310.0000	461.0000	48.710	0	0	0
29/10/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	1,641.0000	1,161.0000	(29.250)	0	0	0
29/10/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	1,260.0000	887.0000	(29.603)	0	0	0
29/10/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	0.0000	1,181.0000	100.000	0	0	0
29/10/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	0.0000	854.0000	100.000	0	0	0
29/10/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	0.0000	1,262.0000	100.000	0	0	0
29/10/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	0.0000	973.0000	100.000	0	0	0
29/10/2008	\$ / R 2009/06/12	10.45	Call	Currency Future	0.0000	1,141.0000	100.000	0	0	0
29/10/2008	\$ / R 2009/06/12	10.45	Put	Currency Future	0.0000	1,033.0000	100.000	0	0	0
29/10/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	0.0000	1,094.0000	100.000	0	0	0
29/10/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	0.0000	1,288.0000	100.000	0	0	0
29/10/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	0.0000	996.0000	100.000	0	0	0
29/10/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	0.0000	1,065.0000	100.000	0	0	0
29/10/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	0.0000	1,157.0000	100.000	0	0	0
29/10/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	0.0000	1,102.0000	100.000	0	0	0
29/10/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,077.0000	1,480.0000	37.419	0	0	0
29/10/2008	£ / R 2008/12/12			Currency Future	16.8752	16.4435	(2.558)	16.7900	16.7400	21,494
29/10/2008	£ / R 2008/12/12	14.75	Call	Currency Future	2,479.0000	2,097.0000	(15.409)	0	0	0
29/10/2008	£ / R 2008/12/12	17.70	Call	Currency Future	882.0000	657.0000	(25.510)	0	0	0
29/10/2008	£ / R 2008/12/12	16.65	Call	Currency Future	1,298.0000	1,034.0000	(20.339)	0	0	0
29/10/2008	£ / R 2008/12/12	14.90	Put	Currency Future	393.0000	448.0000	13.995	0	0	0
29/10/2008	£ / R 2008/12/12	14.95	Call	Currency Future	2,331.0000	1,957.0000	(16.045)	0	0	0
29/10/2008	£ / R 2008/12/12	15.05	Put	Currency Future	434.0000	496.0000	14.286	0	0	0
29/10/2008	£ / R 2008/12/12	14.65	Call	Currency Future	2,555.0000	2,170.0000	(15.068)	0	0	0
29/10/2008	£ / R 2008/12/12	14.90	Call	Currency Future	2,368.0000	1,992.0000	(15.878)	0	0	0
29/10/2008	£ / R 2008/12/12	17.85	Put	Currency Future	1,803.0000	2,019.0000	11.980	0	0	0
29/10/2008	£ / R 2008/12/12	18.25	Call	Currency Future	700.0000	506.0000	(27.714)	0	0	0
29/10/2008	£ / R 2008/12/12	15.95	Put	Currency Future	746.0000	850.0000	13.941	0	0	0
29/10/2008	£ / R 2008/12/12	14.65	Put	Currency Future	330.0000	376.0000	13.939	0	0	0
29/10/2008	£ / R 2008/12/12	14.75	Put	Currency Future	354.0000	404.0000	14.124	0	0	0
29/10/2008	£ / R 2008/12/12	18.10	Call	Currency Future	746.0000	544.0000	(27.078)	0	0	0
29/10/2008	£ / R 2008/12/12	16.65	Put	Currency Future	1,073.0000	1,241.0000	15.657	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
29/10/2008	£ / R 2008/12/12	14.35	Put	Currency Future	264.0000	300.0000	13.636	0	0	0
29/10/2008	£ / R 2008/12/12	18.10	Put	Currency Future	1,971.0000	2,201.0000	11.669	0	0	0
29/10/2008	£ / R 2008/12/12	16.10	Call	Currency Future	1,584.0000	1,268.0000	(19.949)	0	0	0
29/10/2008	£ / R 2008/12/12	14.55	Call	Currency Future	2,632.0000	2,243.0000	(14.780)	0	0	0
29/10/2008	£ / R 2008/12/12	15.30	Put	Currency Future	510.0000	582.0000	14.118	0	0	0
29/10/2008	£ / R 2008/12/12	14.95	Put	Currency Future	406.0000	464.0000	14.286	0	0	0
29/10/2008	£ / R 2008/12/12	18.25	Put	Currency Future	2,074.0000	2,313.0000	11.524	0	0	0
29/10/2008	£ / R 2008/12/12	14.35	Call	Currency Future	2,789.0000	2,394.0000	(14.163)	0	0	0
29/10/2008	£ / R 2008/12/12	15.10	Call	Currency Future	2,224.0000	1,856.0000	(16.547)	0	0	0
29/10/2008	£ / R 2008/12/12	15.10	Call	Currency Future	2,224.0000	1,856.0000	(16.547)	0	0	0
29/10/2008	£ / R 2008/12/12	18.60	Call	Currency Future	601.0000	426.0000	(29.118)	0	0	0
29/10/2008	£ / R 2008/12/12	15.10	Put	Currency Future	449.0000	512.0000	14.031	0	0	0
29/10/2008	£ / R 2008/12/12	15.05	Call	Currency Future	2,260.0000	1,889.0000	(16.416)	0	0	0
29/10/2008	£ / R 2008/12/12	15.00	Put	Currency Future	420.0000	480.0000	14.286	0	0	0
29/10/2008	£ / R 2008/12/12	14.80	Put	Currency Future	367.0000	418.0000	13.896	0	0	0
29/10/2008	£ / R 2008/12/12	15.30	Call	Currency Future	2,085.0000	1,726.0000	(17.218)	0	0	0
29/10/2008	£ / R 2008/12/12	14.45	Call	Currency Future	2,710.0000	2,318.0000	(14.465)	0	0	0
29/10/2008	£ / R 2008/12/12	15.00	Call	Currency Future	2,295.0000	1,923.0000	(16.209)	0	0	0
29/10/2008	£ / R 2008/12/12	14.80	Call	Currency Future	2,442.0000	2,062.0000	(15.561)	0	0	0
29/10/2008	£ / R 2008/12/12	14.45	Put	Currency Future	285.0000	324.0000	13.684	0	0	0
29/10/2008	£ / R 2008/12/12	15.30	Put	Currency Future	510.0000	582.0000	14.118	0	0	0
29/10/2008	£ / R 2008/12/12	14.55	Put	Currency Future	307.0000	349.0000	13.681	0	0	0
29/10/2008	£ / R 2008/12/12	15.30	Call	Currency Future	2,085.0000	1,726.0000	(17.218)	0	0	0
29/10/2008	£ / R 2008/12/12	15.10	Put	Currency Future	449.0000	512.0000	14.031	0	0	0
29/10/2008	£ / R 2008/12/12	17.70	Put	Currency Future	1,706.0000	1,914.0000	12.192	0	0	0
29/10/2008	£ / R 2008/12/12	14.80	Call	Currency Future	2,442.0000	2,062.0000	(15.561)	0	0	0
29/10/2008	£ / R 2008/12/12	15.20	Call	Currency Future	2,154.0000	1,790.0000	(16.899)	0	0	0
29/10/2008	£ / R 2008/12/12	14.80	Put	Currency Future	367.0000	418.0000	13.896	0	0	0
29/10/2008	£ / R 2008/12/12	15.35	Put	Currency Future	526.0000	601.0000	14.259	0	0	0
29/10/2008	£ / R 2008/12/12	16.10	Put	Currency Future	809.0000	924.0000	14.215	0	0	0
29/10/2008	£ / R 2008/12/12	15.45	Call	Currency Future	1,985.0000	1,632.0000	(17.783)	0	0	0
29/10/2008	£ / R 2008/12/12	15.45	Put	Currency Future	560.0000	639.0000	14.107	0	0	0
29/10/2008	£ / R 2008/12/12	15.70	Call	Currency Future	1,824.0000	1,483.0000	(18.695)	0	0	0
29/10/2008	£ / R 2008/12/12	18.40	Call	Currency Future	656.0000	470.0000	(28.354)	0	0	0
29/10/2008	£ / R 2008/12/12	15.95	Call	Currency Future	1,672.0000	1,344.0000	(19.617)	0	0	0
29/10/2008	£ / R 2008/12/12	14.60	Put	Currency Future	318.0000	363.0000	14.151	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
29/10/2008	£ / R 2008/12/12	15.35	Call	Currency Future	2,051.0000	1,694.0000	(17.406)	0	0	0
29/10/2008	£ / R 2008/12/12	15.70	Put	Currency Future	649.0000	740.0000	14.022	0	0	0
29/10/2008	£ / R 2008/12/12	15.90	Put	Currency Future	726.0000	827.0000	13.912	0	0	0
29/10/2008	£ / R 2008/12/12	18.65	Put	Currency Future	2,362.0000	2,622.0000	11.008	0	0	0
29/10/2008	£ / R 2008/12/12	14.60	Call	Currency Future	2,593.0000	2,206.0000	(14.925)	0	0	0
29/10/2008	£ / R 2008/12/12	15.40	Call	Currency Future	2,018.0000	1,663.0000	(17.592)	0	0	0
29/10/2008	£ / R 2008/12/12	17.70	Call	Currency Future	882.0000	657.0000	(25.510)	0	0	0
29/10/2008	£ / R 2008/12/12	14.85	Call	Currency Future	2,405.0000	2,027.0000	(15.717)	0	0	0
29/10/2008	£ / R 2008/12/12	18.40	Call	Currency Future	656.0000	470.0000	(28.354)	0	0	0
29/10/2008	£ / R 2008/12/12	14.85	Put	Currency Future	379.0000	433.0000	14.248	0	0	0
29/10/2008	£ / R 2008/12/12	17.95	Call	Currency Future	795.0000	585.0000	(26.415)	0	0	0
29/10/2008	£ / R 2008/12/12	18.15	Call	Currency Future	730.0000	531.0000	(27.260)	0	0	0
29/10/2008	£ / R 2008/12/12	18.65	Call	Currency Future	587.0000	415.0000	(29.302)	0	0	0
29/10/2008	£ / R 2008/12/12	18.15	Put	Currency Future	2,005.0000	2,238.0000	11.621	0	0	0
29/10/2008	£ / R 2008/12/12	18.60	Put	Currency Future	2,325.0000	2,582.0000	11.054	0	0	0
29/10/2008	£ / R 2008/12/12	15.80	Call	Currency Future	1,762.0000	1,426.0000	(19.069)	0	0	0
29/10/2008	£ / R 2008/12/12	18.40	Put	Currency Future	2,180.0000	2,427.0000	11.330	0	0	0
29/10/2008	£ / R 2008/12/12	14.70	Call	Currency Future	2,517.0000	2,133.0000	(15.256)	0	0	0
29/10/2008	£ / R 2008/12/12	15.80	Put	Currency Future	687.0000	783.0000	13.974	0	0	0
29/10/2008	£ / R 2008/12/12	17.70	Put	Currency Future	1,706.0000	1,914.0000	12.192	0	0	0
29/10/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,110.0000	2,350.0000	11.374	0	0	0
29/10/2008	£ / R 2008/12/12	15.25	Call	Currency Future	2,119.0000	1,758.0000	(17.036)	0	0	0
29/10/2008	£ / R 2008/12/12	15.65	Put	Currency Future	630.0000	719.0000	14.127	0	0	0
29/10/2008	£ / R 2008/12/12	15.55	Call	Currency Future	1,919.0000	1,571.0000	(18.134)	0	0	0
29/10/2008	£ / R 2008/12/12	18.40	Put	Currency Future	2,180.0000	2,427.0000	11.330	0	0	0
29/10/2008	£ / R 2008/12/12	16.20	Put	Currency Future	853.0000	980.0000	14.889	0	0	0
29/10/2008	£ / R 2008/12/12	18.30	Call	Currency Future	685.0000	494.0000	(27.883)	0	0	0
29/10/2008	£ / R 2008/12/12	14.70	Put	Currency Future	342.0000	390.0000	14.035	0	0	0
29/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	1,701.0000	1,371.0000	(19.400)	0	0	0
29/10/2008	£ / R 2008/12/12	18.70	Put	Currency Future	2,399.0000	2,662.0000	10.963	0	0	0
29/10/2008	£ / R 2008/12/12	15.55	Put	Currency Future	594.0000	678.0000	14.141	0	0	0
29/10/2008	£ / R 2008/12/12	17.85	Call	Currency Future	829.0000	613.0000	(26.055)	0	0	0
29/10/2008	£ / R 2008/12/12	16.20	Call	Currency Future	1,528.0000	1,223.0000	(19.961)	0	0	0
29/10/2008	£ / R 2008/12/12	18.20	Call	Currency Future	715.0000	519.0000	(27.413)	0	0	0
29/10/2008	£ / R 2008/12/12	15.15	Call	Currency Future	2,189.0000	1,823.0000	(16.720)	0	0	0
29/10/2008	£ / R 2008/12/12	16.50	Put	Currency Future	992.0000	1,150.0000	15.927	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
29/10/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,040.0000	2,275.0000	11.520	0	0	0
29/10/2008	£ / R 2008/12/12	15.15	Put	Currency Future	464.0000	529.0000	14.009	0	0	0
29/10/2008	£ / R 2008/12/12	15.65	Call	Currency Future	1,855.0000	1,512.0000	(18.491)	0	0	0
29/10/2008	£ / R 2008/12/12	16.50	Call	Currency Future	1,367.0000	1,094.0000	(19.971)	0	0	0
29/10/2008	£ / R 2008/12/12	15.20	Put	Currency Future	479.0000	547.0000	14.196	0	0	0
29/10/2008	£ / R 2008/12/12	18.80	Call	Currency Future	549.0000	385.0000	(29.872)	0	0	0
29/10/2008	£ / R 2008/12/12	15.55	Call	Currency Future	1,919.0000	1,571.0000	(18.134)	0	0	0
29/10/2008	£ / R 2008/12/12	18.70	Call	Currency Future	575.0000	405.0000	(29.565)	0	0	0
29/10/2008	£ / R 2008/12/12	15.90	Put	Currency Future	726.0000	827.0000	13.912	0	0	0
29/10/2008	£ / R 2008/12/12	15.55	Put	Currency Future	594.0000	678.0000	14.141	0	0	0
29/10/2008	£ / R 2008/12/12	17.85	Call	Currency Future	829.0000	613.0000	(26.055)	0	0	0
29/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	1,701.0000	1,371.0000	(19.400)	0	0	0
29/10/2008	£ / R 2008/12/12	15.25	Put	Currency Future	494.0000	564.0000	14.170	0	0	0
29/10/2008	£ / R 2008/12/12	18.35	Put	Currency Future	2,145.0000	2,389.0000	11.375	0	0	0
29/10/2008	£ / R 2008/12/12	15.60	Put	Currency Future	612.0000	698.0000	14.052	0	0	0
29/10/2008	£ / R 2008/12/12	18.55	Call	Currency Future	614.0000	437.0000	(28.827)	0	0	0
29/10/2008	£ / R 2008/12/12	16.30	Put	Currency Future	898.0000	1,035.0000	15.256	0	0	0
29/10/2008	£ / R 2008/12/12	17.65	Put	Currency Future	1,675.0000	1,879.0000	12.179	0	0	0
29/10/2008	£ / R 2008/12/12	15.65	Put	Currency Future	630.0000	719.0000	14.127	0	0	0
29/10/2008	£ / R 2008/12/12	18.55	Call	Currency Future	614.0000	437.0000	(28.827)	0	0	0
29/10/2008	£ / R 2008/12/12	17.95	Put	Currency Future	1,870.0000	2,091.0000	11.818	0	0	0
29/10/2008	£ / R 2008/12/12	15.65	Call	Currency Future	1,855.0000	1,512.0000	(18.491)	0	0	0
29/10/2008	£ / R 2008/12/12	18.55	Put	Currency Future	2,289.0000	2,543.0000	11.097	0	0	0
29/10/2008	£ / R 2008/12/12	18.05	Call	Currency Future	762.0000	557.0000	(26.903)	0	0	0
29/10/2008	£ / R 2008/12/12	17.65	Call	Currency Future	900.0000	673.0000	(25.222)	0	0	0
29/10/2008	£ / R 2008/12/12	18.80	Put	Currency Future	2,474.0000	2,742.0000	10.833	0	0	0
29/10/2008	£ / R 2008/12/12	18.05	Put	Currency Future	1,937.0000	2,164.0000	11.719	0	0	0
29/10/2008	£ / R 2008/12/12	18.35	Call	Currency Future	670.0000	482.0000	(28.060)	0	0	0
29/10/2008	£ / R 2008/12/12	15.40	Put	Currency Future	543.0000	619.0000	13.996	0	0	0
29/10/2008	£ / R 2008/12/12	18.35	Call	Currency Future	670.0000	482.0000	(28.060)	0	0	0
29/10/2008	£ / R 2008/12/12	18.05	Put	Currency Future	1,937.0000	2,164.0000	11.719	0	0	0
29/10/2008	£ / R 2008/12/12	15.60	Call	Currency Future	1,887.0000	1,542.0000	(18.283)	0	0	0
29/10/2008	£ / R 2008/12/12	18.35	Put	Currency Future	2,145.0000	2,389.0000	11.375	0	0	0
29/10/2008	£ / R 2008/12/12	17.85	Put	Currency Future	1,803.0000	2,019.0000	11.980	0	0	0
29/10/2008	£ / R 2008/12/12	18.55	Put	Currency Future	2,289.0000	2,543.0000	11.097	0	0	0
29/10/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,215.0000	1,396.0000	14.897	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
29/10/2008	£ / R 2008/12/12	18.05	Call	Currency Future	762.0000	557.0000	(26.903)	0	0	0
29/10/2008	£ / R 2008/12/12	18.45	Put	Currency Future	2,216.0000	2,465.0000	11.236	0	0	0
29/10/2008	£ / R 2008/12/12	16.40	Put	Currency Future	944.0000	1,092.0000	15.678	0	0	0
29/10/2008	£ / R 2008/12/12	16.90	Call	Currency Future	1,190.0000	939.0000	(21.092)	0	0	0
29/10/2008	£ / R 2008/12/12	15.05	Call	Currency Future	2,260.0000	1,889.0000	(16.416)	0	0	0
29/10/2008	£ / R 2008/12/12	18.45	Call	Currency Future	642.0000	459.0000	(28.505)	0	0	0
29/10/2008	£ / R 2008/12/12	16.40	Call	Currency Future	1,419.0000	1,135.0000	(20.014)	0	0	0
29/10/2008	£ / R 2008/12/12	14.65	Put	Currency Future	330.0000	376.0000	13.939	0	0	0
29/10/2008	£ / R 2008/12/12	17.80	Call	Currency Future	846.0000	627.0000	(25.887)	0	0	0
29/10/2008	£ / R 2008/12/12	14.65	Call	Currency Future	2,555.0000	2,170.0000	(15.068)	0	0	0
29/10/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,045.0000	1,210.0000	15.789	0	0	0
29/10/2008	£ / R 2008/12/12	17.05	Put	Currency Future	1,304.0000	1,487.0000	14.034	0	0	0
29/10/2008	£ / R 2008/12/12	15.05	Put	Currency Future	434.0000	496.0000	14.286	0	0	0
29/10/2008	£ / R 2008/12/12	15.15	Call	Currency Future	2,189.0000	1,823.0000	(16.720)	0	0	0
29/10/2008	£ / R 2008/12/12	15.50	Call	Currency Future	1,952.0000	1,602.0000	(17.930)	0	0	0
29/10/2008	£ / R 2008/12/12	17.75	Put	Currency Future	1,738.0000	1,949.0000	12.140	0	0	0
29/10/2008	£ / R 2008/12/12	17.90	Put	Currency Future	1,836.0000	2,055.0000	11.928	0	0	0
29/10/2008	£ / R 2008/12/12	15.50	Put	Currency Future	577.0000	658.0000	14.038	0	0	0
29/10/2008	£ / R 2008/12/12	17.75	Call	Currency Future	864.0000	642.0000	(25.694)	0	0	0
29/10/2008	£ / R 2008/12/12	16.30	Call	Currency Future	1,473.0000	1,179.0000	(19.959)	0	0	0
29/10/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,335.0000	1,518.0000	13.708	0	0	0
29/10/2008	£ / R 2008/12/12	14.90	Put	Currency Future	393.0000	448.0000	13.995	0	0	0
29/10/2008	£ / R 2008/12/12	15.60	Call	Currency Future	1,887.0000	1,542.0000	(18.283)	0	0	0
29/10/2008	£ / R 2008/12/12	17.10	Call	Currency Future	1,110.0000	861.0000	(22.432)	0	0	0
29/10/2008	£ / R 2008/12/12	18.10	Call	Currency Future	746.0000	544.0000	(27.078)	0	0	0
29/10/2008	£ / R 2008/12/12	14.90	Call	Currency Future	2,368.0000	1,992.0000	(15.878)	0	0	0
29/10/2008	£ / R 2008/12/12	15.60	Put	Currency Future	612.0000	698.0000	14.052	0	0	0
29/10/2008	£ / R 2008/12/12	16.60	Call	Currency Future	1,321.0000	1,054.0000	(20.212)	0	0	0
29/10/2008	£ / R 2008/12/12	15.15	Put	Currency Future	464.0000	529.0000	14.009	0	0	0
29/10/2008	£ / R 2008/12/12	16.40	Put	Currency Future	944.0000	1,092.0000	15.678	0	0	0
29/10/2008	£ / R 2008/12/12	18.10	Put	Currency Future	1,971.0000	2,201.0000	11.669	0	0	0
29/10/2008	£ / R 2008/12/12	15.40	Put	Currency Future	543.0000	619.0000	13.996	0	0	0
29/10/2008	£ / R 2008/12/12	16.40	Call	Currency Future	1,419.0000	1,135.0000	(20.014)	0	0	0
29/10/2008	£ / R 2008/12/12	17.90	Call	Currency Future	812.0000	598.0000	(26.355)	0	0	0
29/10/2008	£ / R 2008/12/12	14.55	Call	Currency Future	2,632.0000	2,243.0000	(14.780)	0	0	0
29/10/2008	£ / R 2008/12/12	16.55	Call	Currency Future	0.0000	1,073.0000	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
29/10/2008	£ / R 2008/12/12	15.75	Put	Currency Future	668.0000	761.0000	13.922	0	0	0
29/10/2008	£ / R 2008/12/12	14.55	Put	Currency Future	307.0000	349.0000	13.681	0	0	0
29/10/2008	£ / R 2008/12/12	16.55	Put	Currency Future	0.0000	1,180.0000	100.000	0	0	0
29/10/2008	£ / R 2008/12/12	15.75	Call	Currency Future	1,793.0000	1,455.0000	(18.851)	0	0	0
29/10/2008	£ / R 2008/12/12	15.40	Call	Currency Future	2,018.0000	1,663.0000	(17.592)	0	0	0
29/10/2008	£ / R 2008/12/12	15.85	Put	Currency Future	706.0000	805.0000	14.023	0	0	0
29/10/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,461.0000	1,645.0000	12.594	0	0	0
29/10/2008	£ / R 2008/12/12	16.10	Put	Currency Future	809.0000	924.0000	14.215	0	0	0
29/10/2008	£ / R 2008/12/12	17.05	Call	Currency Future	1,130.0000	880.0000	(22.124)	0	0	0
29/10/2008	£ / R 2008/12/12	17.40	Call	Currency Future	995.0000	754.0000	(24.221)	0	0	0
29/10/2008	£ / R 2008/12/12	17.90	Call	Currency Future	812.0000	598.0000	(26.355)	0	0	0
29/10/2008	£ / R 2008/12/12	17.30	Call	Currency Future	1,036.0000	788.0000	(23.938)	0	0	0
29/10/2008	£ / R 2008/12/12	17.80	Put	Currency Future	1,771.0000	1,984.0000	12.027	0	0	0
29/10/2008	£ / R 2008/12/12	16.95	Put	Currency Future	1,244.0000	1,426.0000	14.630	0	0	0
29/10/2008	£ / R 2008/12/12	17.20	Call	Currency Future	1,072.0000	824.0000	(23.134)	0	0	0
29/10/2008	£ / R 2008/12/12	16.00	Call	Currency Future	1,642.0000	1,317.0000	(19.793)	0	0	0
29/10/2008	£ / R 2008/12/12	18.00	Call	Currency Future	778.0000	571.0000	(26.607)	0	0	0
29/10/2008	£ / R 2008/12/12	16.85	Put	Currency Future	1,186.0000	1,366.0000	15.177	0	0	0
29/10/2008	£ / R 2008/12/12	17.20	Put	Currency Future	1,397.0000	1,581.0000	13.171	0	0	0
29/10/2008	£ / R 2008/12/12	15.80	Put	Currency Future	687.0000	783.0000	13.974	0	0	0
29/10/2008	£ / R 2008/12/12	16.95	Call	Currency Future	1,170.0000	919.0000	(21.453)	0	0	0
29/10/2008	£ / R 2008/12/12	16.10	Call	Currency Future	1,584.0000	1,268.0000	(19.949)	0	0	0
29/10/2008	£ / R 2008/12/12	17.40	Put	Currency Future	1,520.0000	1,710.0000	12.500	0	0	0
29/10/2008	£ / R 2008/12/12	17.50	Put	Currency Future	1,581.0000	1,777.0000	12.397	0	0	0
29/10/2008	£ / R 2008/12/12	15.80	Call	Currency Future	1,762.0000	1,426.0000	(19.069)	0	0	0
29/10/2008	£ / R 2008/12/12	16.00	Put	Currency Future	767.0000	874.0000	13.950	0	0	0
29/10/2008	£ / R 2008/12/12	17.50	Call	Currency Future	956.0000	720.0000	(24.686)	0	0	0
29/10/2008	£ / R 2008/12/12	17.60	Call	Currency Future	918.0000	688.0000	(25.054)	0	0	0
29/10/2008	£ / R 2008/12/12	14.40	Call	Currency Future	2,749.0000	2,356.0000	(14.296)	0	0	0
29/10/2008	£ / R 2008/12/12	17.60	Put	Currency Future	1,643.0000	1,845.0000	12.295	0	0	0
29/10/2008	£ / R 2008/12/12	15.85	Call	Currency Future	1,731.0000	1,399.0000	(19.180)	0	0	0
29/10/2008	£ / R 2008/12/12	17.60	Put	Currency Future	1,643.0000	1,845.0000	12.295	0	0	0
29/10/2008	£ / R 2008/12/12	17.00	Put	Currency Future	1,274.0000	1,456.0000	14.286	0	0	0
29/10/2008	£ / R 2008/12/12	17.90	Put	Currency Future	1,836.0000	2,055.0000	11.928	0	0	0
29/10/2008	£ / R 2008/12/12	14.60	Put	Currency Future	318.0000	363.0000	14.151	0	0	0
29/10/2008	£ / R 2008/12/12	16.75	Put	Currency Future	1,128.0000	1,303.0000	15.514	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
29/10/2008	£ / R 2008/12/12	17.40	Put	Currency Future	1,520.0000	1,710.0000	12.500	0	0	0
29/10/2008	£ / R 2008/12/12	17.00	Call	Currency Future	1,149.0000	900.0000	(21.671)	0	0	0
29/10/2008	£ / R 2008/12/12	14.50	Put	Currency Future	295.0000	337.0000	14.237	0	0	0
29/10/2008	£ / R 2008/12/12	16.85	Call	Currency Future	1,211.0000	960.0000	(20.727)	0	0	0
29/10/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,215.0000	1,396.0000	14.897	0	0	0
29/10/2008	£ / R 2008/12/12	18.50	Put	Currency Future	2,252.0000	2,504.0000	11.190	0	0	0
29/10/2008	£ / R 2008/12/12	17.35	Put	Currency Future	1,490.0000	1,677.0000	12.550	0	0	0
29/10/2008	£ / R 2008/12/12	18.00	Put	Currency Future	1,903.0000	2,127.0000	11.771	0	0	0
29/10/2008	£ / R 2008/12/12	14.40	Put	Currency Future	274.0000	312.0000	13.869	0	0	0
29/10/2008	£ / R 2008/12/12	16.15	Put	Currency Future	831.0000	952.0000	14.561	0	0	0
29/10/2008	£ / R 2008/12/12	17.45	Call	Currency Future	976.0000	737.0000	(24.488)	0	0	0
29/10/2008	£ / R 2008/12/12	18.20	Call	Currency Future	715.0000	519.0000	(27.413)	0	0	0
29/10/2008	£ / R 2008/12/12	14.50	Call	Currency Future	2,671.0000	2,280.0000	(14.639)	0	0	0
29/10/2008	£ / R 2008/12/12	16.25	Call	Currency Future	1,500.0000	1,201.0000	(19.933)	0	0	0
29/10/2008	£ / R 2008/12/12	17.35	Call	Currency Future	1,016.0000	771.0000	(24.114)	0	0	0
29/10/2008	£ / R 2008/12/12	14.60	Call	Currency Future	2,593.0000	2,206.0000	(14.925)	0	0	0
29/10/2008	£ / R 2008/12/12	16.15	Call	Currency Future	1,556.0000	1,246.0000	(19.923)	0	0	0
29/10/2008	£ / R 2008/12/12	17.60	Call	Currency Future	918.0000	688.0000	(25.054)	0	0	0
29/10/2008	£ / R 2008/12/12	17.25	Call	Currency Future	1,054.0000	806.0000	(23.529)	0	0	0
29/10/2008	£ / R 2008/12/12	16.05	Call	Currency Future	1,613.0000	1,291.0000	(19.963)	0	0	0
29/10/2008	£ / R 2008/12/12	17.25	Put	Currency Future	1,429.0000	1,613.0000	12.876	0	0	0
29/10/2008	£ / R 2008/12/12	18.30	Call	Currency Future	685.0000	494.0000	(27.883)	0	0	0
29/10/2008	£ / R 2008/12/12	16.05	Put	Currency Future	788.0000	897.0000	13.832	0	0	0
29/10/2008	£ / R 2008/12/12	17.45	Put	Currency Future	1,551.0000	1,743.0000	12.379	0	0	0
29/10/2008	£ / R 2008/12/12	18.50	Call	Currency Future	628.0000	448.0000	(28.662)	0	0	0
29/10/2008	£ / R 2008/12/12	16.75	Call	Currency Future	1,254.0000	996.0000	(20.574)	0	0	0
29/10/2008	£ / R 2008/12/12	17.55	Call	Currency Future	937.0000	704.0000	(24.867)	0	0	0
29/10/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,040.0000	2,275.0000	11.520	0	0	0
29/10/2008	£ / R 2008/12/12	16.25	Put	Currency Future	875.0000	1,007.0000	15.086	0	0	0
29/10/2008	£ / R 2008/12/12	17.55	Put	Currency Future	1,612.0000	1,811.0000	12.345	0	0	0
29/10/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,110.0000	2,350.0000	11.374	0	0	0
29/10/2008	£ / R 2008/12/12	16.35	Put	Currency Future	921.0000	1,063.0000	15.418	0	0	0
29/10/2008	£ / R 2008/12/12	16.90	Call	Currency Future	1,190.0000	939.0000	(21.092)	0	0	0
29/10/2008	£ / R 2008/12/12	16.20	Put	Currency Future	853.0000	980.0000	14.889	0	0	0
29/10/2008	£ / R 2008/12/12	16.35	Call	Currency Future	1,446.0000	1,157.0000	(19.986)	0	0	0
29/10/2008	£ / R 2008/12/12	17.40	Call	Currency Future	995.0000	754.0000	(24.221)	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
29/10/2008	£ / R	2008/12/12	16.80	Put	Currency Future	1,157.0000	1,334.0000	15.298	0	0	0
29/10/2008	£ / R	2008/12/12	16.55	Call	Currency Future	1,344.0000	1,073.0000	(20.164)	0	0	0
29/10/2008	£ / R	2008/12/12	16.80	Call	Currency Future	1,232.0000	978.0000	(20.617)	0	0	0
29/10/2008	£ / R	2008/12/12	16.20	Call	Currency Future	1,528.0000	1,223.0000	(19.961)	0	0	0
29/10/2008	£ / R	2008/12/12	16.55	Put	Currency Future	1,018.0000	1,180.0000	15.914	0	0	0
29/10/2008	£ / R	2008/12/12	16.70	Put	Currency Future	1,100.0000	1,272.0000	15.636	0	0	0
29/10/2008	£ / R	2008/12/12	15.90	Call	Currency Future	1,701.0000	1,371.0000	(19.400)	0	0	0
29/10/2008	£ / R	2008/12/12	16.70	Call	Currency Future	1,276.0000	1,015.0000	(20.455)	0	0	0
29/10/2008	£ / R	2008/12/12	15.90	Put	Currency Future	726.0000	827.0000	13.912	0	0	0
29/10/2008	£ / R	2008/12/12	16.45	Call	Currency Future	1,393.0000	1,114.0000	(20.029)	0	0	0
29/10/2008	£ / R	2008/12/12	16.45	Put	Currency Future	968.0000	1,121.0000	15.806	0	0	0
29/10/2008	£ / R	2008/12/12	17.30	Call	Currency Future	1,036.0000	788.0000	(23.938)	0	0	0
29/10/2008	£ / R	2008/12/12	17.20	Call	Currency Future	1,072.0000	824.0000	(23.134)	0	0	0
29/10/2008	£ / R	2008/12/12	17.10	Put	Currency Future	1,335.0000	1,518.0000	13.708	0	0	0
29/10/2008	£ / R	2008/12/12	17.10	Call	Currency Future	1,110.0000	861.0000	(22.432)	0	0	0
29/10/2008	£ / R	2008/12/12	16.80	Put	Currency Future	1,157.0000	1,334.0000	15.298	0	0	0
29/10/2008	£ / R	2008/12/12	17.30	Put	Currency Future	1,461.0000	1,645.0000	12.594	0	0	0
29/10/2008	£ / R	2008/12/12	16.80	Call	Currency Future	1,232.0000	978.0000	(20.617)	0	0	0
29/10/2008	£ / R	2008/12/12	17.20	Put	Currency Future	1,397.0000	1,581.0000	13.171	0	0	0
29/10/2008	£ / R	2008/12/12	16.70	Put	Currency Future	1,100.0000	1,272.0000	15.636	0	0	0
29/10/2008	£ / R	2008/12/12	16.70	Call	Currency Future	1,276.0000	1,015.0000	(20.455)	0	0	0
29/10/2008	£ / R	2009/03/16			Currency Future	17.2121	16.7618	(2.616)	0.0000	0.0000	16,464
29/10/2008	£ / R	2009/03/16	16.85	Put	Currency Future	1,273.0000	1,434.0000	12.647	0	0	0
29/10/2008	£ / R	2009/03/16	18.85	Call	Currency Future	899.0000	677.0000	(24.694)	0	0	0
29/10/2008	£ / R	2009/03/16	14.60	Put	Currency Future	424.0000	463.0000	9.198	0	0	0
29/10/2008	£ / R	2009/03/16	14.80	Put	Currency Future	476.0000	522.0000	9.664	0	0	0
29/10/2008	£ / R	2009/03/16	16.45	Put	Currency Future	1,078.0000	1,195.0000	10.853	0	0	0
29/10/2008	£ / R	2009/03/16	15.35	Put	Currency Future	643.0000	706.0000	9.798	0	0	0
29/10/2008	£ / R	2009/03/16	19.05	Put	Currency Future	2,678.0000	2,916.0000	8.887	0	0	0
29/10/2008	£ / R	2009/03/16	14.60	Call	Currency Future	3,036.0000	2,625.0000	(13.538)	0	0	0
29/10/2008	£ / R	2009/03/16	15.85	Put	Currency Future	823.0000	906.0000	10.085	0	0	0
29/10/2008	£ / R	2009/03/16	14.90	Call	Currency Future	2,816.0000	2,414.0000	(14.276)	0	0	0
29/10/2008	£ / R	2009/03/16	16.45	Call	Currency Future	1,840.0000	1,507.0000	(18.098)	0	0	0
29/10/2008	£ / R	2009/03/16	16.40	Put	Currency Future	1,055.0000	1,166.0000	10.521	0	0	0
29/10/2008	£ / R	2009/03/16	19.05	Call	Currency Future	840.0000	627.0000	(25.357)	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
29/10/2008	£ / R 2009/03/16	15.85	Call	Currency Future	2,186.0000	1,818.0000	(16.834)	0	0	0
29/10/2008	£ / R 2009/03/16	15.30	Call	Currency Future	2,538.0000	2,150.0000	(15.288)	0	0	0
29/10/2008	£ / R 2009/03/16	16.85	Call	Currency Future	1,635.0000	1,346.0000	(17.676)	0	0	0
29/10/2008	£ / R 2009/03/16	18.80	Put	Currency Future	2,502.0000	2,728.0000	9.033	0	0	0
29/10/2008	£ / R 2009/03/16	18.85	Put	Currency Future	2,537.0000	2,765.0000	8.987	0	0	0
29/10/2008	£ / R 2009/03/16	15.65	Call	Currency Future	2,310.0000	1,934.0000	(16.277)	0	0	0
29/10/2008	£ / R 2009/03/16	14.90	Put	Currency Future	504.0000	552.0000	9.524	0	0	0
29/10/2008	£ / R 2009/03/16	16.55	Call	Currency Future	1,786.0000	1,465.0000	(17.973)	0	0	0
29/10/2008	£ / R 2009/03/16	18.95	Call	Currency Future	869.0000	652.0000	(24.971)	0	0	0
29/10/2008	£ / R 2009/03/16	14.80	Call	Currency Future	2,888.0000	2,483.0000	(14.024)	0	0	0
29/10/2008	£ / R 2009/03/16	16.65	Call	Currency Future	1,733.0000	1,424.0000	(17.830)	0	0	0
29/10/2008	£ / R 2009/03/16	15.35	Call	Currency Future	2,505.0000	2,118.0000	(15.449)	0	0	0
29/10/2008	£ / R 2009/03/16	19.15	Call	Currency Future	812.0000	604.0000	(25.616)	0	0	0
29/10/2008	£ / R 2009/03/16	15.00	Put	Currency Future	533.0000	585.0000	9.756	0	0	0
29/10/2008	£ / R 2009/03/16	16.55	Put	Currency Future	1,124.0000	1,253.0000	11.477	0	0	0
29/10/2008	£ / R 2009/03/16	18.95	Put	Currency Future	2,607.0000	2,840.0000	8.937	0	0	0
29/10/2008	£ / R 2009/03/16	16.75	Call	Currency Future	1,682.0000	1,384.0000	(17.717)	0	0	0
29/10/2008	£ / R 2009/03/16	16.40	Call	Currency Future	1,867.0000	1,528.0000	(18.157)	0	0	0
29/10/2008	£ / R 2009/03/16	19.15	Put	Currency Future	2,750.0000	2,992.0000	8.800	0	0	0
29/10/2008	£ / R 2009/03/16	15.05	Call	Currency Future	2,710.0000	2,313.0000	(14.649)	0	0	0
29/10/2008	£ / R 2009/03/16	15.65	Put	Currency Future	748.0000	823.0000	10.027	0	0	0
29/10/2008	£ / R 2009/03/16	16.65	Put	Currency Future	1,171.0000	1,312.0000	12.041	0	0	0
29/10/2008	£ / R 2009/03/16	16.95	Call	Currency Future	1,592.0000	1,309.0000	(17.776)	0	0	0
29/10/2008	£ / R 2009/03/16	14.70	Call	Currency Future	2,962.0000	2,554.0000	(13.774)	0	0	0
29/10/2008	£ / R 2009/03/16	16.75	Put	Currency Future	1,220.0000	1,373.0000	12.541	0	0	0
29/10/2008	£ / R 2009/03/16	19.25	Put	Currency Future	2,823.0000	3,070.0000	8.750	0	0	0
29/10/2008	£ / R 2009/03/16	16.80	Call	Currency Future	1,657.0000	1,365.0000	(17.622)	0	0	0
29/10/2008	£ / R 2009/03/16	15.20	Call	Currency Future	2,606.0000	2,214.0000	(15.042)	0	0	0
29/10/2008	£ / R 2009/03/16	18.80	Call	Currency Future	914.0000	689.0000	(24.617)	0	0	0
29/10/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,264.0000	2,473.0000	9.231	0	0	0
29/10/2008	£ / R 2009/03/16	15.30	Put	Currency Future	626.0000	688.0000	9.904	0	0	0
29/10/2008	£ / R 2009/03/16	18.45	Call	Currency Future	1,026.0000	785.0000	(23.489)	0	0	0
29/10/2008	£ / R 2009/03/16	19.05	Put	Currency Future	2,678.0000	2,916.0000	8.887	0	0	0
29/10/2008	£ / R 2009/03/16	15.00	Call	Currency Future	2,745.0000	2,346.0000	(14.536)	0	0	0
29/10/2008	£ / R 2009/03/16	15.20	Put	Currency Future	594.0000	652.0000	9.764	0	0	0
29/10/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,264.0000	2,473.0000	9.231	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2008	£ / R 2009/03/16	16.95	Put	Currency Future	1,330.0000	1,497.0000	12.556	0	0	0
29/10/2008	£ / R 2009/03/16	19.05	Call	Currency Future	840.0000	627.0000	(25.357)	0	0	0
29/10/2008	£ / R 2009/03/16	16.10	Call	Currency Future	2,036.0000	1,679.0000	(17.534)	0	0	0
29/10/2008	£ / R 2009/03/16	18.95	Put	Currency Future	2,607.0000	2,840.0000	8.937	0	0	0
29/10/2008	£ / R 2009/03/16	14.70	Put	Currency Future	449.0000	492.0000	9.577	0	0	0
29/10/2008	£ / R 2009/03/16	16.10	Put	Currency Future	924.0000	1,018.0000	10.173	0	0	0
29/10/2008	£ / R 2009/03/16	18.95	Call	Currency Future	869.0000	652.0000	(24.971)	0	0	0
29/10/2008	£ / R 2009/03/16	15.30	Call	Currency Future	2,538.0000	2,150.0000	(15.288)	0	0	0
29/10/2008	£ / R 2009/03/16	15.40	Call	Currency Future	2,472.0000	2,087.0000	(15.574)	0	0	0
29/10/2008	£ / R 2009/03/16	19.25	Call	Currency Future	785.0000	581.0000	(25.987)	0	0	0
29/10/2008	£ / R 2009/03/16	14.80	Put	Currency Future	476.0000	522.0000	9.664	0	0	0
29/10/2008	£ / R 2009/03/16	15.05	Put	Currency Future	548.0000	601.0000	9.672	0	0	0
29/10/2008	£ / R 2009/03/16	18.50	Call	Currency Future	1,009.0000	771.0000	(23.588)	0	0	0
29/10/2008	£ / R 2009/03/16	18.55	Call	Currency Future	993.0000	757.0000	(23.766)	0	0	0
29/10/2008	£ / R 2009/03/16	14.80	Call	Currency Future	2,888.0000	2,483.0000	(14.024)	0	0	0
29/10/2008	£ / R 2009/03/16	15.05	Put	Currency Future	548.0000	601.0000	9.672	0	0	0
29/10/2008	£ / R 2009/03/16	18.55	Put	Currency Future	2,331.0000	2,545.0000	9.181	0	0	0
29/10/2008	£ / R 2009/03/16	18.50	Put	Currency Future	2,297.0000	2,509.0000	9.229	0	0	0
29/10/2008	£ / R 2009/03/16	15.05	Call	Currency Future	2,710.0000	2,313.0000	(14.649)	0	0	0
29/10/2008	£ / R 2009/03/16	15.50	Call	Currency Future	2,406.0000	2,025.0000	(15.835)	0	0	0
29/10/2008	£ / R 2009/03/16	18.45	Call	Currency Future	1,026.0000	785.0000	(23.489)	0	0	0
29/10/2008	£ / R 2009/03/16	15.15	Put	Currency Future	578.0000	635.0000	9.862	0	0	0
29/10/2008	£ / R 2009/03/16	15.15	Call	Currency Future	2,641.0000	2,247.0000	(14.919)	0	0	0
29/10/2008	£ / R 2009/03/16	15.45	Put	Currency Future	677.0000	744.0000	9.897	0	0	0
29/10/2008	£ / R 2009/03/16	15.35	Call	Currency Future	2,505.0000	2,118.0000	(15.449)	0	0	0
29/10/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,032.0000	1,137.0000	10.174	0	0	0
29/10/2008	£ / R 2009/03/16	16.00	Call	Currency Future	2,095.0000	1,734.0000	(17.232)	0	0	0
29/10/2008	£ / R 2009/03/16	16.20	Put	Currency Future	967.0000	1,064.0000	10.031	0	0	0
29/10/2008	£ / R 2009/03/16	15.10	Put	Currency Future	563.0000	618.0000	9.769	0	0	0
29/10/2008	£ / R 2009/03/16	15.35	Put	Currency Future	643.0000	706.0000	9.798	0	0	0
29/10/2008	£ / R 2009/03/16	18.40	Call	Currency Future	1,043.0000	799.0000	(23.394)	0	0	0
29/10/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,245.0000	1,403.0000	12.691	0	0	0
29/10/2008	£ / R 2009/03/16	16.00	Put	Currency Future	883.0000	972.0000	10.079	0	0	0
29/10/2008	£ / R 2009/03/16	14.90	Call	Currency Future	2,816.0000	2,414.0000	(14.276)	0	0	0
29/10/2008	£ / R 2009/03/16	15.15	Put	Currency Future	578.0000	635.0000	9.862	0	0	0
29/10/2008	£ / R 2009/03/16	18.20	Call	Currency Future	1,113.0000	860.0000	(22.731)	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
29/10/2008	£ / R 2009/03/16	16.35	Call	Currency Future	1,894.0000	1,548.0000	(18.268)	0	0	0
29/10/2008	£ / R 2009/03/16	16.50	Call	Currency Future	1,813.0000	1,486.0000	(18.036)	0	0	0
29/10/2008	£ / R 2009/03/16	15.30	Put	Currency Future	626.0000	688.0000	9.904	0	0	0
29/10/2008	£ / R 2009/03/16	15.45	Call	Currency Future	2,439.0000	2,056.0000	(15.703)	0	0	0
29/10/2008	£ / R 2009/03/16	15.55	Call	Currency Future	2,374.0000	1,994.0000	(16.007)	0	0	0
29/10/2008	£ / R 2009/03/16	18.20	Put	Currency Future	2,101.0000	2,298.0000	9.376	0	0	0
29/10/2008	£ / R 2009/03/16	16.25	Call	Currency Future	1,950.0000	1,600.0000	(17.949)	0	0	0
29/10/2008	£ / R 2009/03/16	14.90	Put	Currency Future	504.0000	552.0000	9.524	0	0	0
29/10/2008	£ / R 2009/03/16	18.30	Call	Currency Future	1,077.0000	829.0000	(23.027)	0	0	0
29/10/2008	£ / R 2009/03/16	16.10	Call	Currency Future	2,036.0000	1,679.0000	(17.534)	0	0	0
29/10/2008	£ / R 2009/03/16	15.40	Put	Currency Future	660.0000	725.0000	9.848	0	0	0
29/10/2008	£ / R 2009/03/16	15.10	Call	Currency Future	2,675.0000	2,280.0000	(14.766)	0	0	0
29/10/2008	£ / R 2009/03/16	15.65	Call	Currency Future	2,310.0000	1,934.0000	(16.277)	0	0	0
29/10/2008	£ / R 2009/03/16	18.30	Put	Currency Future	2,165.0000	2,367.0000	9.330	0	0	0
29/10/2008	£ / R 2009/03/16	16.00	Put	Currency Future	883.0000	972.0000	10.079	0	0	0
29/10/2008	£ / R 2009/03/16	15.50	Put	Currency Future	694.0000	763.0000	9.942	0	0	0
29/10/2008	£ / R 2009/03/16	17.95	Call	Currency Future	1,205.0000	940.0000	(21.992)	0	0	0
29/10/2008	£ / R 2009/03/16	15.40	Put	Currency Future	660.0000	725.0000	9.848	0	0	0
29/10/2008	£ / R 2009/03/16	15.75	Put	Currency Future	785.0000	864.0000	10.064	0	0	0
29/10/2008	£ / R 2009/03/16	16.00	Call	Currency Future	2,095.0000	1,734.0000	(17.232)	0	0	0
29/10/2008	£ / R 2009/03/16	17.95	Put	Currency Future	1,943.0000	2,128.0000	9.521	0	0	0
29/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	843.0000	928.0000	10.083	0	0	0
29/10/2008	£ / R 2009/03/16	15.75	Call	Currency Future	2,247.0000	1,876.0000	(16.511)	0	0	0
29/10/2008	£ / R 2009/03/16	18.10	Put	Currency Future	2,037.0000	2,229.0000	9.426	0	0	0
29/10/2008	£ / R 2009/03/16	16.50	Put	Currency Future	1,101.0000	1,224.0000	11.172	0	0	0
29/10/2008	£ / R 2009/03/16	18.60	Call	Currency Future	977.0000	743.0000	(23.951)	0	0	0
29/10/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,979.0000	1,626.0000	(17.837)	0	0	0
29/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	2,155.0000	1,790.0000	(16.937)	0	0	0
29/10/2008	£ / R 2009/03/16	15.40	Call	Currency Future	2,472.0000	2,087.0000	(15.574)	0	0	0
29/10/2008	£ / R 2009/03/16	18.40	Put	Currency Future	2,231.0000	2,438.0000	9.278	0	0	0
29/10/2008	£ / R 2009/03/16	16.10	Put	Currency Future	924.0000	1,018.0000	10.173	0	0	0
29/10/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,147.0000	1,282.0000	11.770	0	0	0
29/10/2008	£ / R 2009/03/16	18.65	Call	Currency Future	961.0000	729.0000	(24.142)	0	0	0
29/10/2008	£ / R 2009/03/16	18.60	Put	Currency Future	2,365.0000	2,581.0000	9.133	0	0	0
29/10/2008	£ / R 2009/03/16	16.60	Call	Currency Future	1,760.0000	1,444.0000	(17.955)	0	0	0
29/10/2008	£ / R 2009/03/16	18.65	Put	Currency Future	2,399.0000	2,617.0000	9.087	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
29/10/2008	£ / R 2009/03/16	15.65	Put	Currency Future	748.0000	823.0000	10.027	0	0	0
29/10/2008	£ / R 2009/03/16	18.10	Call	Currency Future	1,149.0000	891.0000	(22.454)	0	0	0
29/10/2008	£ / R 2009/03/16	16.30	Call	Currency Future	1,922.0000	1,574.0000	(18.106)	0	0	0
29/10/2008	£ / R 2009/03/16	16.70	Call	Currency Future	1,708.0000	1,404.0000	(17.799)	0	0	0
29/10/2008	£ / R 2009/03/16	15.55	Put	Currency Future	712.0000	783.0000	9.972	0	0	0
29/10/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,147.0000	1,282.0000	11.770	0	0	0
29/10/2008	£ / R 2009/03/16	15.60	Put	Currency Future	730.0000	802.0000	9.863	0	0	0
29/10/2008	£ / R 2009/03/16	16.60	Call	Currency Future	1,760.0000	1,444.0000	(17.955)	0	0	0
29/10/2008	£ / R 2009/03/16	15.15	Call	Currency Future	2,641.0000	2,247.0000	(14.919)	0	0	0
29/10/2008	£ / R 2009/03/16	17.50	Call	Currency Future	1,380.0000	1,100.0000	(20.290)	0	0	0
29/10/2008	£ / R 2009/03/16	15.60	Call	Currency Future	2,342.0000	1,964.0000	(16.140)	0	0	0
29/10/2008	£ / R 2009/03/16	17.50	Put	Currency Future	1,668.0000	1,838.0000	10.192	0	0	0
29/10/2008	£ / R 2009/03/16	16.30	Call	Currency Future	1,922.0000	1,574.0000	(18.106)	0	0	0
29/10/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,010.0000	1,112.0000	10.099	0	0	0
29/10/2008	£ / R 2009/03/16	16.40	Call	Currency Future	1,867.0000	1,528.0000	(18.157)	0	0	0
29/10/2008	£ / R 2009/03/16	18.15	Call	Currency Future	1,131.0000	875.0000	(22.635)	0	0	0
29/10/2008	£ / R 2009/03/16	15.80	Put	Currency Future	804.0000	885.0000	10.075	0	0	0
29/10/2008	£ / R 2009/03/16	18.70	Call	Currency Future	945.0000	716.0000	(24.233)	0	0	0
29/10/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,069.0000	2,263.0000	9.377	0	0	0
29/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	843.0000	928.0000	10.083	0	0	0
29/10/2008	£ / R 2009/03/16	18.70	Put	Currency Future	2,433.0000	2,654.0000	9.083	0	0	0
29/10/2008	£ / R 2009/03/16	17.85	Put	Currency Future	1,882.0000	2,062.0000	9.564	0	0	0
29/10/2008	£ / R 2009/03/16	18.90	Call	Currency Future	884.0000	664.0000	(24.887)	0	0	0
29/10/2008	£ / R 2009/03/16	16.05	Call	Currency Future	2,066.0000	1,706.0000	(17.425)	0	0	0
29/10/2008	£ / R 2009/03/16	17.65	Put	Currency Future	1,762.0000	1,933.0000	9.705	0	0	0
29/10/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,198.0000	2,402.0000	9.281	0	0	0
29/10/2008	£ / R 2009/03/16	16.05	Put	Currency Future	904.0000	995.0000	10.066	0	0	0
29/10/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,055.0000	1,166.0000	10.521	0	0	0
29/10/2008	£ / R 2009/03/16	16.15	Call	Currency Future	2,007.0000	1,653.0000	(17.638)	0	0	0
29/10/2008	£ / R 2009/03/16	17.85	Call	Currency Future	1,244.0000	974.0000	(21.704)	0	0	0
29/10/2008	£ / R 2009/03/16	18.55	Call	Currency Future	993.0000	757.0000	(23.766)	0	0	0
29/10/2008	£ / R 2009/03/16	18.90	Put	Currency Future	2,572.0000	2,802.0000	8.942	0	0	0
29/10/2008	£ / R 2009/03/16	16.15	Put	Currency Future	945.0000	1,041.0000	10.159	0	0	0
29/10/2008	£ / R 2009/03/16	18.05	Put	Currency Future	2,005.0000	2,195.0000	9.476	0	0	0
29/10/2008	£ / R 2009/03/16	17.65	Call	Currency Future	1,324.0000	1,044.0000	(21.148)	0	0	0
29/10/2008	£ / R 2009/03/16	17.60	Put	Currency Future	1,733.0000	1,901.0000	9.694	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
29/10/2008	£ / R 2009/03/16	18.05	Call	Currency Future	1,167.0000	907.0000	(22.279)	0	0	0
29/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	2,155.0000	1,790.0000	(16.937)	0	0	0
29/10/2008	£ / R 2009/03/16	17.80	Put	Currency Future	1,851.0000	2,029.0000	9.616	0	0	0
29/10/2008	£ / R 2009/03/16	16.70	Put	Currency Future	1,196.0000	1,342.0000	12.207	0	0	0
29/10/2008	£ / R 2009/03/16	15.80	Call	Currency Future	2,216.0000	1,847.0000	(16.652)	0	0	0
29/10/2008	£ / R 2009/03/16	17.60	Call	Currency Future	1,345.0000	1,063.0000	(20.967)	0	0	0
29/10/2008	£ / R 2009/03/16	18.35	Call	Currency Future	1,060.0000	814.0000	(23.208)	0	0	0
29/10/2008	£ / R 2009/03/16	17.65	Call	Currency Future	1,324.0000	1,044.0000	(21.148)	0	0	0
29/10/2008	£ / R 2009/03/16	16.85	Put	Currency Future	0.0000	1,434.0000	100.000	0	0	0
29/10/2008	£ / R 2009/03/16	16.35	Call	Currency Future	0.0000	1,548.0000	100.000	0	0	0
29/10/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,979.0000	1,626.0000	(17.837)	0	0	0
29/10/2008	£ / R 2009/03/16	16.35	Put	Currency Future	0.0000	1,137.0000	100.000	0	0	0
29/10/2008	£ / R 2009/03/16	17.35	Put	Currency Future	1,572.0000	1,746.0000	11.069	0	0	0
29/10/2008	£ / R 2009/03/16	16.20	Put	Currency Future	967.0000	1,064.0000	10.031	0	0	0
29/10/2008	£ / R 2009/03/16	16.85	Call	Currency Future	0.0000	1,346.0000	100.000	0	0	0
29/10/2008	£ / R 2009/03/16	18.85	Put	Currency Future	2,537.0000	2,765.0000	8.987	0	0	0
29/10/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,198.0000	2,402.0000	9.281	0	0	0
29/10/2008	£ / R 2009/03/16	18.35	Call	Currency Future	1,060.0000	814.0000	(23.208)	0	0	0
29/10/2008	£ / R 2009/03/16	17.35	Call	Currency Future	1,434.0000	1,158.0000	(19.247)	0	0	0
29/10/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,010.0000	1,112.0000	10.099	0	0	0
29/10/2008	£ / R 2009/03/16	18.25	Put	Currency Future	2,133.0000	2,332.0000	9.330	0	0	0
29/10/2008	£ / R 2009/03/16	17.25	Put	Currency Future	1,510.0000	1,686.0000	11.656	0	0	0
29/10/2008	£ / R 2009/03/16	18.85	Call	Currency Future	899.0000	677.0000	(24.694)	0	0	0
29/10/2008	£ / R 2009/03/16	15.70	Call	Currency Future	2,278.0000	1,905.0000	(16.374)	0	0	0
29/10/2008	£ / R 2009/03/16	17.25	Call	Currency Future	1,472.0000	1,198.0000	(18.614)	0	0	0
29/10/2008	£ / R 2009/03/16	17.55	Put	Currency Future	1,700.0000	1,869.0000	9.941	0	0	0
29/10/2008	£ / R 2009/03/16	18.75	Put	Currency Future	2,467.0000	2,691.0000	9.080	0	0	0
29/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	843.0000	928.0000	10.083	0	0	0
29/10/2008	£ / R 2009/03/16	17.20	Call	Currency Future	1,491.0000	1,218.0000	(18.310)	0	0	0
29/10/2008	£ / R 2009/03/16	18.75	Call	Currency Future	929.0000	702.0000	(24.435)	0	0	0
29/10/2008	£ / R 2009/03/16	14.65	Put	Currency Future	436.0000	477.0000	9.404	0	0	0
29/10/2008	£ / R 2009/03/16	17.05	Call	Currency Future	1,551.0000	1,273.0000	(17.924)	0	0	0
29/10/2008	£ / R 2009/03/16	17.55	Call	Currency Future	1,362.0000	1,081.0000	(20.631)	0	0	0
29/10/2008	£ / R 2009/03/16	17.20	Put	Currency Future	1,479.0000	1,656.0000	11.968	0	0	0
29/10/2008	£ / R 2009/03/16	18.55	Put	Currency Future	2,331.0000	2,545.0000	9.181	0	0	0
29/10/2008	£ / R 2009/03/16	14.75	Call	Currency Future	2,925.0000	2,518.0000	(13.915)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2008	£ / R 2009/03/16	17.05	Put	Currency Future	1,389.0000	1,562.0000	12.455	0	0	0
29/10/2008	£ / R 2009/03/16	17.80	Call	Currency Future	1,264.0000	991.0000	(21.598)	0	0	0
29/10/2008	£ / R 2009/03/16	18.65	Call	Currency Future	961.0000	729.0000	(24.142)	0	0	0
29/10/2008	£ / R 2009/03/16	17.15	Call	Currency Future	1,511.0000	1,239.0000	(18.001)	0	0	0
29/10/2008	£ / R 2009/03/16	17.70	Call	Currency Future	1,304.0000	1,026.0000	(21.319)	0	0	0
29/10/2008	£ / R 2009/03/16	18.65	Put	Currency Future	2,399.0000	2,617.0000	9.087	0	0	0
29/10/2008	£ / R 2009/03/16	14.65	Call	Currency Future	2,999.0000	2,589.0000	(13.671)	0	0	0
29/10/2008	£ / R 2009/03/16	17.15	Put	Currency Future	1,449.0000	1,627.0000	12.284	0	0	0
29/10/2008	£ / R 2009/03/16	17.70	Put	Currency Future	1,792.0000	1,965.0000	9.654	0	0	0
29/10/2008	£ / R 2009/03/16	18.25	Call	Currency Future	1,095.0000	844.0000	(22.922)	0	0	0
29/10/2008	£ / R 2009/03/16	14.85	Call	Currency Future	2,852.0000	2,449.0000	(14.130)	0	0	0
29/10/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,069.0000	2,263.0000	9.377	0	0	0
29/10/2008	£ / R 2009/03/16	17.75	Call	Currency Future	1,284.0000	1,009.0000	(21.417)	0	0	0
29/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	2,155.0000	1,790.0000	(16.937)	0	0	0
29/10/2008	£ / R 2009/03/16	17.75	Put	Currency Future	1,821.0000	1,997.0000	9.665	0	0	0
29/10/2008	£ / R 2009/03/16	17.65	Put	Currency Future	1,762.0000	1,933.0000	9.705	0	0	0
29/10/2008	£ / R 2009/03/16	17.85	Call	Currency Future	1,244.0000	974.0000	(21.704)	0	0	0
29/10/2008	£ / R 2009/03/16	18.15	Call	Currency Future	1,131.0000	875.0000	(22.635)	0	0	0
29/10/2008	£ / R 2009/03/16	14.85	Put	Currency Future	490.0000	537.0000	9.592	0	0	0
29/10/2008	£ / R 2009/03/16	14.75	Put	Currency Future	463.0000	507.0000	9.503	0	0	0
29/10/2008	£ / R 2009/03/16	17.85	Put	Currency Future	1,882.0000	2,062.0000	9.564	0	0	0
29/10/2008	£ / R 2009/03/16	14.95	Put	Currency Future	518.0000	568.0000	9.653	0	0	0
29/10/2008	£ / R 2009/03/16	14.95	Call	Currency Future	2,781.0000	2,380.0000	(14.419)	0	0	0
29/10/2008	£ / R 2009/03/16	15.80	Call	Currency Future	2,216.0000	1,847.0000	(16.652)	0	0	0
29/10/2008	£ / R 2009/03/16	15.70	Put	Currency Future	766.0000	843.0000	10.052	0	0	0
29/10/2008	£ / R 2009/03/16	16.25	Put	Currency Future	988.0000	1,088.0000	10.121	0	0	0
29/10/2008	£ / R 2009/03/16	17.90	Call	Currency Future	1,224.0000	957.0000	(21.814)	0	0	0
29/10/2008	£ / R 2009/03/16	17.90	Put	Currency Future	1,912.0000	2,095.0000	9.571	0	0	0
29/10/2008	£ / R 2009/03/16	15.80	Put	Currency Future	804.0000	885.0000	10.075	0	0	0
29/10/2008	£ / R 2009/03/16	18.00	Put	Currency Future	1,974.0000	2,162.0000	9.524	0	0	0
29/10/2008	£ / R 2009/03/16	15.25	Call	Currency Future	2,572.0000	2,182.0000	(15.163)	0	0	0
29/10/2008	£ / R 2009/03/16	15.25	Put	Currency Future	610.0000	670.0000	9.836	0	0	0
29/10/2008	£ / R 2009/03/16	18.00	Call	Currency Future	1,186.0000	923.0000	(22.175)	0	0	0
29/10/2008	£ / R 2009/03/16	17.10	Put	Currency Future	1,419.0000	1,594.0000	12.333	0	0	0
29/10/2008	£ / R 2009/03/16	17.10	Call	Currency Future	1,531.0000	1,256.0000	(17.962)	0	0	0
29/10/2008	£ / R 2009/03/16	17.30	Put	Currency Future	1,541.0000	1,716.0000	11.356	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
29/10/2008	£ / R 2009/03/16	17.40	Call	Currency Future	1,416.0000	1,138.0000	(19.633)	0	0	0
29/10/2008	£ / R 2009/03/16	17.30	Call	Currency Future	1,453.0000	1,178.0000	(18.926)	0	0	0
29/10/2008	£ / R 2009/03/16	17.40	Put	Currency Future	1,604.0000	1,777.0000	10.786	0	0	0
29/10/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,245.0000	1,403.0000	12.691	0	0	0
29/10/2008	£ / R 2009/03/16	16.80	Call	Currency Future	1,657.0000	1,365.0000	(17.622)	0	0	0
29/10/2008	£ / R 2009/03/16	17.00	Put	Currency Future	1,359.0000	1,529.0000	12.509	0	0	0
29/10/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,301.0000	1,466.0000	12.683	0	0	0
29/10/2008	£ / R 2009/03/16	16.90	Call	Currency Future	1,613.0000	1,328.0000	(17.669)	0	0	0
29/10/2008	£ / R 2009/03/16	17.60	Put	Currency Future	1,733.0000	1,901.0000	9.694	0	0	0
29/10/2008	£ / R 2009/03/16	17.00	Call	Currency Future	1,571.0000	1,291.0000	(17.823)	0	0	0
29/10/2008	£ / R 2009/03/16	17.10	Call	Currency Future	1,531.0000	1,256.0000	(17.962)	0	0	0
29/10/2008	£ / R 2009/03/16	17.10	Put	Currency Future	1,419.0000	1,594.0000	12.333	0	0	0
29/10/2008	£ / R 2009/03/16	17.60	Call	Currency Future	1,345.0000	1,063.0000	(20.967)	0	0	0
29/10/2008	£ / R 2009/06/12			Currency Future	17.5221	17.0628	(2.621)	0.0000	0.0000	0
29/10/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,346.0000	2,549.0000	8.653	0	0	0
29/10/2008	£ / R 2009/06/12	15.45	Call	Currency Future	2,875.0000	2,500.0000	(13.043)	0	0	0
29/10/2008	£ / R 2009/06/12	18.25	Put	Currency Future	2,222.0000	2,417.0000	8.776	0	0	0
29/10/2008	£ / R 2009/06/12	16.70	Call	Currency Future	2,140.0000	1,815.0000	(15.187)	0	0	0
29/10/2008	£ / R 2009/06/12	16.10	Call	Currency Future	2,474.0000	2,122.0000	(14.228)	0	0	0
29/10/2008	£ / R 2009/06/12	18.60	Call	Currency Future	1,363.0000	1,113.0000	(18.342)	0	0	0
29/10/2008	£ / R 2009/06/12	18.50	Put	Currency Future	2,377.0000	2,583.0000	8.666	0	0	0
29/10/2008	£ / R 2009/06/12	18.80	Put	Currency Future	2,571.0000	2,788.0000	8.440	0	0	0
29/10/2008	£ / R 2009/06/12	15.35	Put	Currency Future	768.0000	849.0000	10.547	0	0	0
29/10/2008	£ / R 2009/06/12	17.95	Call	Currency Future	1,614.0000	1,338.0000	(17.100)	0	0	0
29/10/2008	£ / R 2009/06/12	16.80	Call	Currency Future	2,088.0000	1,774.0000	(15.038)	0	0	0
29/10/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,318.0000	1,453.0000	10.243	0	0	0
29/10/2008	£ / R 2009/06/12	15.45	Put	Currency Future	802.0000	887.0000	10.599	0	0	0
29/10/2008	£ / R 2009/06/12	15.95	Put	Currency Future	991.0000	1,093.0000	10.293	0	0	0
29/10/2008	£ / R 2009/06/12	18.60	Put	Currency Future	2,441.0000	2,650.0000	8.562	0	0	0
29/10/2008	£ / R 2009/06/12	16.05	Call	Currency Future	2,503.0000	2,150.0000	(14.103)	0	0	0
29/10/2008	£ / R 2009/06/12	14.80	Call	Currency Future	3,316.0000	2,920.0000	(11.942)	0	0	0
29/10/2008	£ / R 2009/06/12	18.50	Call	Currency Future	1,400.0000	1,146.0000	(18.143)	0	0	0
29/10/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,366.0000	1,511.0000	10.615	0	0	0
29/10/2008	£ / R 2009/06/12	15.25	Put	Currency Future	734.0000	812.0000	10.627	0	0	0
29/10/2008	£ / R 2009/06/12	16.05	Put	Currency Future	1,031.0000	1,137.0000	10.281	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
29/10/2008	£ / R 2009/06/12	18.45	Call	Currency Future	1,418.0000	1,162.0000	(18.054)	0	0	0
29/10/2008	£ / R 2009/06/12	18.70	Call	Currency Future	1,328.0000	1,082.0000	(18.524)	0	0	0
29/10/2008	£ / R 2009/06/12	18.75	Put	Currency Future	2,538.0000	2,753.0000	8.471	0	0	0
29/10/2008	£ / R 2009/06/12	15.60	Put	Currency Future	856.0000	946.0000	10.514	0	0	0
29/10/2008	£ / R 2009/06/12	15.95	Call	Currency Future	2,563.0000	2,205.0000	(13.968)	0	0	0
29/10/2008	£ / R 2009/06/12	18.90	Call	Currency Future	1,259.0000	1,021.0000	(18.904)	0	0	0
29/10/2008	£ / R 2009/06/12	15.60	Call	Currency Future	2,778.0000	2,409.0000	(13.283)	0	0	0
29/10/2008	£ / R 2009/06/12	18.75	Call	Currency Future	1,310.0000	1,066.0000	(18.626)	0	0	0
29/10/2008	£ / R 2009/06/12	16.40	Call	Currency Future	2,303.0000	1,962.0000	(14.807)	0	0	0
29/10/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,161.0000	2,352.0000	8.839	0	0	0
29/10/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,181.0000	1,300.0000	10.076	0	0	0
29/10/2008	£ / R 2009/06/12	18.65	Put	Currency Future	2,473.0000	2,685.0000	8.573	0	0	0
29/10/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,489.0000	1,664.0000	11.753	0	0	0
29/10/2008	£ / R 2009/06/12	15.60	Put	Currency Future	856.0000	946.0000	10.514	0	0	0
29/10/2008	£ / R 2009/06/12	17.25	Put	Currency Future	1,603.0000	1,790.0000	11.666	0	0	0
29/10/2008	£ / R 2009/06/12	15.05	Call	Currency Future	3,141.0000	2,753.0000	(12.353)	0	0	0
29/10/2008	£ / R 2009/06/12	18.65	Call	Currency Future	1,345.0000	1,097.0000	(18.439)	0	0	0
29/10/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,295.0000	1,423.0000	9.884	0	0	0
29/10/2008	£ / R 2009/06/12	15.60	Call	Currency Future	2,778.0000	2,409.0000	(13.283)	0	0	0
29/10/2008	£ / R 2009/06/12	15.05	Put	Currency Future	669.0000	741.0000	10.762	0	0	0
29/10/2008	£ / R 2009/06/12	18.15	Call	Currency Future	1,533.0000	1,265.0000	(17.482)	0	0	0
29/10/2008	£ / R 2009/06/12	16.85	Call	Currency Future	2,062.0000	1,754.0000	(14.937)	0	0	0
29/10/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,052.0000	1,159.0000	10.171	0	0	0
29/10/2008	£ / R 2009/06/12	15.15	Call	Currency Future	3,073.0000	2,688.0000	(12.528)	0	0	0
29/10/2008	£ / R 2009/06/12	19.20	Put	Currency Future	2,839.0000	3,072.0000	8.207	0	0	0
29/10/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,390.0000	1,541.0000	10.863	0	0	0
29/10/2008	£ / R 2009/06/12	18.25	Call	Currency Future	1,494.0000	1,230.0000	(17.671)	0	0	0
29/10/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,052.0000	1,159.0000	10.171	0	0	0
29/10/2008	£ / R 2009/06/12	19.20	Call	Currency Future	1,161.0000	935.0000	(19.466)	0	0	0
29/10/2008	£ / R 2009/06/12	16.65	Call	Currency Future	2,167.0000	1,836.0000	(15.275)	0	0	0
29/10/2008	£ / R 2009/06/12	19.15	Call	Currency Future	1,177.0000	949.0000	(19.371)	0	0	0
29/10/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,094.0000	1,205.0000	10.146	0	0	0
29/10/2008	£ / R 2009/06/12	18.90	Put	Currency Future	2,637.0000	2,858.0000	8.381	0	0	0
29/10/2008	£ / R 2009/06/12	16.55	Put	Currency Future	1,248.0000	1,373.0000	10.016	0	0	0
29/10/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,137.0000	1,252.0000	10.114	0	0	0
29/10/2008	£ / R 2009/06/12	17.25	Call	Currency Future	1,875.0000	1,603.0000	(14.507)	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
29/10/2008	£ / R 2009/06/12	15.25	Call	Currency Future	3,006.0000	2,624.0000	(12.708)	0	0	0
29/10/2008	£ / R 2009/06/12	19.10	Call	Currency Future	1,193.0000	963.0000	(19.279)	0	0	0
29/10/2008	£ / R 2009/06/12	16.55	Call	Currency Future	2,220.0000	1,886.0000	(15.045)	0	0	0
29/10/2008	£ / R 2009/06/12	15.20	Put	Currency Future	717.0000	794.0000	10.739	0	0	0
29/10/2008	£ / R 2009/06/12	16.20	Call	Currency Future	2,416.0000	2,068.0000	(14.404)	0	0	0
29/10/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,042.0000	2,225.0000	8.962	0	0	0
29/10/2008	£ / R 2009/06/12	17.05	Call	Currency Future	1,962.0000	1,676.0000	(14.577)	0	0	0
29/10/2008	£ / R 2009/06/12	15.85	Put	Currency Future	951.0000	1,049.0000	10.305	0	0	0
29/10/2008	£ / R 2009/06/12	18.70	Put	Currency Future	2,506.0000	2,719.0000	8.500	0	0	0
29/10/2008	£ / R 2009/06/12	16.35	Call	Currency Future	2,331.0000	1,988.0000	(14.715)	0	0	0
29/10/2008	£ / R 2009/06/12	16.45	Put	Currency Future	1,203.0000	1,324.0000	10.058	0	0	0
29/10/2008	£ / R 2009/06/12	15.85	Call	Currency Future	2,623.0000	2,262.0000	(13.763)	0	0	0
29/10/2008	£ / R 2009/06/12	19.10	Put	Currency Future	2,771.0000	3,000.0000	8.264	0	0	0
29/10/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,158.0000	1,276.0000	10.190	0	0	0
29/10/2008	£ / R 2009/06/12	16.30	Call	Currency Future	2,359.0000	2,015.0000	(14.582)	0	0	0
29/10/2008	£ / R 2009/06/12	18.35	Put	Currency Future	2,283.0000	2,483.0000	8.760	0	0	0
29/10/2008	£ / R 2009/06/12	16.75	Put	Currency Future	1,342.0000	1,482.0000	10.432	0	0	0
29/10/2008	£ / R 2009/06/12	15.15	Put	Currency Future	701.0000	776.0000	10.699	0	0	0
29/10/2008	£ / R 2009/06/12	15.35	Call	Currency Future	2,940.0000	2,562.0000	(12.857)	0	0	0
29/10/2008	£ / R 2009/06/12	15.55	Call	Currency Future	2,810.0000	2,439.0000	(13.203)	0	0	0
29/10/2008	£ / R 2009/06/12	16.45	Call	Currency Future	2,275.0000	1,937.0000	(14.857)	0	0	0
29/10/2008	£ / R 2009/06/12	15.70	Put	Currency Future	893.0000	986.0000	10.414	0	0	0
29/10/2008	£ / R 2009/06/12	15.55	Put	Currency Future	838.0000	926.0000	10.501	0	0	0
29/10/2008	£ / R 2009/06/12	18.35	Call	Currency Future	1,456.0000	1,196.0000	(17.857)	0	0	0
29/10/2008	£ / R 2009/06/12	16.75	Call	Currency Future	2,114.0000	1,795.0000	(15.090)	0	0	0
29/10/2008	£ / R 2009/06/12	15.65	Put	Currency Future	875.0000	966.0000	10.400	0	0	0
29/10/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,181.0000	1,300.0000	10.076	0	0	0
29/10/2008	£ / R 2009/06/12	15.75	Put	Currency Future	912.0000	1,007.0000	10.417	0	0	0
29/10/2008	£ / R 2009/06/12	15.30	Call	Currency Future	2,973.0000	2,593.0000	(12.782)	0	0	0
29/10/2008	£ / R 2009/06/12	15.75	Call	Currency Future	2,685.0000	2,320.0000	(13.594)	0	0	0
29/10/2008	£ / R 2009/06/12	19.15	Put	Currency Future	2,805.0000	3,036.0000	8.235	0	0	0
29/10/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,271.0000	1,398.0000	9.992	0	0	0
29/10/2008	£ / R 2009/06/12	15.30	Put	Currency Future	751.0000	830.0000	10.519	0	0	0
29/10/2008	£ / R 2009/06/12	18.80	Call	Currency Future	1,293.0000	1,051.0000	(18.716)	0	0	0
29/10/2008	£ / R 2009/06/12	16.10	Call	Currency Future	2,474.0000	2,122.0000	(14.228)	0	0	0
29/10/2008	£ / R 2009/06/12	15.00	Put	Currency Future	654.0000	723.0000	10.550	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
29/10/2008	£ / R 2009/06/12	15.65	Call	Currency Future	2,747.0000	2,379.0000	(13.396)	0	0	0
29/10/2008	£ / R 2009/06/12	15.90	Call	Currency Future	2,593.0000	2,234.0000	(13.845)	0	0	0
29/10/2008	£ / R 2009/06/12	15.10	Call	Currency Future	3,107.0000	2,721.0000	(12.424)	0	0	0
29/10/2008	£ / R 2009/06/12	16.95	Call	Currency Future	2,011.0000	1,715.0000	(14.719)	0	0	0
29/10/2008	£ / R 2009/06/12	14.80	Call	Currency Future	3,316.0000	2,920.0000	(11.942)	0	0	0
29/10/2008	£ / R 2009/06/12	18.40	Put	Currency Future	2,315.0000	2,516.0000	8.683	0	0	0
29/10/2008	£ / R 2009/06/12	16.15	Call	Currency Future	2,445.0000	2,095.0000	(14.315)	0	0	0
29/10/2008	£ / R 2009/06/12	15.70	Call	Currency Future	2,716.0000	2,349.0000	(13.513)	0	0	0
29/10/2008	£ / R 2009/06/12	15.90	Put	Currency Future	971.0000	1,071.0000	10.299	0	0	0
29/10/2008	£ / R 2009/06/12	14.90	Put	Currency Future	623.0000	690.0000	10.754	0	0	0
29/10/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,515.0000	1,695.0000	11.881	0	0	0
29/10/2008	£ / R 2009/06/12	16.50	Call	Currency Future	2,248.0000	1,911.0000	(14.991)	0	0	0
29/10/2008	£ / R 2009/06/12	15.80	Put	Currency Future	932.0000	1,028.0000	10.300	0	0	0
29/10/2008	£ / R 2009/06/12	15.10	Put	Currency Future	685.0000	758.0000	10.657	0	0	0
29/10/2008	£ / R 2009/06/12	17.00	Call	Currency Future	1,986.0000	1,696.0000	(14.602)	0	0	0
29/10/2008	£ / R 2009/06/12	18.40	Call	Currency Future	1,437.0000	1,179.0000	(17.954)	0	0	0
29/10/2008	£ / R 2009/06/12	16.50	Put	Currency Future	1,225.0000	1,348.0000	10.041	0	0	0
29/10/2008	£ / R 2009/06/12	15.65	Call	Currency Future	2,747.0000	2,379.0000	(13.396)	0	0	0
29/10/2008	£ / R 2009/06/12	15.40	Call	Currency Future	2,907.0000	2,530.0000	(12.969)	0	0	0
29/10/2008	£ / R 2009/06/12	17.00	Put	Currency Future	1,464.0000	1,633.0000	11.544	0	0	0
29/10/2008	£ / R 2009/06/12	16.15	Put	Currency Future	1,073.0000	1,182.0000	10.158	0	0	0
29/10/2008	£ / R 2009/06/12	16.60	Call	Currency Future	2,193.0000	1,861.0000	(15.139)	0	0	0
29/10/2008	£ / R 2009/06/12	15.55	Put	Currency Future	838.0000	926.0000	10.501	0	0	0
29/10/2008	£ / R 2009/06/12	14.90	Call	Currency Future	3,245.0000	2,853.0000	(12.080)	0	0	0
29/10/2008	£ / R 2009/06/12	16.90	Call	Currency Future	2,037.0000	1,734.0000	(14.875)	0	0	0
29/10/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,366.0000	1,511.0000	10.615	0	0	0
29/10/2008	£ / R 2009/06/12	16.25	Call	Currency Future	2,387.0000	2,041.0000	(14.495)	0	0	0
29/10/2008	£ / R 2009/06/12	16.40	Call	Currency Future	2,303.0000	1,962.0000	(14.807)	0	0	0
29/10/2008	£ / R 2009/06/12	15.15	Put	Currency Future	701.0000	776.0000	10.699	0	0	0
29/10/2008	£ / R 2009/06/12	14.80	Put	Currency Future	594.0000	657.0000	10.606	0	0	0
29/10/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,415.0000	1,571.0000	11.025	0	0	0
29/10/2008	£ / R 2009/06/12	16.90	Call	Currency Future	2,037.0000	1,734.0000	(14.875)	0	0	0
29/10/2008	£ / R 2009/06/12	19.00	Put	Currency Future	2,704.0000	2,929.0000	8.321	0	0	0
29/10/2008	£ / R 2009/06/12	16.25	Put	Currency Future	1,115.0000	1,228.0000	10.135	0	0	0
29/10/2008	£ / R 2009/06/12	15.15	Call	Currency Future	3,073.0000	2,688.0000	(12.528)	0	0	0
29/10/2008	£ / R 2009/06/12	15.30	Put	Currency Future	751.0000	830.0000	10.519	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
29/10/2008	£ / R 2009/06/12	17.10	Call	Currency Future	1,937.0000	1,658.0000	(14.404)	0	0	0
29/10/2008	£ / R 2009/06/12	16.70	Call	Currency Future	2,140.0000	1,815.0000	(15.187)	0	0	0
29/10/2008	£ / R 2009/06/12	17.55	Call	Currency Future	1,759.0000	1,493.0000	(15.122)	0	0	0
29/10/2008	£ / R 2009/06/12	15.80	Call	Currency Future	2,654.0000	2,291.0000	(13.677)	0	0	0
29/10/2008	£ / R 2009/06/12	15.05	Put	Currency Future	669.0000	741.0000	10.762	0	0	0
29/10/2008	£ / R 2009/06/12	14.90	Put	Currency Future	623.0000	690.0000	10.754	0	0	0
29/10/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,318.0000	1,453.0000	10.243	0	0	0
29/10/2008	£ / R 2009/06/12	17.45	Put	Currency Future	1,724.0000	1,921.0000	11.427	0	0	0
29/10/2008	£ / R 2009/06/12	15.20	Call	Currency Future	3,040.0000	2,656.0000	(12.632)	0	0	0
29/10/2008	£ / R 2009/06/12	15.55	Call	Currency Future	2,810.0000	2,439.0000	(13.203)	0	0	0
29/10/2008	£ / R 2009/06/12	14.90	Call	Currency Future	3,245.0000	2,853.0000	(12.080)	0	0	0
29/10/2008	£ / R 2009/06/12	16.20	Call	Currency Future	2,416.0000	2,068.0000	(14.404)	0	0	0
29/10/2008	£ / R 2009/06/12	17.55	Put	Currency Future	1,787.0000	1,980.0000	10.800	0	0	0
29/10/2008	£ / R 2009/06/12	18.15	Call	Currency Future	1,533.0000	1,265.0000	(17.482)	0	0	0
29/10/2008	£ / R 2009/06/12	18.95	Put	Currency Future	2,670.0000	2,893.0000	8.352	0	0	0
29/10/2008	£ / R 2009/06/12	15.05	Call	Currency Future	3,141.0000	2,753.0000	(12.353)	0	0	0
29/10/2008	£ / R 2009/06/12	14.80	Put	Currency Future	594.0000	657.0000	10.606	0	0	0
29/10/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,094.0000	1,205.0000	10.146	0	0	0
29/10/2008	£ / R 2009/06/12	17.50	Put	Currency Future	1,755.0000	1,951.0000	11.168	0	0	0
29/10/2008	£ / R 2009/06/12	17.65	Put	Currency Future	1,850.0000	2,040.0000	10.270	0	0	0
29/10/2008	£ / R 2009/06/12	15.30	Call	Currency Future	2,973.0000	2,593.0000	(12.782)	0	0	0
29/10/2008	£ / R 2009/06/12	16.95	Put	Currency Future	1,439.0000	1,602.0000	11.327	0	0	0
29/10/2008	£ / R 2009/06/12	16.80	Call	Currency Future	2,088.0000	1,774.0000	(15.038)	0	0	0
29/10/2008	£ / R 2009/06/12	17.50	Call	Currency Future	1,778.0000	1,513.0000	(14.904)	0	0	0
29/10/2008	£ / R 2009/06/12	17.65	Call	Currency Future	1,722.0000	1,453.0000	(15.621)	0	0	0
29/10/2008	£ / R 2009/06/12	19.05	Put	Currency Future	2,737.0000	2,964.0000	8.294	0	0	0
29/10/2008	£ / R 2009/06/12	15.00	Call	Currency Future	3,176.0000	2,786.0000	(12.280)	0	0	0
29/10/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,415.0000	1,571.0000	11.025	0	0	0
29/10/2008	£ / R 2009/06/12	17.80	Call	Currency Future	1,669.0000	1,394.0000	(16.477)	0	0	0
29/10/2008	£ / R 2009/06/12	19.05	Call	Currency Future	1,209.0000	977.0000	(19.189)	0	0	0
29/10/2008	£ / R 2009/06/12	14.95	Put	Currency Future	638.0000	707.0000	10.815	0	0	0
29/10/2008	£ / R 2009/06/12	15.50	Call	Currency Future	2,842.0000	2,469.0000	(13.125)	0	0	0
29/10/2008	£ / R 2009/06/12	16.60	Call	Currency Future	2,193.0000	1,861.0000	(15.139)	0	0	0
29/10/2008	£ / R 2009/06/12	17.80	Put	Currency Future	1,947.0000	2,131.0000	9.450	0	0	0
29/10/2008	£ / R 2009/06/12	17.45	Call	Currency Future	1,797.0000	1,534.0000	(14.636)	0	0	0
29/10/2008	£ / R 2009/06/12	15.50	Put	Currency Future	820.0000	906.0000	10.488	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
29/10/2008	£ / R 2009/06/12	16.00	Call	Currency Future	2,533.0000	2,177.0000	(14.054)	0	0	0
29/10/2008	£ / R 2009/06/12	19.00	Call	Currency Future	1,226.0000	992.0000	(19.086)	0	0	0
29/10/2008	£ / R 2009/06/12	17.35	Call	Currency Future	1,835.0000	1,568.0000	(14.550)	0	0	0
29/10/2008	£ / R 2009/06/12	18.95	Call	Currency Future	1,242.0000	1,006.0000	(19.002)	0	0	0
29/10/2008	£ / R 2009/06/12	15.40	Call	Currency Future	2,907.0000	2,530.0000	(12.969)	0	0	0
29/10/2008	£ / R 2009/06/12	16.35	Call	Currency Future	2,331.0000	1,988.0000	(14.715)	0	0	0
29/10/2008	£ / R 2009/06/12	15.40	Put	Currency Future	785.0000	868.0000	10.573	0	0	0
29/10/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,271.0000	1,398.0000	9.992	0	0	0
29/10/2008	£ / R 2009/06/12	17.35	Put	Currency Future	1,663.0000	1,855.0000	11.545	0	0	0
29/10/2008	£ / R 2009/06/12	18.85	Call	Currency Future	1,276.0000	1,036.0000	(18.809)	0	0	0
29/10/2008	£ / R 2009/06/12	15.40	Put	Currency Future	785.0000	868.0000	10.573	0	0	0
29/10/2008	£ / R 2009/06/12	19.45	Call	Currency Future	1,085.0000	868.0000	(20.000)	0	0	0
29/10/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,011.0000	1,115.0000	10.287	0	0	0
29/10/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,158.0000	1,276.0000	10.190	0	0	0
29/10/2008	£ / R 2009/06/12	18.55	Call	Currency Future	1,381.0000	1,129.0000	(18.248)	0	0	0
29/10/2008	£ / R 2009/06/12	15.65	Put	Currency Future	875.0000	966.0000	10.400	0	0	0
29/10/2008	£ / R 2009/06/12	16.30	Call	Currency Future	2,359.0000	2,015.0000	(14.582)	0	0	0
29/10/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,390.0000	1,541.0000	10.863	0	0	0
29/10/2008	£ / R 2009/06/12	18.55	Put	Currency Future	2,409.0000	2,617.0000	8.634	0	0	0
29/10/2008	£ / R 2009/06/12	17.15	Put	Currency Future	0.0000	1,727.0000	100.000	0	0	0
29/10/2008	£ / R 2009/06/12	16.85	Call	Currency Future	2,062.0000	1,754.0000	(14.937)	0	0	0
29/10/2008	£ / R 2009/06/12	18.65	Call	Currency Future	1,345.0000	1,097.0000	(18.439)	0	0	0
29/10/2008	£ / R 2009/06/12	17.15	Call	Currency Future	1,916.0000	1,639.0000	(14.457)	0	0	0
29/10/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,137.0000	1,252.0000	10.114	0	0	0
29/10/2008	£ / R 2009/06/12	18.65	Put	Currency Future	2,473.0000	2,685.0000	8.573	0	0	0
29/10/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,346.0000	2,549.0000	8.653	0	0	0
29/10/2008	£ / R 2009/06/12	18.85	Put	Currency Future	2,604.0000	2,823.0000	8.410	0	0	0
29/10/2008	£ / R 2009/06/12	16.65	Put	Currency Future	0.0000	1,423.0000	100.000	0	0	0
29/10/2008	£ / R 2009/06/12	16.65	Call	Currency Future	0.0000	1,836.0000	100.000	0	0	0
29/10/2008	£ / R 2009/06/12	17.15	Call	Currency Future	0.0000	1,639.0000	100.000	0	0	0
29/10/2008	£ / R 2009/06/12	14.95	Call	Currency Future	3,211.0000	2,819.0000	(12.208)	0	0	0
29/10/2008	£ / R 2009/06/12	14.85	Call	Currency Future	3,281.0000	2,886.0000	(12.039)	0	0	0
29/10/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,161.0000	2,352.0000	8.839	0	0	0
29/10/2008	£ / R 2009/06/12	14.85	Put	Currency Future	608.0000	674.0000	10.855	0	0	0
29/10/2008	£ / R 2009/06/12	18.45	Call	Currency Future	1,418.0000	1,162.0000	(18.054)	0	0	0
29/10/2008	£ / R 2009/06/12	17.95	Call	Currency Future	1,614.0000	1,338.0000	(17.100)	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
29/10/2008	£ / R 2009/06/12	17.85	Put	Currency Future	1,979.0000	2,162.0000	9.247	0	0	0
29/10/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,042.0000	2,225.0000	8.962	0	0	0
29/10/2008	£ / R 2009/06/12	18.05	Put	Currency Future	2,101.0000	2,288.0000	8.901	0	0	0
29/10/2008	£ / R 2009/06/12	15.80	Call	Currency Future	2,654.0000	2,291.0000	(13.677)	0	0	0
29/10/2008	£ / R 2009/06/12	18.05	Call	Currency Future	1,573.0000	1,301.0000	(17.292)	0	0	0
29/10/2008	£ / R 2009/06/12	15.80	Put	Currency Future	932.0000	1,028.0000	10.300	0	0	0
29/10/2008	£ / R 2009/06/12	17.85	Call	Currency Future	1,651.0000	1,375.0000	(16.717)	0	0	0
29/10/2008	£ / R 2009/06/12	17.15	Put	Currency Future	1,544.0000	1,727.0000	11.852	0	0	0
29/10/2008	£ / R 2009/06/12	15.90	Put	Currency Future	971.0000	1,071.0000	10.299	0	0	0
29/10/2008	£ / R 2009/06/12	19.35	Put	Currency Future	2,943.0000	3,182.0000	8.121	0	0	0
29/10/2008	£ / R 2009/06/12	19.30	Put	Currency Future	2,908.0000	3,145.0000	8.150	0	0	0
29/10/2008	£ / R 2009/06/12	15.90	Call	Currency Future	2,593.0000	2,234.0000	(13.845)	0	0	0
29/10/2008	£ / R 2009/06/12	19.40	Call	Currency Future	1,100.0000	881.0000	(19.909)	0	0	0
29/10/2008	£ / R 2009/06/12	19.40	Put	Currency Future	2,978.0000	3,218.0000	8.059	0	0	0
29/10/2008	£ / R 2009/06/12	16.00	Call	Currency Future	2,533.0000	2,177.0000	(14.054)	0	0	0
29/10/2008	£ / R 2009/06/12	19.30	Call	Currency Future	1,130.0000	908.0000	(19.646)	0	0	0
29/10/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,011.0000	1,115.0000	10.287	0	0	0
29/10/2008	£ / R 2009/06/12	18.90	Put	Currency Future	2,637.0000	2,858.0000	8.381	0	0	0
29/10/2008	£ / R 2009/06/12	18.90	Call	Currency Future	1,259.0000	1,021.0000	(18.904)	0	0	0
29/10/2008	£ / R 2009/06/12	19.45	Put	Currency Future	3,013.0000	3,255.0000	8.032	0	0	0
29/10/2008	£ / R 2009/06/12	19.55	Call	Currency Future	1,056.0000	843.0000	(20.170)	0	0	0
29/10/2008	£ / R 2009/06/12	19.55	Put	Currency Future	3,084.0000	3,330.0000	7.977	0	0	0
29/10/2008	£ / R 2009/06/12	19.25	Put	Currency Future	2,874.0000	3,109.0000	8.177	0	0	0
29/10/2008	£ / R 2009/06/12	19.35	Call	Currency Future	1,115.0000	894.0000	(19.821)	0	0	0
29/10/2008	£ / R 2009/06/12	19.05	Put	Currency Future	2,737.0000	2,964.0000	8.294	0	0	0
29/10/2008	£ / R 2009/06/12	19.25	Call	Currency Future	1,146.0000	921.0000	(19.634)	0	0	0
29/10/2008	£ / R 2009/06/12	19.05	Call	Currency Future	1,209.0000	977.0000	(19.189)	0	0	0
29/10/2008	£ / R 2009/06/12	18.85	Put	Currency Future	2,604.0000	2,823.0000	8.410	0	0	0
29/10/2008	£ / R 2009/06/12	18.85	Call	Currency Future	1,276.0000	1,036.0000	(18.809)	0	0	0
29/10/2008	£ / R 2009/06/12	17.20	Put	Currency Future	1,573.0000	1,758.0000	11.761	0	0	0
29/10/2008	£ / R 2009/06/12	17.30	Call	Currency Future	1,855.0000	1,586.0000	(14.501)	0	0	0
29/10/2008	£ / R 2009/06/12	17.30	Put	Currency Future	1,633.0000	1,823.0000	11.635	0	0	0
29/10/2008	£ / R 2009/06/12	17.40	Call	Currency Future	1,816.0000	1,551.0000	(14.593)	0	0	0
29/10/2008	£ / R 2009/06/12	17.40	Put	Currency Future	1,694.0000	1,888.0000	11.452	0	0	0
29/10/2008	£ / R 2009/06/12	17.20	Call	Currency Future	1,895.0000	1,621.0000	(14.459)	0	0	0
29/10/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,515.0000	1,695.0000	11.881	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
29/10/2008	£ / R 2009/06/12	17.10	Call	Currency Future	1,937.0000	1,658.0000	(14.404)	0	0	0
29/10/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,012.0000	2,193.0000	8.996	0	0	0
29/10/2008	£ / R 2009/06/12	18.10	Put	Currency Future	2,131.0000	2,320.0000	8.869	0	0	0
29/10/2008	£ / R 2009/06/12	17.70	Put	Currency Future	1,882.0000	2,070.0000	9.989	0	0	0
29/10/2008	£ / R 2009/06/12	17.70	Call	Currency Future	1,704.0000	1,433.0000	(15.904)	0	0	0
29/10/2008	£ / R 2009/06/12	17.60	Put	Currency Future	1,818.0000	2,010.0000	10.561	0	0	0
29/10/2008	£ / R 2009/06/12	17.90	Call	Currency Future	1,634.0000	1,356.0000	(17.013)	0	0	0
29/10/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,012.0000	2,193.0000	8.996	0	0	0
29/10/2008	£ / R 2009/06/12	18.00	Call	Currency Future	1,593.0000	1,319.0000	(17.200)	0	0	0
29/10/2008	£ / R 2009/06/12	18.20	Call	Currency Future	1,513.0000	1,247.0000	(17.581)	0	0	0
29/10/2008	£ / R 2009/06/12	18.20	Put	Currency Future	2,191.0000	2,384.0000	8.809	0	0	0
29/10/2008	£ / R 2009/06/12	17.90	Call	Currency Future	1,634.0000	1,356.0000	(17.013)	0	0	0
29/10/2008	£ / R 2009/06/12	17.60	Call	Currency Future	1,740.0000	1,473.0000	(15.345)	0	0	0
29/10/2008	£ / R 2009/06/12	18.00	Put	Currency Future	2,071.0000	2,256.0000	8.933	0	0	0
29/10/2008	£ / R 2009/06/12	17.40	Put	Currency Future	1,694.0000	1,888.0000	11.452	0	0	0
29/10/2008	£ / R 2009/06/12	18.10	Call	Currency Future	1,553.0000	1,283.0000	(17.386)	0	0	0
29/10/2008	£ / R 2009/06/12	17.40	Call	Currency Future	1,816.0000	1,551.0000	(14.593)	0	0	0
29/10/2008	€ / R 2008/12/12			Currency Future	13.5106	13.0724	(3.243)	13.2300	13.1000	79,893
29/10/2008	€ / R 2008/12/12	12.60	Call	Currency Future	1,553.0000	1,283.0000	(17.386)	0	0	0
29/10/2008	€ / R 2008/12/12	12.80	Call	Currency Future	1,445.0000	1,189.0000	(17.716)	0	0	0
29/10/2008	€ / R 2008/12/12	11.80	Put	Currency Future	349.0000	459.0000	31.519	0	0	0
29/10/2008	€ / R 2008/12/12	13.90	Put	Currency Future	1,355.0000	1,605.0000	18.450	0	0	0
29/10/2008	€ / R 2008/12/12	12.60	Put	Currency Future	642.0000	810.0000	26.168	0	0	0
29/10/2008	€ / R 2008/12/12	12.80	Put	Currency Future	734.0000	917.0000	24.932	0	0	0
29/10/2008	€ / R 2008/12/12	11.80	Call	Currency Future	2,060.0000	1,731.0000	(15.971)	0	0	0
29/10/2008	€ / R 2008/12/12	13.90	Call	Currency Future	966.0000	777.0000	(19.565)	0	0	0
29/10/2008	€ / R 2008/12/12	15.45	Put	Currency Future	0.0000	2,810.0000	100.000	0	0	0
29/10/2008	€ / R 2008/12/12	11.30	Put	Currency Future	223.0000	301.0000	34.978	0	0	0
29/10/2008	€ / R 2008/12/12	13.70	Call	Currency Future	1,040.0000	840.0000	(19.231)	0	0	0
29/10/2008	€ / R 2008/12/12	12.70	Put	Currency Future	687.0000	863.0000	25.619	0	0	0
29/10/2008	€ / R 2008/12/12	13.45	Put	Currency Future	1,081.0000	1,304.0000	20.629	0	0	0
29/10/2008	€ / R 2008/12/12	11.40	Call	Currency Future	2,356.0000	2,001.0000	(15.068)	0	0	0
29/10/2008	€ / R 2008/12/12	13.70	Put	Currency Future	1,230.0000	1,467.0000	19.268	0	0	0
29/10/2008	€ / R 2008/12/12	15.45	Call	Currency Future	0.0000	432.0000	100.000	0	0	0
29/10/2008	€ / R 2008/12/12	12.70	Call	Currency Future	1,498.0000	1,235.0000	(17.557)	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
29/10/2008	€ / R 2008/12/12	14.05	Put	Currency Future	1,452.0000	1,711.0000	17.837	0	0	0
29/10/2008	€ / R 2008/12/12	11.30	Call	Currency Future	2,434.0000	2,073.0000	(14.832)	0	0	0
29/10/2008	€ / R 2008/12/12	13.20	Call	Currency Future	1,250.0000	1,021.0000	(18.320)	0	0	0
29/10/2008	€ / R 2008/12/12	13.85	Call	Currency Future	984.0000	792.0000	(19.512)	0	0	0
29/10/2008	€ / R 2008/12/12	11.40	Put	Currency Future	245.0000	328.0000	33.878	0	0	0
29/10/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,323.0000	1,570.0000	18.670	0	0	0
29/10/2008	€ / R 2008/12/12	17.00	Call	Currency Future	306.0000	226.0000	(26.144)	0	0	0
29/10/2008	€ / R 2008/12/12	13.75	Put	Currency Future	1,261.0000	1,501.0000	19.033	0	0	0
29/10/2008	€ / R 2008/12/12	13.80	Put	Currency Future	1,292.0000	1,535.0000	18.808	0	0	0
29/10/2008	€ / R 2008/12/12	12.35	Put	Currency Future	539.0000	686.0000	27.273	0	0	0
29/10/2008	€ / R 2008/12/12	12.40	Put	Currency Future	559.0000	710.0000	27.013	0	0	0
29/10/2008	€ / R 2008/12/12	13.55	Put	Currency Future	1,139.0000	1,368.0000	20.105	0	0	0
29/10/2008	€ / R 2008/12/12	14.10	Call	Currency Future	896.0000	719.0000	(19.754)	0	0	0
29/10/2008	€ / R 2008/12/12	13.40	Put	Currency Future	1,052.0000	1,272.0000	20.913	0	0	0
29/10/2008	€ / R 2008/12/12	15.00	Put	Currency Future	2,133.0000	2,438.0000	14.299	0	0	0
29/10/2008	€ / R 2008/12/12	16.25	Put	Currency Future	0.0000	3,498.0000	100.000	0	0	0
29/10/2008	€ / R 2008/12/12	12.10	Put	Currency Future	446.0000	576.0000	29.148	0	0	0
29/10/2008	€ / R 2008/12/12	13.75	Call	Currency Future	1,021.0000	824.0000	(19.295)	0	0	0
29/10/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,486.0000	1,747.0000	17.564	0	0	0
29/10/2008	€ / R 2008/12/12	13.40	Call	Currency Future	1,162.0000	944.0000	(18.761)	0	0	0
29/10/2008	€ / R 2008/12/12	15.80	Call	Currency Future	482.0000	379.0000	(21.369)	0	0	0
29/10/2008	€ / R 2008/12/12	14.65	Put	Currency Future	0.0000	2,161.0000	100.000	0	0	0
29/10/2008	€ / R 2008/12/12	13.80	Call	Currency Future	1,002.0000	808.0000	(19.361)	0	0	0
29/10/2008	€ / R 2008/12/12	13.30	Put	Currency Future	995.0000	1,209.0000	21.508	0	0	0
29/10/2008	€ / R 2008/12/12	15.80	Put	Currency Future	2,771.0000	3,106.0000	12.089	0	0	0
29/10/2008	€ / R 2008/12/12	13.85	Put	Currency Future	0.0000	1,570.0000	100.000	0	0	0
29/10/2008	€ / R 2008/12/12	13.55	Call	Currency Future	1,100.0000	891.0000	(19.000)	0	0	0
29/10/2008	€ / R 2008/12/12	13.60	Put	Currency Future	1,169.0000	1,401.0000	19.846	0	0	0
29/10/2008	€ / R 2008/12/12	13.05	Put	Currency Future	860.0000	1,059.0000	23.140	0	0	0
29/10/2008	€ / R 2008/12/12	16.60	Call	Currency Future	362.0000	272.0000	(24.862)	0	0	0
29/10/2008	€ / R 2008/12/12	10.30	Call	Currency Future	3,281.0000	2,875.0000	(12.374)	0	0	0
29/10/2008	€ / R 2008/12/12	16.25	Call	Currency Future	0.0000	320.0000	100.000	0	0	0
29/10/2008	€ / R 2008/12/12	13.35	Put	Currency Future	1,023.0000	1,240.0000	21.212	0	0	0
29/10/2008	€ / R 2008/12/12	13.60	Call	Currency Future	1,080.0000	873.0000	(19.167)	0	0	0
29/10/2008	€ / R 2008/12/12	13.20	Put	Currency Future	940.0000	1,148.0000	22.128	0	0	0
29/10/2008	€ / R 2008/12/12	16.60	Put	Currency Future	3,451.0000	3,800.0000	10.113	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
29/10/2008	€ / R 2008/12/12	9.85	Call	Currency Future	0.0000	3,277.0000	100.000	0	0	0
29/10/2008	€ / R 2008/12/12	14.05	Call	Currency Future	913.0000	733.0000	(19.715)	0	0	0
29/10/2008	€ / R 2008/12/12	13.05	Call	Currency Future	1,320.0000	1,082.0000	(18.030)	0	0	0
29/10/2008	€ / R 2008/12/12	13.30	Call	Currency Future	1,205.0000	982.0000	(18.506)	0	0	0
29/10/2008	€ / R 2008/12/12	15.00	Call	Currency Future	643.0000	511.0000	(20.529)	0	0	0
29/10/2008	€ / R 2008/12/12	14.65	Call	Currency Future	0.0000	583.0000	100.000	0	0	0
29/10/2008	€ / R 2008/12/12	13.45	Call	Currency Future	1,141.0000	926.0000	(18.843)	0	0	0
29/10/2008	€ / R 2008/12/12	13.10	Call	Currency Future	1,296.0000	1,061.0000	(18.133)	0	0	0
29/10/2008	€ / R 2008/12/12	17.40	Put	Currency Future	4,145.0000	4,514.0000	8.902	0	0	0
29/10/2008	€ / R 2008/12/12	9.85	Put	Currency Future	0.0000	55.0000	100.000	0	0	0
29/10/2008	€ / R 2008/12/12	11.75	Put	Currency Future	335.0000	441.0000	31.642	0	0	0
29/10/2008	€ / R 2008/12/12	13.95	Put	Currency Future	1,387.0000	1,640.0000	18.241	0	0	0
29/10/2008	€ / R 2008/12/12	17.40	Call	Currency Future	256.0000	186.0000	(27.344)	0	0	0
29/10/2008	€ / R 2008/12/12	10.65	Put	Currency Future	0.0000	158.0000	100.000	0	0	0
29/10/2008	€ / R 2008/12/12	11.75	Call	Currency Future	2,095.0000	1,763.0000	(15.847)	0	0	0
29/10/2008	€ / R 2008/12/12	13.35	Call	Currency Future	1,184.0000	963.0000	(18.666)	0	0	0
29/10/2008	€ / R 2008/12/12	13.40	Put	Currency Future	1,052.0000	1,272.0000	20.913	0	0	0
29/10/2008	€ / R 2008/12/12	13.85	Call	Currency Future	0.0000	792.0000	100.000	0	0	0
29/10/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,856.0000	1,548.0000	(16.595)	0	0	0
29/10/2008	€ / R 2008/12/12	13.95	Call	Currency Future	948.0000	762.0000	(19.620)	0	0	0
29/10/2008	€ / R 2008/12/12	13.10	Put	Currency Future	886.0000	1,088.0000	22.799	0	0	0
29/10/2008	€ / R 2008/12/12	13.40	Call	Currency Future	1,162.0000	944.0000	(18.761)	0	0	0
29/10/2008	€ / R 2008/12/12	10.65	Call	Currency Future	0.0000	2,581.0000	100.000	0	0	0
29/10/2008	€ / R 2008/12/12	14.30	Call	Currency Future	832.0000	666.0000	(19.952)	0	0	0
29/10/2008	€ / R 2008/12/12	11.00	Put	Currency Future	165.0000	227.0000	37.576	0	0	0
29/10/2008	€ / R 2008/12/12	12.40	Call	Currency Future	1,669.0000	1,383.0000	(17.136)	0	0	0
29/10/2008	€ / R 2008/12/12	14.35	Put	Currency Future	1,656.0000	1,931.0000	16.606	0	0	0
29/10/2008	€ / R 2008/12/12	16.70	Put	Currency Future	3,539.0000	3,888.0000	9.862	0	0	0
29/10/2008	€ / R 2008/12/12	12.15	Put	Currency Future	463.0000	597.0000	28.942	0	0	0
29/10/2008	€ / R 2008/12/12	12.55	Call	Currency Future	1,582.0000	1,307.0000	(17.383)	0	0	0
29/10/2008	€ / R 2008/12/12	14.00	Call	Currency Future	930.0000	748.0000	(19.570)	0	0	0
29/10/2008	€ / R 2008/12/12	10.60	Call	Currency Future	3,015.0000	2,622.0000	(13.035)	0	0	0
29/10/2008	€ / R 2008/12/12	15.90	Put	Currency Future	2,855.0000	3,192.0000	11.804	0	0	0
29/10/2008	€ / R 2008/12/12	14.35	Call	Currency Future	816.0000	654.0000	(19.853)	0	0	0
29/10/2008	€ / R 2008/12/12	12.35	Call	Currency Future	1,699.0000	1,409.0000	(17.069)	0	0	0
29/10/2008	€ / R 2008/12/12	10.30	Put	Currency Future	71.0000	103.0000	45.070	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
29/10/2008	€ / R 2008/12/12	11.70	Put	Currency Future	321.0000	424.0000	32.087	0	0	0
29/10/2008	€ / R 2008/12/12	14.45	Call	Currency Future	787.0000	629.0000	(20.076)	0	0	0
29/10/2008	€ / R 2008/12/12	12.55	Put	Currency Future	621.0000	785.0000	26.409	0	0	0
29/10/2008	€ / R 2008/12/12	11.10	Call	Currency Future	2,594.0000	2,222.0000	(14.341)	0	0	0
29/10/2008	€ / R 2008/12/12	14.00	Put	Currency Future	1,420.0000	1,675.0000	17.958	0	0	0
29/10/2008	€ / R 2008/12/12	11.10	Put	Currency Future	183.0000	250.0000	36.612	0	0	0
29/10/2008	€ / R 2008/12/12	13.50	Call	Currency Future	1,121.0000	908.0000	(19.001)	0	0	0
29/10/2008	€ / R 2008/12/12	11.00	Call	Currency Future	2,675.0000	2,299.0000	(14.056)	0	0	0
29/10/2008	€ / R 2008/12/12	14.30	Call	Currency Future	832.0000	666.0000	(19.952)	0	0	0
29/10/2008	€ / R 2008/12/12	12.35	Call	Currency Future	1,699.0000	1,409.0000	(17.069)	0	0	0
29/10/2008	€ / R 2008/12/12	11.70	Call	Currency Future	2,131.0000	1,796.0000	(15.720)	0	0	0
29/10/2008	€ / R 2008/12/12	14.50	Put	Currency Future	1,762.0000	2,045.0000	16.061	0	0	0
29/10/2008	€ / R 2008/12/12	14.25	Call	Currency Future	847.0000	679.0000	(19.835)	0	0	0
29/10/2008	€ / R 2008/12/12	13.80	Put	Currency Future	1,292.0000	1,535.0000	18.808	0	0	0
29/10/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,621.0000	1,894.0000	16.841	0	0	0
29/10/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,621.0000	1,894.0000	16.841	0	0	0
29/10/2008	€ / R 2008/12/12	14.45	Put	Currency Future	1,726.0000	2,007.0000	16.280	0	0	0
29/10/2008	€ / R 2008/12/12	16.70	Call	Currency Future	349.0000	260.0000	(25.501)	0	0	0
29/10/2008	€ / R 2008/12/12	12.15	Call	Currency Future	1,824.0000	1,519.0000	(16.721)	0	0	0
29/10/2008	€ / R 2008/12/12	10.60	Put	Currency Future	104.0000	149.0000	43.269	0	0	0
29/10/2008	€ / R 2008/12/12	15.10	Put	Currency Future	2,210.0000	2,520.0000	14.027	0	0	0
29/10/2008	€ / R 2008/12/12	14.40	Call	Currency Future	801.0000	641.0000	(19.975)	0	0	0
29/10/2008	€ / R 2008/12/12	13.50	Put	Currency Future	1,110.0000	1,336.0000	20.360	0	0	0
29/10/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,834.0000	2,122.0000	15.703	0	0	0
29/10/2008	€ / R 2008/12/12	15.10	Call	Currency Future	620.0000	492.0000	(20.645)	0	0	0
29/10/2008	€ / R 2008/12/12	14.50	Call	Currency Future	772.0000	617.0000	(20.078)	0	0	0
29/10/2008	€ / R 2008/12/12	15.90	Call	Currency Future	465.0000	365.0000	(21.505)	0	0	0
29/10/2008	€ / R 2008/12/12	12.05	Call	Currency Future	1,889.0000	1,578.0000	(16.464)	0	0	0
29/10/2008	€ / R 2008/12/12	14.40	Put	Currency Future	1,691.0000	1,969.0000	16.440	0	0	0
29/10/2008	€ / R 2008/12/12	12.35	Put	Currency Future	539.0000	686.0000	27.273	0	0	0
29/10/2008	€ / R 2008/12/12	12.05	Put	Currency Future	428.0000	555.0000	29.673	0	0	0
29/10/2008	€ / R 2008/12/12	12.45	Call	Currency Future	1,640.0000	1,357.0000	(17.256)	0	0	0
29/10/2008	€ / R 2008/12/12	14.25	Put	Currency Future	1,587.0000	1,857.0000	17.013	0	0	0
29/10/2008	€ / R 2008/12/12	13.80	Call	Currency Future	1,002.0000	808.0000	(19.361)	0	0	0
29/10/2008	€ / R 2008/12/12	12.45	Put	Currency Future	579.0000	735.0000	26.943	0	0	0
29/10/2008	€ / R 2008/12/12	14.20	Put	Currency Future	1,553.0000	1,820.0000	17.193	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
29/10/2008	€ / R 2008/12/12	14.20	Call	Currency Future	863.0000	692.0000	(19.815)	0	0	0
29/10/2008	€ / R 2008/12/12	12.20	Call	Currency Future	1,792.0000	1,491.0000	(16.797)	0	0	0
29/10/2008	€ / R 2008/12/12	12.20	Put	Currency Future	482.0000	618.0000	28.216	0	0	0
29/10/2008	€ / R 2008/12/12	16.20	Call	Currency Future	417.0000	326.0000	(21.823)	0	0	0
29/10/2008	€ / R 2008/12/12	12.30	Call	Currency Future	1,730.0000	1,435.0000	(17.052)	0	0	0
29/10/2008	€ / R 2008/12/12	15.40	Put	Currency Future	2,446.0000	2,768.0000	13.164	0	0	0
29/10/2008	€ / R 2008/12/12	15.40	Call	Currency Future	556.0000	440.0000	(20.863)	0	0	0
29/10/2008	€ / R 2008/12/12	12.30	Put	Currency Future	519.0000	663.0000	27.746	0	0	0
29/10/2008	€ / R 2008/12/12	12.80	Put	Currency Future	734.0000	917.0000	24.932	0	0	0
29/10/2008	€ / R 2008/12/12	14.60	Call	Currency Future	745.0000	594.0000	(20.268)	0	0	0
29/10/2008	€ / R 2008/12/12	12.80	Call	Currency Future	1,445.0000	1,189.0000	(17.716)	0	0	0
29/10/2008	€ / R 2008/12/12	16.20	Put	Currency Future	3,107.0000	3,454.0000	11.168	0	0	0
29/10/2008	€ / R 2008/12/12	13.25	Put	Currency Future	967.0000	1,178.0000	21.820	0	0	0
29/10/2008	€ / R 2008/12/12	13.25	Call	Currency Future	1,228.0000	1,001.0000	(18.485)	0	0	0
29/10/2008	€ / R 2008/12/12	17.00	Put	Currency Future	3,795.0000	4,153.0000	9.433	0	0	0
29/10/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,989.0000	1,669.0000	(16.088)	0	0	0
29/10/2008	€ / R 2008/12/12	12.10	Put	Currency Future	446.0000	576.0000	29.148	0	0	0
29/10/2008	€ / R 2008/12/12	11.90	Put	Currency Future	379.0000	496.0000	30.871	0	0	0
29/10/2008	€ / R 2008/12/12	11.60	Put	Currency Future	294.0000	390.0000	32.653	0	0	0
29/10/2008	€ / R 2008/12/12	11.80	Put	Currency Future	349.0000	459.0000	31.519	0	0	0
29/10/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,856.0000	1,548.0000	(16.595)	0	0	0
29/10/2008	€ / R 2008/12/12	12.50	Put	Currency Future	600.0000	759.0000	26.500	0	0	0
29/10/2008	€ / R 2008/12/12	11.60	Call	Currency Future	2,205.0000	1,862.0000	(15.556)	0	0	0
29/10/2008	€ / R 2008/12/12	12.50	Call	Currency Future	1,610.0000	1,332.0000	(17.267)	0	0	0
29/10/2008	€ / R 2008/12/12	12.55	Call	Currency Future	1,582.0000	1,307.0000	(17.383)	0	0	0
29/10/2008	€ / R 2008/12/12	12.30	Call	Currency Future	1,730.0000	1,435.0000	(17.052)	0	0	0
29/10/2008	€ / R 2008/12/12	12.55	Put	Currency Future	621.0000	785.0000	26.409	0	0	0
29/10/2008	€ / R 2008/12/12	12.75	Call	Currency Future	1,471.0000	1,212.0000	(17.607)	0	0	0
29/10/2008	€ / R 2008/12/12	13.05	Put	Currency Future	860.0000	1,059.0000	23.140	0	0	0
29/10/2008	€ / R 2008/12/12	11.85	Call	Currency Future	2,024.0000	1,700.0000	(16.008)	0	0	0
29/10/2008	€ / R 2008/12/12	13.05	Call	Currency Future	1,320.0000	1,082.0000	(18.030)	0	0	0
29/10/2008	€ / R 2008/12/12	12.95	Put	Currency Future	808.0000	1,001.0000	23.886	0	0	0
29/10/2008	€ / R 2008/12/12	12.95	Call	Currency Future	1,369.0000	1,124.0000	(17.896)	0	0	0
29/10/2008	€ / R 2008/12/12	11.85	Put	Currency Future	364.0000	477.0000	31.044	0	0	0
29/10/2008	€ / R 2008/12/12	12.75	Put	Currency Future	710.0000	890.0000	25.352	0	0	0
29/10/2008	€ / R 2008/12/12	12.30	Put	Currency Future	519.0000	663.0000	27.746	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
29/10/2008	€ / R 2008/12/12	12.90	Call	Currency Future	1,394.0000	1,145.0000	(17.862)	0	0	0
29/10/2008	€ / R 2008/12/12	11.80	Call	Currency Future	2,060.0000	1,731.0000	(15.971)	0	0	0
29/10/2008	€ / R 2008/12/12	12.90	Put	Currency Future	783.0000	973.0000	24.266	0	0	0
29/10/2008	€ / R 2008/12/12	11.90	Put	Currency Future	379.0000	496.0000	30.871	0	0	0
29/10/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,989.0000	1,669.0000	(16.088)	0	0	0
29/10/2008	€ / R 2008/12/12	12.25	Call	Currency Future	1,761.0000	1,462.0000	(16.979)	0	0	0
29/10/2008	€ / R 2008/12/12	16.10	Call	Currency Future	433.0000	339.0000	(21.709)	0	0	0
29/10/2008	€ / R 2008/12/12	12.25	Put	Currency Future	500.0000	640.0000	28.000	0	0	0
29/10/2008	€ / R 2008/12/12	16.10	Put	Currency Future	3,022.0000	3,366.0000	11.383	0	0	0
29/10/2008	€ / R 2008/12/12	15.30	Call	Currency Future	577.0000	457.0000	(20.797)	0	0	0
29/10/2008	€ / R 2008/12/12	15.30	Put	Currency Future	2,366.0000	2,684.0000	13.440	0	0	0
29/10/2008	€ / R 2008/12/12	17.75	Put	Currency Future	4,457.0000	4,835.0000	8.481	0	0	0
29/10/2008	€ / R 2008/12/12	13.15	Call	Currency Future	1,273.0000	1,041.0000	(18.225)	0	0	0
29/10/2008	€ / R 2008/12/12	15.35	Call	Currency Future	566.0000	448.0000	(20.848)	0	0	0
29/10/2008	€ / R 2008/12/12	16.95	Put	Currency Future	3,752.0000	4,109.0000	9.515	0	0	0
29/10/2008	€ / R 2008/12/12	16.15	Call	Currency Future	425.0000	332.0000	(21.882)	0	0	0
29/10/2008	€ / R 2008/12/12	17.75	Call	Currency Future	218.0000	157.0000	(27.982)	0	0	0
29/10/2008	€ / R 2008/12/12	13.15	Put	Currency Future	912.0000	1,118.0000	22.588	0	0	0
29/10/2008	€ / R 2008/12/12	16.90	Call	Currency Future	320.0000	237.0000	(25.938)	0	0	0
29/10/2008	€ / R 2008/12/12	16.95	Call	Currency Future	313.0000	231.0000	(26.198)	0	0	0
29/10/2008	€ / R 2008/12/12	16.15	Put	Currency Future	3,064.0000	3,410.0000	11.292	0	0	0
29/10/2008	€ / R 2008/12/12	16.90	Put	Currency Future	3,709.0000	4,064.0000	9.571	0	0	0
29/10/2008	€ / R 2008/12/12	12.40	Call	Currency Future	1,669.0000	1,383.0000	(17.136)	0	0	0
29/10/2008	€ / R 2008/12/12	17.70	Put	Currency Future	4,412.0000	4,789.0000	8.545	0	0	0
29/10/2008	€ / R 2008/12/12	12.60	Put	Currency Future	642.0000	810.0000	26.168	0	0	0
29/10/2008	€ / R 2008/12/12	11.35	Call	Currency Future	2,395.0000	2,037.0000	(14.948)	0	0	0
29/10/2008	€ / R 2008/12/12	12.60	Call	Currency Future	1,553.0000	1,283.0000	(17.386)	0	0	0
29/10/2008	€ / R 2008/12/12	11.35	Put	Currency Future	234.0000	314.0000	34.188	0	0	0
29/10/2008	€ / R 2008/12/12	12.40	Put	Currency Future	559.0000	710.0000	27.013	0	0	0
29/10/2008	€ / R 2008/12/12	17.70	Call	Currency Future	223.0000	161.0000	(27.803)	0	0	0
29/10/2008	€ / R 2008/12/12	12.65	Put	Currency Future	664.0000	836.0000	25.904	0	0	0
29/10/2008	€ / R 2008/12/12	15.35	Put	Currency Future	2,406.0000	2,726.0000	13.300	0	0	0
29/10/2008	€ / R 2008/12/12	12.65	Call	Currency Future	1,525.0000	1,259.0000	(17.443)	0	0	0
29/10/2008	€ / R 2008/12/12	13.00	Call	Currency Future	1,344.0000	1,102.0000	(18.006)	0	0	0
29/10/2008	€ / R 2008/12/12	12.85	Call	Currency Future	1,419.0000	1,167.0000	(17.759)	0	0	0
29/10/2008	€ / R 2008/12/12	12.85	Put	Currency Future	758.0000	945.0000	24.670	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
29/10/2008	€ / R 2008/12/12	13.00	Put	Currency Future	834.0000	1,030.0000	23.501	0	0	0
29/10/2008	€ / R 2008/12/12	14.15	Call	Currency Future	880.0000	706.0000	(19.773)	0	0	0
29/10/2008	€ / R 2008/12/12	14.55	Call	Currency Future	758.0000	606.0000	(20.053)	0	0	0
29/10/2008	€ / R 2008/12/12	14.15	Put	Currency Future	1,519.0000	1,783.0000	17.380	0	0	0
29/10/2008	€ / R 2008/12/12	14.10	Call	Currency Future	896.0000	719.0000	(19.754)	0	0	0
29/10/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,486.0000	1,747.0000	17.564	0	0	0
29/10/2008	€ / R 2008/12/12	11.50	Put	Currency Future	269.0000	358.0000	33.086	0	0	0
29/10/2008	€ / R 2008/12/12	11.50	Call	Currency Future	2,280.0000	1,930.0000	(15.351)	0	0	0
29/10/2008	€ / R 2008/12/12	14.55	Put	Currency Future	1,798.0000	2,083.0000	15.851	0	0	0
29/10/2008	€ / R 2008/12/12	13.65	Put	Currency Future	1,199.0000	1,434.0000	19.600	0	0	0
29/10/2008	€ / R 2008/12/12	13.65	Call	Currency Future	1,060.0000	856.0000	(19.245)	0	0	0
29/10/2008	€ / R 2008/12/12	11.65	Put	Currency Future	307.0000	407.0000	32.573	0	0	0
29/10/2008	€ / R 2008/12/12	11.55	Put	Currency Future	281.0000	374.0000	33.096	0	0	0
29/10/2008	€ / R 2008/12/12	11.65	Call	Currency Future	2,168.0000	1,829.0000	(15.637)	0	0	0
29/10/2008	€ / R 2008/12/12	11.55	Call	Currency Future	2,242.0000	1,896.0000	(15.433)	0	0	0
29/10/2008	€ / R 2008/12/12	11.45	Call	Currency Future	2,318.0000	1,965.0000	(15.229)	0	0	0
29/10/2008	€ / R 2008/12/12	11.45	Put	Currency Future	257.0000	343.0000	33.463	0	0	0
29/10/2008	€ / R 2008/12/12	11.85	Call	Currency Future	2,024.0000	1,700.0000	(16.008)	0	0	0
29/10/2008	€ / R 2008/12/12	11.85	Put	Currency Future	364.0000	477.0000	31.044	0	0	0
29/10/2008	€ / R 2008/12/12	11.95	Call	Currency Future	1,955.0000	1,638.0000	(16.215)	0	0	0
29/10/2008	€ / R 2008/12/12	11.35	Put	Currency Future	234.0000	314.0000	34.188	0	0	0
29/10/2008	€ / R 2008/12/12	11.35	Call	Currency Future	2,395.0000	2,037.0000	(14.948)	0	0	0
29/10/2008	€ / R 2008/12/12	12.00	Put	Currency Future	411.0000	535.0000	30.170	0	0	0
29/10/2008	€ / R 2008/12/12	12.00	Call	Currency Future	1,922.0000	1,607.0000	(16.389)	0	0	0
29/10/2008	€ / R 2008/12/12	11.30	Call	Currency Future	2,434.0000	2,073.0000	(14.832)	0	0	0
29/10/2008	€ / R 2008/12/12	11.30	Put	Currency Future	223.0000	301.0000	34.978	0	0	0
29/10/2008	€ / R 2008/12/12	11.95	Put	Currency Future	395.0000	515.0000	30.380	0	0	0
29/10/2008	€ / R 2008/12/12	11.40	Call	Currency Future	2,356.0000	2,001.0000	(15.068)	0	0	0
29/10/2008	€ / R 2008/12/12	11.60	Call	Currency Future	2,205.0000	1,862.0000	(15.556)	0	0	0
29/10/2008	€ / R 2008/12/12	11.60	Put	Currency Future	294.0000	390.0000	32.653	0	0	0
29/10/2008	€ / R 2008/12/12	11.40	Put	Currency Future	245.0000	328.0000	33.878	0	0	0
29/10/2008	€ / R 2009/03/16			Currency Future	13.8166	13.3663	(3.259)	13.6000	13.2000	15,089
29/10/2008	€ / R 2009/03/16	13.45	Call	Currency Future	1,611.0000	1,383.0000	(14.153)	0	0	0
29/10/2008	€ / R 2009/03/16	16.45	Call	Currency Future	755.0000	640.0000	(15.232)	0	0	0
29/10/2008	€ / R 2009/03/16	16.55	Call	Currency Future	737.0000	625.0000	(15.197)	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
29/10/2008	€ / R 2009/03/16	10.15	Call	Currency Future	0.0000	3,382.0000	100.000	0	0	0
29/10/2008	€ / R 2009/03/16	13.45	Put	Currency Future	1,245.0000	1,467.0000	17.831	0	0	0
29/10/2008	€ / R 2009/03/16	15.85	Put	Currency Future	2,904.0000	3,223.0000	10.985	0	0	0
29/10/2008	€ / R 2009/03/16	16.55	Put	Currency Future	3,471.0000	3,809.0000	9.738	0	0	0
29/10/2008	€ / R 2009/03/16	11.85	Put	Currency Future	499.0000	624.0000	25.050	0	0	0
29/10/2008	€ / R 2009/03/16	12.85	Put	Currency Future	921.0000	1,110.0000	20.521	0	0	0
29/10/2008	€ / R 2009/03/16	16.45	Put	Currency Future	3,388.0000	3,724.0000	9.917	0	0	0
29/10/2008	€ / R 2009/03/16	14.15	Call	Currency Future	1,340.0000	1,142.0000	(14.776)	0	0	0
29/10/2008	€ / R 2009/03/16	17.35	Put	Currency Future	4,132.0000	4,470.0000	8.180	0	0	0
29/10/2008	€ / R 2009/03/16	13.80	Call	Currency Future	1,471.0000	1,256.0000	(14.616)	0	0	0
29/10/2008	€ / R 2009/03/16	15.25	Put	Currency Future	2,443.0000	2,741.0000	12.198	0	0	0
29/10/2008	€ / R 2009/03/16	15.75	Put	Currency Future	2,825.0000	3,141.0000	11.186	0	0	0
29/10/2008	€ / R 2009/03/16	13.80	Put	Currency Future	1,454.0000	1,690.0000	16.231	0	0	0
29/10/2008	€ / R 2009/03/16	15.85	Call	Currency Future	871.0000	739.0000	(15.155)	0	0	0
29/10/2008	€ / R 2009/03/16	13.70	Put	Currency Future	1,393.0000	1,625.0000	16.655	0	0	0
29/10/2008	€ / R 2009/03/16	17.35	Call	Currency Future	598.0000	486.0000	(18.729)	0	0	0
29/10/2008	€ / R 2009/03/16	12.35	Put	Currency Future	687.0000	849.0000	23.581	0	0	0
29/10/2008	€ / R 2009/03/16	12.00	Put	Currency Future	551.0000	687.0000	24.682	0	0	0
29/10/2008	€ / R 2009/03/16	14.30	Call	Currency Future	1,288.0000	1,097.0000	(14.829)	0	0	0
29/10/2008	€ / R 2009/03/16	15.75	Call	Currency Future	892.0000	758.0000	(15.022)	0	0	0
29/10/2008	€ / R 2009/03/16	12.35	Call	Currency Future	2,154.0000	1,865.0000	(13.417)	0	0	0
29/10/2008	€ / R 2009/03/16	12.00	Call	Currency Future	2,367.0000	2,054.0000	(13.223)	0	0	0
29/10/2008	€ / R 2009/03/16	13.70	Call	Currency Future	1,510.0000	1,291.0000	(14.503)	0	0	0
29/10/2008	€ / R 2009/03/16	12.75	Put	Currency Future	871.0000	1,055.0000	21.125	0	0	0
29/10/2008	€ / R 2009/03/16	11.45	Put	Currency Future	376.0000	478.0000	27.128	0	0	0
29/10/2008	€ / R 2009/03/16	12.60	Put	Currency Future	800.0000	975.0000	21.875	0	0	0
29/10/2008	€ / R 2009/03/16	12.30	Call	Currency Future	2,183.0000	1,891.0000	(13.376)	0	0	0
29/10/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,912.0000	1,649.0000	(13.755)	0	0	0
29/10/2008	€ / R 2009/03/16	11.45	Call	Currency Future	2,743.0000	2,395.0000	(12.687)	0	0	0
29/10/2008	€ / R 2009/03/16	14.95	Call	Currency Future	1,089.0000	926.0000	(14.968)	0	0	0
29/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	666.0000	825.0000	23.874	0	0	0
29/10/2008	€ / R 2009/03/16	12.80	Put	Currency Future	896.0000	1,082.0000	20.759	0	0	0
29/10/2008	€ / R 2009/03/16	12.65	Put	Currency Future	823.0000	1,001.0000	21.628	0	0	0
29/10/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,887.0000	1,627.0000	(13.778)	0	0	0
29/10/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,772.0000	2,031.0000	14.616	0	0	0
29/10/2008	€ / R 2009/03/16	10.60	Put	Currency Future	189.0000	249.0000	31.746	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
29/10/2008	€ / R 2009/03/16	13.55	Call	Currency Future	1,570.0000	1,345.0000	(14.331)	0	0	0
29/10/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,674.0000	1,926.0000	15.054	0	0	0
29/10/2008	€ / R 2009/03/16	17.00	Call	Currency Future	665.0000	543.0000	(18.346)	0	0	0
29/10/2008	€ / R 2009/03/16	12.90	Put	Currency Future	946.0000	1,138.0000	20.296	0	0	0
29/10/2008	€ / R 2009/03/16	15.40	Put	Currency Future	2,555.0000	2,860.0000	11.937	0	0	0
29/10/2008	€ / R 2009/03/16	15.40	Call	Currency Future	972.0000	826.0000	(15.021)	0	0	0
29/10/2008	€ / R 2009/03/16	13.55	Call	Currency Future	1,570.0000	1,345.0000	(14.331)	0	0	0
29/10/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,303.0000	1,529.0000	17.345	0	0	0
29/10/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,974.0000	2,247.0000	13.830	0	0	0
29/10/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,303.0000	1,529.0000	17.345	0	0	0
29/10/2008	€ / R 2009/03/16	14.60	Call	Currency Future	1,191.0000	1,014.0000	(14.861)	0	0	0
29/10/2008	€ / R 2009/03/16	15.25	Call	Currency Future	1,009.0000	858.0000	(14.965)	0	0	0
29/10/2008	€ / R 2009/03/16	17.00	Put	Currency Future	3,848.0000	4,177.0000	8.550	0	0	0
29/10/2008	€ / R 2009/03/16	12.60	Call	Currency Future	2,016.0000	1,741.0000	(13.641)	0	0	0
29/10/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,990.0000	1,717.0000	(13.719)	0	0	0
29/10/2008	€ / R 2009/03/16	11.40	Call	Currency Future	2,779.0000	2,428.0000	(12.630)	0	0	0
29/10/2008	€ / R 2009/03/16	10.15	Put	Currency Future	0.0000	165.0000	100.000	0	0	0
29/10/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,912.0000	1,649.0000	(13.755)	0	0	0
29/10/2008	€ / R 2009/03/16	12.55	Put	Currency Future	776.0000	949.0000	22.294	0	0	0
29/10/2008	€ / R 2009/03/16	11.40	Put	Currency Future	363.0000	462.0000	27.273	0	0	0
29/10/2008	€ / R 2009/03/16	12.75	Call	Currency Future	1,938.0000	1,671.0000	(13.777)	0	0	0
29/10/2008	€ / R 2009/03/16	10.60	Call	Currency Future	3,405.0000	3,015.0000	(11.454)	0	0	0
29/10/2008	€ / R 2009/03/16	12.80	Put	Currency Future	896.0000	1,082.0000	20.759	0	0	0
29/10/2008	€ / R 2009/03/16	12.25	Call	Currency Future	2,212.0000	1,917.0000	(13.336)	0	0	0
29/10/2008	€ / R 2009/03/16	15.60	Put	Currency Future	2,709.0000	3,020.0000	11.480	0	0	0
29/10/2008	€ / R 2009/03/16	12.55	Call	Currency Future	2,043.0000	1,765.0000	(13.607)	0	0	0
29/10/2008	€ / R 2009/03/16	16.20	Call	Currency Future	801.0000	679.0000	(15.231)	0	0	0
29/10/2008	€ / R 2009/03/16	12.25	Put	Currency Future	645.0000	801.0000	24.186	0	0	0
29/10/2008	€ / R 2009/03/16	16.20	Put	Currency Future	3,184.0000	3,513.0000	10.333	0	0	0
29/10/2008	€ / R 2009/03/16	12.90	Call	Currency Future	1,863.0000	1,605.0000	(13.849)	0	0	0
29/10/2008	€ / R 2009/03/16	15.60	Call	Currency Future	925.0000	786.0000	(15.027)	0	0	0
29/10/2008	€ / R 2009/03/16	11.85	Call	Currency Future	2,466.0000	2,140.0000	(13.220)	0	0	0
29/10/2008	€ / R 2009/03/16	12.45	Put	Currency Future	731.0000	898.0000	22.845	0	0	0
29/10/2008	€ / R 2009/03/16	15.00	Put	Currency Future	2,258.0000	2,548.0000	12.843	0	0	0
29/10/2008	€ / R 2009/03/16	12.45	Call	Currency Future	2,098.0000	1,814.0000	(13.537)	0	0	0
29/10/2008	€ / R 2009/03/16	15.00	Call	Currency Future	1,075.0000	914.0000	(14.977)	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
29/10/2008	€ / R 2009/03/16	12.55	Put	Currency Future	776.0000	949.0000	22.294	0	0	0
29/10/2008	€ / R 2009/03/16	14.95	Put	Currency Future	2,222.0000	2,509.0000	12.916	0	0	0
29/10/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,990.0000	1,717.0000	(13.719)	0	0	0
29/10/2008	€ / R 2009/03/16	16.80	Call	Currency Future	696.0000	578.0000	(16.954)	0	0	0
29/10/2008	€ / R 2009/03/16	12.65	Put	Currency Future	823.0000	1,001.0000	21.628	0	0	0
29/10/2008	€ / R 2009/03/16	12.55	Call	Currency Future	2,043.0000	1,765.0000	(13.607)	0	0	0
29/10/2008	€ / R 2009/03/16	16.15	Put	Currency Future	3,144.0000	3,471.0000	10.401	0	0	0
29/10/2008	€ / R 2009/03/16	12.15	Put	Currency Future	605.0000	754.0000	24.628	0	0	0
29/10/2008	€ / R 2009/03/16	16.95	Call	Currency Future	673.0000	552.0000	(17.979)	0	0	0
29/10/2008	€ / R 2009/03/16	12.15	Call	Currency Future	2,272.0000	1,971.0000	(13.248)	0	0	0
29/10/2008	€ / R 2009/03/16	11.90	Put	Currency Future	516.0000	645.0000	25.000	0	0	0
29/10/2008	€ / R 2009/03/16	16.80	Put	Currency Future	3,679.0000	4,012.0000	9.051	0	0	0
29/10/2008	€ / R 2009/03/16	14.90	Put	Currency Future	2,186.0000	2,471.0000	13.038	0	0	0
29/10/2008	€ / R 2009/03/16	16.95	Put	Currency Future	3,806.0000	4,135.0000	8.644	0	0	0
29/10/2008	€ / R 2009/03/16	14.65	Call	Currency Future	1,176.0000	1,001.0000	(14.881)	0	0	0
29/10/2008	€ / R 2009/03/16	14.55	Put	Currency Future	1,940.0000	2,211.0000	13.969	0	0	0
29/10/2008	€ / R 2009/03/16	17.75	Call	Currency Future	529.0000	428.0000	(19.093)	0	0	0
29/10/2008	€ / R 2009/03/16	11.90	Call	Currency Future	2,433.0000	2,111.0000	(13.235)	0	0	0
29/10/2008	€ / R 2009/03/16	17.75	Put	Currency Future	4,463.0000	4,811.0000	7.797	0	0	0
29/10/2008	€ / R 2009/03/16	16.15	Call	Currency Future	810.0000	687.0000	(15.185)	0	0	0
29/10/2008	€ / R 2009/03/16	10.95	Put	Currency Future	255.0000	331.0000	29.804	0	0	0
29/10/2008	€ / R 2009/03/16	10.95	Call	Currency Future	3,122.0000	2,747.0000	(12.012)	0	0	0
29/10/2008	€ / R 2009/03/16	14.90	Call	Currency Future	1,103.0000	938.0000	(14.959)	0	0	0
29/10/2008	€ / R 2009/03/16	15.35	Put	Currency Future	2,518.0000	2,820.0000	11.994	0	0	0
29/10/2008	€ / R 2009/03/16	15.35	Call	Currency Future	984.0000	836.0000	(15.041)	0	0	0
29/10/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,674.0000	1,926.0000	15.054	0	0	0
29/10/2008	€ / R 2009/03/16	13.75	Put	Currency Future	1,424.0000	1,657.0000	16.362	0	0	0
29/10/2008	€ / R 2009/03/16	14.55	Call	Currency Future	1,206.0000	1,027.0000	(14.842)	0	0	0
29/10/2008	€ / R 2009/03/16	14.15	Call	Currency Future	1,340.0000	1,142.0000	(14.776)	0	0	0
29/10/2008	€ / R 2009/03/16	11.35	Call	Currency Future	2,816.0000	2,462.0000	(12.571)	0	0	0
29/10/2008	€ / R 2009/03/16	12.15	Call	Currency Future	2,272.0000	1,971.0000	(13.248)	0	0	0
29/10/2008	€ / R 2009/03/16	14.65	Put	Currency Future	2,009.0000	2,284.0000	13.688	0	0	0
29/10/2008	€ / R 2009/03/16	13.75	Call	Currency Future	1,490.0000	1,274.0000	(14.497)	0	0	0
29/10/2008	€ / R 2009/03/16	12.15	Put	Currency Future	605.0000	754.0000	24.628	0	0	0
29/10/2008	€ / R 2009/03/16	11.35	Put	Currency Future	349.0000	446.0000	27.794	0	0	0
29/10/2008	€ / R 2009/03/16	12.35	Call	Currency Future	2,154.0000	1,865.0000	(13.417)	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
29/10/2008	€ / R 2009/03/16	11.80	Call	Currency Future	2,499.0000	2,170.0000	(13.165)	0	0	0
29/10/2008	€ / R 2009/03/16	12.35	Put	Currency Future	687.0000	849.0000	23.581	0	0	0
29/10/2008	€ / R 2009/03/16	11.80	Put	Currency Future	483.0000	603.0000	24.845	0	0	0
29/10/2008	€ / R 2009/03/16	12.40	Call	Currency Future	2,126.0000	1,839.0000	(13.500)	0	0	0
29/10/2008	€ / R 2009/03/16	13.60	Call	Currency Future	1,549.0000	1,327.0000	(14.332)	0	0	0
29/10/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,333.0000	1,561.0000	17.104	0	0	0
29/10/2008	€ / R 2009/03/16	13.40	Put	Currency Future	1,216.0000	1,436.0000	18.092	0	0	0
29/10/2008	€ / R 2009/03/16	13.20	Put	Currency Future	1,104.0000	1,314.0000	19.022	0	0	0
29/10/2008	€ / R 2009/03/16	12.50	Put	Currency Future	754.0000	923.0000	22.414	0	0	0
29/10/2008	€ / R 2009/03/16	13.40	Call	Currency Future	1,633.0000	1,402.0000	(14.146)	0	0	0
29/10/2008	€ / R 2009/03/16	12.10	Put	Currency Future	587.0000	732.0000	24.702	0	0	0
29/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	2,303.0000	1,998.0000	(13.244)	0	0	0
29/10/2008	€ / R 2009/03/16	12.40	Put	Currency Future	709.0000	873.0000	23.131	0	0	0
29/10/2008	€ / R 2009/03/16	11.65	Call	Currency Future	2,602.0000	2,263.0000	(13.028)	0	0	0
29/10/2008	€ / R 2009/03/16	12.50	Call	Currency Future	2,070.0000	1,789.0000	(13.575)	0	0	0
29/10/2008	€ / R 2009/03/16	13.20	Call	Currency Future	1,721.0000	1,480.0000	(14.003)	0	0	0
29/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	2,303.0000	1,998.0000	(13.244)	0	0	0
29/10/2008	€ / R 2009/03/16	12.05	Call	Currency Future	2,335.0000	2,026.0000	(13.233)	0	0	0
29/10/2008	€ / R 2009/03/16	12.60	Call	Currency Future	2,016.0000	1,741.0000	(13.641)	0	0	0
29/10/2008	€ / R 2009/03/16	13.00	Put	Currency Future	998.0000	1,196.0000	19.840	0	0	0
29/10/2008	€ / R 2009/03/16	12.05	Put	Currency Future	569.0000	709.0000	24.605	0	0	0
29/10/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,642.0000	1,891.0000	15.164	0	0	0
29/10/2008	€ / R 2009/03/16	12.60	Put	Currency Future	800.0000	975.0000	21.875	0	0	0
29/10/2008	€ / R 2009/03/16	12.10	Put	Currency Future	587.0000	732.0000	24.702	0	0	0
29/10/2008	€ / R 2009/03/16	11.65	Put	Currency Future	435.0000	547.0000	25.747	0	0	0
29/10/2008	€ / R 2009/03/16	13.35	Call	Currency Future	1,654.0000	1,422.0000	(14.027)	0	0	0
29/10/2008	€ / R 2009/03/16	13.35	Put	Currency Future	1,188.0000	1,405.0000	18.266	0	0	0
29/10/2008	€ / R 2009/03/16	13.60	Call	Currency Future	1,549.0000	1,327.0000	(14.332)	0	0	0
29/10/2008	€ / R 2009/03/16	14.10	Call	Currency Future	1,358.0000	1,158.0000	(14.728)	0	0	0
29/10/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,485.0000	1,723.0000	16.027	0	0	0
29/10/2008	€ / R 2009/03/16	13.85	Call	Currency Future	1,451.0000	1,239.0000	(14.611)	0	0	0
29/10/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,333.0000	1,561.0000	17.104	0	0	0
29/10/2008	€ / R 2009/03/16	13.00	Call	Currency Future	1,814.0000	1,562.0000	(13.892)	0	0	0
29/10/2008	€ / R 2009/03/16	13.25	Put	Currency Future	1,132.0000	1,344.0000	18.728	0	0	0
29/10/2008	€ / R 2009/03/16	12.95	Put	Currency Future	972.0000	1,167.0000	20.062	0	0	0
29/10/2008	€ / R 2009/03/16	18.10	Call	Currency Future	475.0000	382.0000	(19.579)	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
29/10/2008	€ / R 2009/03/16	13.25	Call	Currency Future	1,698.0000	1,460.0000	(14.016)	0	0	0
29/10/2008	€ / R 2009/03/16	18.10	Put	Currency Future	4,759.0000	5,116.0000	7.502	0	0	0
29/10/2008	€ / R 2009/03/16	17.30	Put	Currency Future	4,091.0000	4,427.0000	8.213	0	0	0
29/10/2008	€ / R 2009/03/16	12.20	Call	Currency Future	2,241.0000	1,944.0000	(13.253)	0	0	200
29/10/2008	€ / R 2009/03/16	17.30	Call	Currency Future	607.0000	494.0000	(18.616)	0	0	0
29/10/2008	€ / R 2009/03/16	12.20	Put	Currency Future	624.0000	777.0000	24.519	0	0	0
29/10/2008	€ / R 2009/03/16	16.50	Put	Currency Future	3,429.0000	3,766.0000	9.828	0	0	0
29/10/2008	€ / R 2009/03/16	12.95	Call	Currency Future	1,838.0000	1,583.0000	(13.874)	0	0	0
29/10/2008	€ / R 2009/03/16	16.50	Call	Currency Future	746.0000	633.0000	(15.147)	0	0	0
29/10/2008	€ / R 2009/03/16	13.10	Put	Currency Future	1,050.0000	1,254.0000	19.429	0	0	0
29/10/2008	€ / R 2009/03/16	13.30	Call	Currency Future	1,676.0000	1,441.0000	(14.021)	0	0	0
29/10/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,887.0000	1,627.0000	(13.778)	0	0	0
29/10/2008	€ / R 2009/03/16	13.30	Put	Currency Future	1,160.0000	1,375.0000	18.534	0	0	0
29/10/2008	€ / R 2009/03/16	15.70	Put	Currency Future	2,786.0000	3,101.0000	11.307	0	0	0
29/10/2008	€ / R 2009/03/16	15.70	Call	Currency Future	903.0000	767.0000	(15.061)	0	0	0
29/10/2008	€ / R 2009/03/16	12.70	Put	Currency Future	847.0000	1,028.0000	21.370	0	0	0
29/10/2008	€ / R 2009/03/16	12.70	Call	Currency Future	1,964.0000	1,694.0000	(13.747)	0	0	0
29/10/2008	€ / R 2009/03/16	13.10	Call	Currency Future	1,767.0000	1,520.0000	(13.978)	0	0	0
29/10/2008	€ / R 2009/03/16	12.85	Put	Currency Future	921.0000	1,110.0000	20.521	0	0	0
29/10/2008	€ / R 2009/03/16	14.05	Put	Currency Future	1,610.0000	1,857.0000	15.342	0	0	0
29/10/2008	€ / R 2009/03/16	14.00	Put	Currency Future	1,578.0000	1,823.0000	15.526	0	0	0
29/10/2008	€ / R 2009/03/16	14.00	Call	Currency Future	1,395.0000	1,190.0000	(14.695)	0	0	0
29/10/2008	€ / R 2009/03/16	14.40	Call	Currency Future	1,255.0000	1,069.0000	(14.821)	0	0	0
29/10/2008	€ / R 2009/03/16	14.40	Put	Currency Future	1,838.0000	2,102.0000	14.363	0	0	0
29/10/2008	€ / R 2009/03/16	14.45	Put	Currency Future	1,872.0000	2,138.0000	14.209	0	0	0
29/10/2008	€ / R 2009/03/16	14.05	Call	Currency Future	1,376.0000	1,174.0000	(14.680)	0	0	0
29/10/2008	€ / R 2009/03/16	14.45	Call	Currency Future	1,238.0000	1,055.0000	(14.782)	0	0	0
29/10/2008	€ / R 2009/03/16	11.95	Put	Currency Future	533.0000	666.0000	24.953	0	0	0
29/10/2008	€ / R 2009/03/16	12.05	Call	Currency Future	2,335.0000	2,026.0000	(13.233)	0	0	0
29/10/2008	€ / R 2009/03/16	12.05	Put	Currency Future	569.0000	709.0000	24.605	0	0	0
29/10/2008	€ / R 2009/03/16	11.50	Call	Currency Future	2,707.0000	2,361.0000	(12.782)	0	0	0
29/10/2008	€ / R 2009/03/16	11.60	Call	Currency Future	2,637.0000	2,296.0000	(12.931)	0	0	0
29/10/2008	€ / R 2009/03/16	11.75	Call	Currency Future	2,533.0000	2,200.0000	(13.146)	0	0	0
29/10/2008	€ / R 2009/03/16	11.75	Put	Currency Future	466.0000	583.0000	25.107	0	0	0
29/10/2008	€ / R 2009/03/16	11.85	Call	Currency Future	2,466.0000	2,140.0000	(13.220)	0	0	0
29/10/2008	€ / R 2009/03/16	11.85	Put	Currency Future	499.0000	624.0000	25.050	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
29/10/2008	€ / R 2009/03/16	11.95	Call	Currency Future	2,400.0000	2,082.0000	(13.250)	0	0	0
29/10/2008	€ / R 2009/03/16	11.65	Put	Currency Future	435.0000	547.0000	25.747	0	0	0
29/10/2008	€ / R 2009/03/16	11.65	Call	Currency Future	2,602.0000	2,263.0000	(13.028)	0	0	0
29/10/2008	€ / R 2009/03/16	11.55	Put	Currency Future	405.0000	512.0000	26.420	0	0	0
29/10/2008	€ / R 2009/03/16	11.55	Call	Currency Future	2,672.0000	2,328.0000	(12.874)	0	0	0
29/10/2008	€ / R 2009/03/16	11.60	Put	Currency Future	420.0000	529.0000	25.952	0	0	0
29/10/2008	€ / R 2009/03/16	11.70	Call	Currency Future	2,567.0000	2,231.0000	(13.089)	0	0	0
29/10/2008	€ / R 2009/03/16	11.50	Put	Currency Future	391.0000	495.0000	26.598	0	0	0
29/10/2008	€ / R 2009/03/16	11.70	Put	Currency Future	451.0000	565.0000	25.277	0	0	0
29/10/2008	€ / R 2009/03/16	12.30	Call	Currency Future	2,183.0000	1,891.0000	(13.376)	0	0	0
29/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	666.0000	825.0000	23.874	0	0	0
29/10/2008	€ / R 2009/03/16	11.80	Put	Currency Future	483.0000	603.0000	24.845	0	0	0
29/10/2008	€ / R 2009/03/16	11.80	Call	Currency Future	2,499.0000	2,170.0000	(13.165)	0	0	0
29/10/2008	€ / R 2009/06/12			Currency Future	14.1054	13.6340	(3.342)	13.6700	13.6700	70
29/10/2008	€ / R 2009/06/12	13.85	Call	Currency Future	0.0000	1,537.0000	100.000	0	0	0
29/10/2008	€ / R 2009/06/12	14.90	Put	Currency Future	2,177.0000	2,424.0000	11.346	0	0	0
29/10/2008	€ / R 2009/06/12	14.90	Call	Currency Future	1,383.0000	1,158.0000	(16.269)	0	0	0
29/10/2008	€ / R 2009/06/12	14.80	Call	Currency Future	1,420.0000	1,192.0000	(16.056)	0	0	0
29/10/2008	€ / R 2009/06/12	14.05	Put	Currency Future	0.0000	1,884.0000	100.000	0	0	0
29/10/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,916.0000	1,650.0000	(13.883)	0	0	0
29/10/2008	€ / R 2009/06/12	14.80	Put	Currency Future	2,115.0000	2,358.0000	11.489	0	0	0
29/10/2008	€ / R 2009/06/12	15.30	Call	Currency Future	1,241.0000	1,033.0000	(16.761)	0	0	0
29/10/2008	€ / R 2009/06/12	14.05	Call	Currency Future	0.0000	1,468.0000	100.000	0	0	0
29/10/2008	€ / R 2009/06/12	14.40	Call	Currency Future	1,572.0000	1,333.0000	(15.204)	0	0	0
29/10/2008	€ / R 2009/06/12	13.90	Call	Currency Future	1,760.0000	1,520.0000	(13.636)	0	0	0
29/10/2008	€ / R 2009/06/12	14.10	Call	Currency Future	1,682.0000	1,448.0000	(13.912)	0	0	0
29/10/2008	€ / R 2009/06/12	13.95	Call	Currency Future	0.0000	1,502.0000	100.000	0	0	0
29/10/2008	€ / R 2009/06/12	14.60	Call	Currency Future	1,498.0000	1,261.0000	(15.821)	0	0	0
29/10/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,436.0000	2,699.0000	10.796	0	0	0
29/10/2008	€ / R 2009/06/12	13.85	Put	Currency Future	0.0000	1,753.0000	100.000	0	0	0
29/10/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,495.0000	1,721.0000	15.117	0	0	0
29/10/2008	€ / R 2009/06/12	13.95	Put	Currency Future	0.0000	1,818.0000	100.000	0	0	0
29/10/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,676.0000	1,914.0000	14.200	0	0	0
29/10/2008	€ / R 2009/06/12	12.40	Put	Currency Future	848.0000	984.0000	16.038	0	0	0
29/10/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,360.0000	1,566.0000	15.147	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
29/10/2008	€ / R 2009/06/12	12.85	Put	Currency Future	1,032.0000	1,188.0000	15.116	0	0	0
29/10/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,801.0000	1,555.0000	(13.659)	0	0	0
29/10/2008	€ / R 2009/06/12	12.40	Call	Currency Future	2,553.0000	2,218.0000	(13.122)	0	0	0
29/10/2008	€ / R 2009/06/12	12.20	Put	Currency Future	772.0000	900.0000	16.580	0	0	0
29/10/2008	€ / R 2009/06/12	11.65	Call	Currency Future	3,042.0000	2,675.0000	(12.064)	0	0	0
29/10/2008	€ / R 2009/06/12	12.30	Put	Currency Future	809.0000	941.0000	16.316	0	0	0
29/10/2008	€ / R 2009/06/12	12.10	Put	Currency Future	736.0000	859.0000	16.712	0	0	0
29/10/2008	€ / R 2009/06/12	11.65	Put	Currency Future	587.0000	691.0000	17.717	0	0	0
29/10/2008	€ / R 2009/06/12	12.30	Call	Currency Future	2,615.0000	2,275.0000	(13.002)	0	0	0
29/10/2008	€ / R 2009/06/12	12.10	Call	Currency Future	2,742.0000	2,393.0000	(12.728)	0	0	0
29/10/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,906.0000	2,547.0000	(12.354)	0	0	0
29/10/2008	€ / R 2009/06/12	12.20	Call	Currency Future	2,678.0000	2,334.0000	(12.845)	0	0	0
29/10/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,867.0000	2,099.0000	12.426	0	0	0
29/10/2008	€ / R 2009/06/12	11.85	Put	Currency Future	651.0000	763.0000	17.204	0	0	0
29/10/2008	€ / R 2009/06/12	12.80	Call	Currency Future	2,316.0000	1,998.0000	(13.731)	0	0	0
29/10/2008	€ / R 2009/06/12	12.55	Put	Currency Future	907.0000	1,049.0000	15.656	0	0	0
29/10/2008	€ / R 2009/06/12	14.00	Put	Currency Future	1,615.0000	1,851.0000	14.613	0	0	0
29/10/2008	€ / R 2009/06/12	12.85	Call	Currency Future	2,287.0000	1,972.0000	(13.774)	0	0	0
29/10/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,555.0000	1,786.0000	14.855	0	0	0
29/10/2008	€ / R 2009/06/12	12.80	Put	Currency Future	1,011.0000	1,164.0000	15.134	0	0	0
29/10/2008	€ / R 2009/06/12	14.00	Call	Currency Future	1,720.0000	1,485.0000	(13.663)	0	0	0
29/10/2008	€ / R 2009/06/12	12.15	Put	Currency Future	754.0000	879.0000	16.578	0	0	0
29/10/2008	€ / R 2009/06/12	12.90	Call	Currency Future	2,259.0000	1,946.0000	(13.856)	0	0	0
29/10/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,992.0000	2,227.0000	11.797	0	0	0
29/10/2008	€ / R 2009/06/12	12.05	Put	Currency Future	719.0000	840.0000	16.829	0	0	0
29/10/2008	€ / R 2009/06/12	13.30	Call	Currency Future	2,043.0000	1,751.0000	(14.293)	0	0	0
29/10/2008	€ / R 2009/06/12	12.90	Put	Currency Future	1,054.0000	1,212.0000	14.991	0	0	0
29/10/2008	€ / R 2009/06/12	12.05	Call	Currency Future	2,774.0000	2,424.0000	(12.617)	0	0	0
29/10/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,495.0000	1,721.0000	15.117	0	0	0
29/10/2008	€ / R 2009/06/12	12.05	Put	Currency Future	719.0000	840.0000	16.829	0	0	0
29/10/2008	€ / R 2009/06/12	14.30	Call	Currency Future	1,608.0000	1,370.0000	(14.801)	0	0	0
29/10/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,801.0000	1,555.0000	(13.659)	0	0	0
29/10/2008	€ / R 2009/06/12	12.50	Put	Currency Future	887.0000	1,027.0000	15.784	0	0	0
29/10/2008	€ / R 2009/06/12	14.25	Call	Currency Future	1,626.0000	1,389.0000	(14.576)	0	0	0
29/10/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,802.0000	2,036.0000	12.986	0	0	0
29/10/2008	€ / R 2009/06/12	13.70	Put	Currency Future	1,437.0000	1,658.0000	15.379	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2008	€ / R 2009/06/12	15.40	Put	Currency Future	2,503.0000	2,770.0000	10.667	0	0	0
29/10/2008	€ / R 2009/06/12	12.05	Call	Currency Future	2,774.0000	2,424.0000	(12.617)	0	0	0
29/10/2008	€ / R 2009/06/12	15.05	Call	Currency Future	1,328.0000	1,110.0000	(16.416)	0	0	0
29/10/2008	€ / R 2009/06/12	14.40	Call	Currency Future	1,572.0000	1,333.0000	(15.204)	0	0	0
29/10/2008	€ / R 2009/06/12	13.70	Call	Currency Future	1,843.0000	1,592.0000	(13.619)	0	0	0
29/10/2008	€ / R 2009/06/12	15.40	Call	Currency Future	1,208.0000	1,004.0000	(16.887)	0	0	0
29/10/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,386.0000	1,596.0000	15.152	0	0	0
29/10/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,436.0000	2,699.0000	10.796	0	0	0
29/10/2008	€ / R 2009/06/12	13.00	Put	Currency Future	1,098.0000	1,261.0000	14.845	0	0	0
29/10/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,867.0000	2,099.0000	12.426	0	0	0
29/10/2008	€ / R 2009/06/12	13.00	Call	Currency Future	2,204.0000	1,895.0000	(14.020)	0	0	0
29/10/2008	€ / R 2009/06/12	13.30	Put	Currency Future	1,237.0000	1,417.0000	14.551	0	0	0
29/10/2008	€ / R 2009/06/12	15.50	Call	Currency Future	1,176.0000	975.0000	(17.092)	0	0	0
29/10/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,891.0000	1,630.0000	(13.802)	0	0	0
29/10/2008	€ / R 2009/06/12	15.60	Call	Currency Future	1,144.0000	947.0000	(17.220)	0	0	0
29/10/2008	€ / R 2009/06/12	14.60	Call	Currency Future	1,498.0000	1,261.0000	(15.821)	0	0	0
29/10/2008	€ / R 2009/06/12	12.15	Call	Currency Future	2,710.0000	2,363.0000	(12.804)	0	0	0
29/10/2008	€ / R 2009/06/12	15.50	Put	Currency Future	2,570.0000	2,841.0000	10.545	0	0	0
29/10/2008	€ / R 2009/06/12	11.70	Call	Currency Future	3,008.0000	2,643.0000	(12.134)	0	0	0
29/10/2008	€ / R 2009/06/12	14.80	Call	Currency Future	1,420.0000	1,192.0000	(16.056)	0	0	0
29/10/2008	€ / R 2009/06/12	15.60	Put	Currency Future	2,638.0000	2,913.0000	10.425	0	0	0
29/10/2008	€ / R 2009/06/12	12.50	Call	Currency Future	2,492.0000	2,161.0000	(13.283)	0	0	0
29/10/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,676.0000	1,914.0000	14.200	0	0	0
29/10/2008	€ / R 2009/06/12	15.10	Put	Currency Future	2,305.0000	2,560.0000	11.063	0	0	0
29/10/2008	€ / R 2009/06/12	14.10	Call	Currency Future	1,682.0000	1,448.0000	(13.912)	0	0	0
29/10/2008	€ / R 2009/06/12	12.45	Call	Currency Future	2,522.0000	2,189.0000	(13.204)	0	0	0
29/10/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,992.0000	2,227.0000	11.797	0	0	0
29/10/2008	€ / R 2009/06/12	12.65	Put	Currency Future	947.0000	1,095.0000	15.628	0	0	0
29/10/2008	€ / R 2009/06/12	15.10	Call	Currency Future	1,311.0000	1,094.0000	(16.552)	0	0	0
29/10/2008	€ / R 2009/06/12	15.20	Put	Currency Future	2,370.0000	2,630.0000	10.970	0	0	0
29/10/2008	€ / R 2009/06/12	15.00	Call	Currency Future	1,346.0000	1,126.0000	(16.345)	0	0	0
29/10/2008	€ / R 2009/06/12	15.20	Call	Currency Future	1,276.0000	1,064.0000	(16.614)	0	0	0
29/10/2008	€ / R 2009/06/12	14.80	Put	Currency Future	2,115.0000	2,358.0000	11.489	0	0	0
29/10/2008	€ / R 2009/06/12	15.00	Put	Currency Future	2,241.0000	2,492.0000	11.200	0	0	0
29/10/2008	€ / R 2009/06/12	14.25	Put	Currency Future	1,770.0000	2,005.0000	13.277	0	0	0
29/10/2008	€ / R 2009/06/12	12.45	Put	Currency Future	867.0000	1,005.0000	15.917	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
29/10/2008	€ / R 2009/06/12	14.85	Call	Currency Future	1,401.0000	1,175.0000	(16.131)	0	0	0
29/10/2008	€ / R 2009/06/12	13.75	Put	Currency Future	1,466.0000	1,690.0000	15.280	0	0	0
29/10/2008	€ / R 2009/06/12	14.50	Put	Currency Future	1,932.0000	2,162.0000	11.905	0	0	0
29/10/2008	€ / R 2009/06/12	11.70	Put	Currency Future	603.0000	709.0000	17.579	0	0	0
29/10/2008	€ / R 2009/06/12	12.65	Call	Currency Future	2,403.0000	2,079.0000	(13.483)	0	0	0
29/10/2008	€ / R 2009/06/12	14.75	Put	Currency Future	2,084.0000	2,325.0000	11.564	0	0	0
29/10/2008	€ / R 2009/06/12	13.65	Call	Currency Future	1,867.0000	1,611.0000	(13.712)	0	0	0
29/10/2008	€ / R 2009/06/12	12.70	Put	Currency Future	968.0000	1,118.0000	15.496	0	0	0
29/10/2008	€ / R 2009/06/12	12.55	Call	Currency Future	2,462.0000	2,133.0000	(13.363)	0	0	0
29/10/2008	€ / R 2009/06/12	14.85	Put	Currency Future	2,146.0000	2,391.0000	11.417	0	0	0
29/10/2008	€ / R 2009/06/12	13.65	Put	Currency Future	1,411.0000	1,627.0000	15.308	0	0	0
29/10/2008	€ / R 2009/06/12	12.10	Put	Currency Future	736.0000	859.0000	16.712	0	0	0
29/10/2008	€ / R 2009/06/12	14.95	Put	Currency Future	2,209.0000	2,458.0000	11.272	0	0	0
29/10/2008	€ / R 2009/06/12	13.75	Call	Currency Future	1,822.0000	1,574.0000	(13.611)	0	0	0
29/10/2008	€ / R 2009/06/12	12.60	Put	Currency Future	927.0000	1,072.0000	15.642	0	0	0
29/10/2008	€ / R 2009/06/12	14.95	Call	Currency Future	1,364.0000	1,142.0000	(16.276)	0	0	0
29/10/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,360.0000	1,566.0000	15.147	0	0	0
29/10/2008	€ / R 2009/06/12	14.50	Call	Currency Future	1,538.0000	1,296.0000	(15.735)	0	0	0
29/10/2008	€ / R 2009/06/12	15.05	Put	Currency Future	2,273.0000	2,526.0000	11.131	0	0	0
29/10/2008	€ / R 2009/06/12	13.20	Call	Currency Future	2,095.0000	1,796.0000	(14.272)	0	0	0
29/10/2008	€ / R 2009/06/12	14.75	Call	Currency Future	1,439.0000	1,209.0000	(15.983)	0	0	0
29/10/2008	€ / R 2009/06/12	13.20	Put	Currency Future	1,190.0000	1,362.0000	14.454	0	0	0
29/10/2008	€ / R 2009/06/12	14.90	Call	Currency Future	1,383.0000	1,158.0000	(16.269)	0	0	0
29/10/2008	€ / R 2009/06/12	14.55	Call	Currency Future	1,518.0000	1,278.0000	(15.810)	0	0	0
29/10/2008	€ / R 2009/06/12	13.40	Put	Currency Future	1,286.0000	1,475.0000	14.697	0	0	0
29/10/2008	€ / R 2009/06/12	11.90	Call	Currency Future	2,873.0000	2,516.0000	(12.426)	0	0	0
29/10/2008	€ / R 2009/06/12	14.35	Call	Currency Future	1,590.0000	1,352.0000	(14.969)	0	0	0
29/10/2008	€ / R 2009/06/12	13.30	Put	Currency Future	1,237.0000	1,417.0000	14.551	0	0	0
29/10/2008	€ / R 2009/06/12	14.55	Put	Currency Future	1,962.0000	2,194.0000	11.825	0	0	0
29/10/2008	€ / R 2009/06/12	14.90	Put	Currency Future	2,177.0000	2,424.0000	11.346	0	0	0
29/10/2008	€ / R 2009/06/12	11.90	Put	Currency Future	667.0000	782.0000	17.241	0	0	0
29/10/2008	€ / R 2009/06/12	14.35	Put	Currency Future	1,834.0000	2,068.0000	12.759	0	0	0
29/10/2008	€ / R 2009/06/12	12.35	Put	Currency Future	828.0000	962.0000	16.184	0	0	0
29/10/2008	€ / R 2009/06/12	12.00	Put	Currency Future	701.0000	820.0000	16.976	0	0	0
29/10/2008	€ / R 2009/06/12	14.45	Put	Currency Future	1,899.0000	2,131.0000	12.217	0	0	0
29/10/2008	€ / R 2009/06/12	12.35	Call	Currency Future	2,584.0000	2,246.0000	(13.080)	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
29/10/2008	€ / R 2009/06/12	11.75	Call	Currency Future	2,974.0000	2,611.0000	(12.206)	0	0	0
29/10/2008	€ / R 2009/06/12	14.45	Call	Currency Future	1,555.0000	1,315.0000	(15.434)	0	0	0
29/10/2008	€ / R 2009/06/12	12.40	Put	Currency Future	848.0000	984.0000	16.038	0	0	0
29/10/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,991.0000	1,709.0000	(14.164)	0	0	0
29/10/2008	€ / R 2009/06/12	12.40	Call	Currency Future	2,553.0000	2,218.0000	(13.122)	0	0	0
29/10/2008	€ / R 2009/06/12	13.30	Call	Currency Future	2,043.0000	1,751.0000	(14.293)	0	0	0
29/10/2008	€ / R 2009/06/12	12.00	Call	Currency Future	2,807.0000	2,454.0000	(12.576)	0	0	0
29/10/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,916.0000	1,650.0000	(13.883)	0	0	0
29/10/2008	€ / R 2009/06/12	15.30	Call	Currency Future	1,241.0000	1,033.0000	(16.761)	0	0	0
29/10/2008	€ / R 2009/06/12	13.45	Call	Currency Future	1,966.0000	1,689.0000	(14.090)	0	0	0
29/10/2008	€ / R 2009/06/12	13.25	Put	Currency Future	1,214.0000	1,388.0000	14.333	0	0	0
29/10/2008	€ / R 2009/06/12	12.10	Call	Currency Future	2,742.0000	2,393.0000	(12.728)	0	0	0
29/10/2008	€ / R 2009/06/12	12.35	Call	Currency Future	2,584.0000	2,246.0000	(13.080)	0	0	0
29/10/2008	€ / R 2009/06/12	11.75	Put	Currency Future	618.0000	727.0000	17.638	0	0	0
29/10/2008	€ / R 2009/06/12	12.25	Put	Currency Future	791.0000	920.0000	16.308	0	0	0
29/10/2008	€ / R 2009/06/12	12.60	Call	Currency Future	2,432.0000	2,106.0000	(13.405)	0	0	0
29/10/2008	€ / R 2009/06/12	11.80	Call	Currency Future	2,940.0000	2,579.0000	(12.279)	0	0	0
29/10/2008	€ / R 2009/06/12	12.30	Put	Currency Future	809.0000	941.0000	16.316	0	0	0
29/10/2008	€ / R 2009/06/12	12.95	Call	Currency Future	2,231.0000	1,920.0000	(13.940)	0	0	0
29/10/2008	€ / R 2009/06/12	11.80	Put	Currency Future	635.0000	745.0000	17.323	0	0	0
29/10/2008	€ / R 2009/06/12	12.30	Call	Currency Future	2,615.0000	2,275.0000	(13.002)	0	0	0
29/10/2008	€ / R 2009/06/12	12.55	Call	Currency Future	2,462.0000	2,133.0000	(13.363)	0	0	0
29/10/2008	€ / R 2009/06/12	13.05	Call	Currency Future	2,176.0000	1,870.0000	(14.063)	0	0	0
29/10/2008	€ / R 2009/06/12	11.95	Put	Currency Future	684.0000	801.0000	17.105	0	0	0
29/10/2008	€ / R 2009/06/12	13.05	Put	Currency Future	1,121.0000	1,286.0000	14.719	0	0	0
29/10/2008	€ / R 2009/06/12	12.85	Put	Currency Future	1,032.0000	1,188.0000	15.116	0	0	0
29/10/2008	€ / R 2009/06/12	12.70	Call	Currency Future	2,374.0000	2,052.0000	(13.564)	0	0	0
29/10/2008	€ / R 2009/06/12	12.75	Put	Currency Future	989.0000	1,141.0000	15.369	0	0	0
29/10/2008	€ / R 2009/06/12	12.85	Call	Currency Future	2,287.0000	1,972.0000	(13.774)	0	0	0
29/10/2008	€ / R 2009/06/12	11.85	Put	Currency Future	651.0000	763.0000	17.204	0	0	0
29/10/2008	€ / R 2009/06/12	12.75	Call	Currency Future	2,345.0000	2,025.0000	(13.646)	0	0	0
29/10/2008	€ / R 2009/06/12	11.95	Call	Currency Future	2,840.0000	2,485.0000	(12.500)	0	0	0
29/10/2008	€ / R 2009/06/12	12.95	Put	Currency Future	1,076.0000	1,236.0000	14.870	0	0	0
29/10/2008	€ / R 2009/06/12	12.55	Put	Currency Future	907.0000	1,049.0000	15.656	0	0	0
29/10/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,906.0000	2,547.0000	(12.354)	0	0	0
29/10/2008	€ / R 2009/06/12	12.65	Put	Currency Future	947.0000	1,095.0000	15.628	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
29/10/2008	€ / R	2009/06/12	13.45	Put	Currency Future	1,311.0000	1,505.0000	14.798	0	0	0
29/10/2008	€ / R	2009/06/12	12.80	Put	Currency Future	1,011.0000	1,164.0000	15.134	0	0	0
29/10/2008	€ / R	2009/06/12	12.25	Call	Currency Future	2,646.0000	2,304.0000	(12.925)	0	0	0
29/10/2008	€ / R	2009/06/12	12.80	Call	Currency Future	2,316.0000	1,998.0000	(13.731)	0	0	0
29/10/2008	€ / R	2009/06/12	12.60	Put	Currency Future	927.0000	1,072.0000	15.642	0	0	0
29/10/2008	€ / R	2009/06/12	12.60	Call	Currency Future	2,432.0000	2,106.0000	(13.405)	0	0	0
29/10/2008	€ / R	2009/06/12	13.05	Call	Currency Future	2,176.0000	1,870.0000	(14.063)	0	0	0
29/10/2008	€ / R	2009/06/12	12.35	Put	Currency Future	828.0000	962.0000	16.184	0	0	0
29/10/2008	€ / R	2009/06/12	13.25	Call	Currency Future	2,069.0000	1,772.0000	(14.355)	0	0	0
29/10/2008	€ / R	2009/06/12	12.65	Call	Currency Future	2,403.0000	2,079.0000	(13.483)	0	0	0
29/10/2008	€ / R	2009/06/12	13.05	Put	Currency Future	1,121.0000	1,286.0000	14.719	0	0	0
29/10/2008	€ / R	2009/06/12	13.10	Put	Currency Future	1,144.0000	1,311.0000	14.598	0	0	0
29/10/2008	€ / R	2009/06/12	13.10	Call	Currency Future	2,149.0000	1,845.0000	(14.146)	0	0	0
29/10/2008	€ / R	2009/06/12	13.50	Call	Currency Future	1,941.0000	1,669.0000	(14.013)	0	0	0
29/10/2008	€ / R	2009/06/12	13.35	Put	Currency Future	1,262.0000	1,446.0000	14.580	0	0	0
29/10/2008	€ / R	2009/06/12	13.35	Call	Currency Future	2,017.0000	1,730.0000	(14.229)	0	0	0
29/10/2008	€ / R	2009/06/12	12.90	Call	Currency Future	2,259.0000	1,946.0000	(13.856)	0	0	0
29/10/2008	€ / R	2009/06/12	13.50	Put	Currency Future	1,335.0000	1,535.0000	14.981	0	0	0
29/10/2008	€ / R	2009/06/12	12.90	Put	Currency Future	1,054.0000	1,212.0000	14.991	0	0	0
29/10/2008	€ / R	2009/06/12	13.15	Put	Currency Future	1,167.0000	1,336.0000	14.482	0	0	0
29/10/2008	€ / R	2009/06/12	13.15	Call	Currency Future	2,122.0000	1,820.0000	(14.232)	0	0	0
29/10/2008	€ / R	2009/06/12	14.70	Call	Currency Future	1,459.0000	1,226.0000	(15.970)	0	0	0
29/10/2008	€ / R	2009/06/12	14.70	Put	Currency Future	2,053.0000	2,292.0000	11.642	0	0	0
29/10/2008	€ / R	2009/06/12	14.20	Call	Currency Future	1,644.0000	1,409.0000	(14.294)	0	0	0
29/10/2008	€ / R	2009/06/12	14.65	Call	Currency Future	1,478.0000	1,243.0000	(15.900)	0	0	0
29/10/2008	€ / R	2009/06/12	14.30	Put	Currency Future	1,802.0000	2,036.0000	12.986	0	0	0
29/10/2008	€ / R	2009/06/12	14.65	Put	Currency Future	2,023.0000	2,259.0000	11.666	0	0	0
29/10/2008	€ / R	2009/06/12	14.20	Put	Currency Future	1,739.0000	1,975.0000	13.571	0	0	0
29/10/2008	€ / R	2009/06/12	14.30	Call	Currency Future	1,608.0000	1,370.0000	(14.801)	0	0	0
29/10/2008	€ / R	2009/06/12	12.15	Call	Currency Future	2,710.0000	2,363.0000	(12.804)	0	0	0
29/10/2008	€ / R	2009/06/12	12.15	Put	Currency Future	754.0000	879.0000	16.578	0	0	0
29/10/2008	ALBI	2008/11/06			Index Future	267.1530	270.5880	1.286	0.0000	0.0000	661
29/10/2008	ALBI	2008/11/06	265.00	Put	Index Future	1,641.0000	14.0000	(99.147)	0	0	0
29/10/2008	ALBI	2008/11/06	265.00	Call	Index Future	23,171.0000	55,894.0000	141.224	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
29/10/2008	ALBI	2009/02/05			Index Future	275.2160	278.7540	1.286	0.0000	0.0000	0
29/10/2008	ALBI	2009/05/07			Index Future	283.4090	286.9220	1.240	0.0000	0.0000	0
29/10/2008	ALBI	2009/08/06			Index Future	0.0000	295.0900	100.000	0.0000	0.0000	0
29/10/2008	CRD1	2008/11/06			Index Future	113.4780	114.6770	1.057	0.0000	0.0000	6
29/10/2008	CRD1	2009/02/05			Index Future	116.7550	117.9900	1.058	0.0000	0.0000	0
29/10/2008	CRD1	2009/05/07			Index Future	120.1150	121.3880	1.060	0.0000	0.0000	0
29/10/2008	CRD1	2009/08/06			Index Future	0.0000	124.7860	100.000	0.0000	0.0000	0
29/10/2008	GOVI	2008/11/06			jGovi	269.2380	272.6040	1.250	0.0000	0.0000	180
29/10/2008	GOVI	2008/11/06	274.00	Put	jGovi	47,715.0000	16,900.0000	(64.581)	0	0	0
29/10/2008	GOVI	2008/11/06	274.00	Call	jGovi	95.0000	2,940.0000	2994.737	0	0	0
29/10/2008	GOVI	2009/02/05			jGovi	277.0140	280.4800	1.251	0.0000	0.0000	275
29/10/2008	GOVI	2009/05/07			jGovi	284.9870	288.5565	1.253	0.0000	0.0000	0
29/10/2008	GOVI	2009/08/06			jGovi	0.0000	296.1020	100.000	0.0000	0.0000	0
29/10/2008	ILBI	2008/11/06			Index Future	335.1880	335.1880	-	0.0000	0.0000	1
29/10/2008	ILBI	2009/02/05			Index Future	345.0620	345.0620	-	0.0000	0.0000	0
29/10/2008	ILBI	2009/05/07			Index Future	355.8680	355.8150	(0.015)	0.0000	0.0000	0
29/10/2008	J153	2010/08/31			jSwap	10.9510	10.6530	(2.721)	0.0000	0.0000	0
29/10/2008	J157	2015/09/15			jSwap	9.6110	9.3630	(2.580)	0.0000	0.0000	0
29/10/2008	J186	2026/12/21			jSwap	8.8590	8.6350	(2.529)	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
29/10/2008	J201	2014/12/22			jSwap	9.8340	9.5790	(2.593)	0.0000	0.0000	0
29/10/2008	J203	2017/09/15			jSwap	9.4310	9.2130	(2.312)	0.0000	0.0000	0
29/10/2008	J204	2018/12/21			jSwap	9.4510	9.2410	(2.222)	0.0000	0.0000	0
29/10/2008	J207	2020/01/15			jSwap	9.3380	9.1260	(2.270)	0.0000	0.0000	0
29/10/2008	JBAR	2005/12/21			jBar	12.3580	12.3580	-	0.0000	0.0000	0
29/10/2008	JFRA	2008/11/06			jFra	12.3960	12.3880	(0.065)	0.0000	0.0000	0
29/10/2008	JFRA	2009/02/05			jFra	11.7770	11.5730	(1.732)	0.0000	0.0000	0
29/10/2008	JFRA	2009/05/07			jFra	11.2010	10.8030	(3.553)	0.0000	0.0000	0
29/10/2008	JFRA	2009/08/06			jFra	10.5060	10.1060	(3.807)	0.0000	0.0000	0
29/10/2008	JFRA	2009/11/05			jFra	9.9370	9.5310	(4.086)	0.0000	0.0000	0
29/10/2008	JN02	2008/11/06			jNote	10.5560	10.2290	(3.098)	0.0000	0.0000	0
29/10/2008	JN02	2009/02/05			jNote	10.1420	9.7630	(3.737)	0.0000	0.0000	0
29/10/2008	JN02	2009/05/07			jNote	9.7920	9.3870	(4.136)	0.0000	0.0000	0
29/10/2008	JN02	2009/08/06			jNote	0.0000	9.1100	100.000	0.0000	0.0000	0
29/10/2008	JN05	2008/11/07			jNote	9.9690	9.6860	(2.839)	0.0000	0.0000	0
29/10/2008	JN05	2009/02/05			jNote	9.4410	9.1420	(3.167)	0.0000	0.0000	0
29/10/2008	JN05	2009/05/07			jNote	9.2680	8.9710	(3.205)	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
29/10/2008	JN05	2009/08/06			jNote	0.0000	8.8410	100.000	0.0000	0.0000	0
29/10/2008	JN10	2008/11/07			jNote	9.5810	9.3240	(2.682)	0.0000	0.0000	0
29/10/2008	JN10	2009/02/05			jNote	9.0460	8.8270	(2.421)	0.0000	0.0000	0
29/10/2008	JN10	2009/05/07			jNote	8.9250	8.7090	(2.420)	0.0000	0.0000	0
29/10/2008	JN10	2009/08/06			jNote	0.0000	8.6140	100.000	0.0000	0.0000	0
29/10/2008	JROD	2008/10/31			jRod	11.7970	11.7970	-	0.0000	0.0000	0
29/10/2008	JROD	2008/11/28			jRod	11.8820	11.8780	(0.034)	0.0000	0.0000	0
29/10/2008	JROD	2008/12/31			jRod	12.1160	12.1110	(0.041)	0.0000	0.0000	0
29/10/2008	OTH1	2008/11/06			Index Future	256.1100	259.9480	1.499	0.0000	0.0000	9
29/10/2008	OTH1	2009/02/05			Index Future	263.5070	267.4580	1.499	0.0000	0.0000	0
29/10/2008	OTH1	2009/05/07			Index Future	271.0910	275.1600	1.501	0.0000	0.0000	0
29/10/2008	OTH1	2009/08/06			Index Future	0.0000	282.8620	100.000	0.0000	0.0000	0
29/10/2008	R153	2008/11/06			Bond Future	10.1000	9.6150	(4.802)	10.2400	10.2400	5,255
29/10/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	0.0000	23.0000	100.000	0	0	0
29/10/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,427.0000	639.0000	(55.221)	0	0	0
29/10/2008	R153	2008/11/06	8.75	Put	Option on Bond Future	2,279.0000	1,468.0000	(35.586)	0	0	0
29/10/2008	R153	2008/11/06	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	1,852.0000	1,043.0000	(43.683)	0	0	0
29/10/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	0.0000	3.0000	100.000	0	0	700
29/10/2008	R153	2009/02/05			Bond Future	9.8930	9.3130	(5.863)	0.0000	0.0000	3
29/10/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	615.0000	302.0000	(50.894)	0	0	0
29/10/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	770.0000	1,301.0000	68.961	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
29/10/2008	R153	2009/05/07			Bond Future	9.6680	8.9670	(7.251)	0.0000	0.0000	0
29/10/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	1,296.0000	1,726.0000	33.179	0	0	0
29/10/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,813.0000	1,373.0000	(24.269)	0	0	0
29/10/2008	R153	2009/08/06			Bond Future	0.0000	8.2220	100.000	0.0000	0.0000	0
29/10/2008	R153	2009/08/06	9.75	Call	Option on Bond Future	0.0000	3,070.0000	100.000	0	0	0
29/10/2008	R153	2009/08/06	10.00	Call	Option on Bond Future	0.0000	3,222.0000	100.000	0	0	0
29/10/2008	R153	2009/08/06	10.00	Put	Option on Bond Future	0.0000	1,424.0000	100.000	0	0	0
29/10/2008	R153	2009/08/06	9.75	Put	Option on Bond Future	0.0000	1,522.0000	100.000	0	0	0
29/10/2008	R157	2008/11/06			Bond Future	9.3380	9.0800	(2.763)	0.0000	0.0000	9,073
29/10/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,389.0000	2,004.0000	(40.868)	0	0	0
29/10/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	16.0000	95.0000	493.750	0	0	700
29/10/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	4,998.0000	6,462.0000	29.292	0	0	0
29/10/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	600
29/10/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	322.0000	52.0000	(83.851)	0	0	1,000
29/10/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	1,230.0000	2,425.0000	97.154	0	0	500
29/10/2008	R157	2008/11/06	10.00	Put	Option on Bond Future	11.0000	0.0000	(100.000)	0	0	0
29/10/2008	R157	2008/11/06	10.00	Call	Option on Bond Future	3,666.0000	5,120.0000	39.662	0	0	0
29/10/2008	R157	2009/02/05			Bond Future	9.2370	8.9650	(2.945)	0.0000	0.0000	5,095
29/10/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	1,220.0000	1,778.0000	45.738	0	0	600
29/10/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	3,936.0000	2,986.0000	(24.136)	0	0	0
29/10/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	4,954.0000	6,151.0000	24.162	0	0	0
29/10/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,296.0000	1,629.0000	(29.051)	0	0	0
29/10/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,685.0000	1,152.0000	(31.632)	0	0	0
29/10/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	2,367.0000	3,207.0000	35.488	0	0	0
29/10/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	854.0000	544.0000	(36.300)	0	0	600
29/10/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	3,119.0000	4,093.0000	31.228	0	0	600
29/10/2008	R157	2009/05/07			Bond Future	9.1350	8.8470	(3.153)	0.0000	0.0000	0
29/10/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	2,741.0000	3,535.0000	28.968	0	0	0
29/10/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	3,467.0000	2,705.0000	(21.979)	0	0	0
29/10/2008	R157	2009/08/06			Bond Future	0.0000	8.6750	100.000	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
29/10/2008	R157	2009/08/06	9.25	Call	Option on Bond Future	0.0000	4,033.0000	100.000	0	0	0
29/10/2008	R157	2009/08/06	9.25	Put	Option on Bond Future	0.0000	1,027.0000	100.000	0	0	0
29/10/2008	R186	2008/11/06			Bond Future	8.9890	8.7720	(2.414)	0.0000	0.0000	4,917
29/10/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	4,930.0000	2,782.0000	(43.570)	0	0	0
29/10/2008	R186	2009/02/05			Bond Future	8.9000	8.6770	(2.506)	9.6000	9.0000	2,720
29/10/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	3,551.0000	5,613.0000	58.068	0	0	0
29/10/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	194.0000	37.0000	(80.928)	0	0	0
29/10/2008	R186	2009/05/07			Bond Future	8.8170	8.5880	(2.597)	0.0000	0.0000	0
29/10/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	959.0000	396.0000	(58.707)	0	0	0
29/10/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	2,741.0000	4,467.0000	62.970	0	0	0
29/10/2008	R186	2009/08/06			Bond Future	0.0000	8.5520	100.000	0.0000	0.0000	0
29/10/2008	R186	2009/08/06	9.00	Put	Option on Bond Future	0.0000	553.0000	100.000	0	0	0
29/10/2008	R186	2009/08/06	9.00	Call	Option on Bond Future	0.0000	4,957.0000	100.000	0	0	0
29/10/2008	R196	2008/11/06			Bond Future	12.3280	12.2990	(0.235)	0.0000	0.0000	0
29/10/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,089.0000	1,074.0000	(1.377)	0	0	0
29/10/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	35.0000	28.0000	(20.000)	0	0	0
29/10/2008	R196	2009/02/05			Bond Future	11.7480	11.6270	(1.030)	0.0000	0.0000	0
29/10/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	52.0000	47.0000	(9.615)	0	0	0
29/10/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
29/10/2008	R196	2009/05/07			Bond Future	12.0170	11.5360	(4.003)	0.0000	0.0000	0
29/10/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	357.0000	250.0000	(29.972)	0	0	0
29/10/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	56.0000	92.0000	64.286	0	0	0
29/10/2008	R201	2008/11/06			Bond Future	9.4730	9.2070	(2.808)	0.0000	0.0000	1,000
29/10/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
29/10/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	3,298.0000	2,101.0000	(36.295)	0	0	0
29/10/2008	R201	2009/02/05			Bond Future	9.3300	9.0490	(3.012)	0.0000	0.0000	2

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
29/10/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	866.0000	1,536.0000	77.367	0	0	0
29/10/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,216.0000	649.0000	(46.628)	0	0	0
29/10/2008	R201	2009/05/07			Bond Future	9.1900	8.8930	(3.232)	0.0000	0.0000	0
29/10/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	1,339.0000	828.0000	(38.163)	0	0	0
29/10/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	1,594.0000	2,358.0000	47.930	0	0	0
29/10/2008	R201	2009/08/06			Bond Future	0.0000	8.8300	100.000	0.0000	0.0000	0
29/10/2008	R201	2009/08/06	9.25	Call	Option on Bond Future	0.0000	2,757.0000	100.000	0	0	0
29/10/2008	R201	2009/08/06	9.25	Put	Option on Bond Future	0.0000	1,016.0000	100.000	0	0	0
29/10/2008	R203	2008/11/06			Bond Future	9.3370	9.0800	(2.752)	0.0000	0.0000	0
29/10/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	4,916.0000	3,441.0000	(30.004)	0	0	0
29/10/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2008	R203	2009/02/05			Bond Future	9.2270	8.9590	(2.905)	0.0000	0.0000	0
29/10/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	955.0000	401.0000	(58.010)	0	0	0
29/10/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	1,085.0000	2,054.0000	89.309	0	0	0
29/10/2008	R203	2009/05/07			Bond Future	9.1180	8.8390	(3.060)	0.0000	0.0000	0
29/10/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	1,749.0000	993.0000	(43.225)	0	0	0
29/10/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	1,089.0000	1,904.0000	74.839	0	0	0
29/10/2008	R203	2009/08/06			Bond Future	0.0000	8.7890	100.000	0.0000	0.0000	0
29/10/2008	R203	2009/08/06	9.25	Put	Option on Bond Future	0.0000	752.0000	100.000	0	0	0
29/10/2008	R203	2009/08/06	9.25	Call	Option on Bond Future	0.0000	3,288.0000	100.000	0	0	0
29/10/2008	R204	2008/11/06			Bond Future	9.3380	9.0800	(2.763)	0.0000	0.0000	3,126
29/10/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	5,288.0000	3,701.0000	(30.011)	0	0	0
29/10/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2008	R204	2009/02/05			Bond Future	9.2350	8.9680	(2.891)	0.0000	0.0000	9
29/10/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	1,019.0000	2,071.0000	103.238	0	0	0
29/10/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	928.0000	347.0000	(62.608)	0	0	0
29/10/2008	R204	2009/05/07			Bond Future	9.1380	8.8610	(3.031)	0.0000	0.0000	0

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29/10/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	1,847.0000	1,015.0000	(45.046)	0	0	0
29/10/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	1,013.0000	1,864.0000	84.008	0	0	0
29/10/2008	R204	2009/08/06			Bond Future	0.0000	8.8210	100.000	0.0000	0.0000	0
29/10/2008	R204	2009/08/06	9.25	Call	Option on Bond Future	0.0000	3,241.0000	100.000	0	0	0
29/10/2008	R204	2009/08/06	9.25	Put	Option on Bond Future	0.0000	682.0000	100.000	0	0	0
29/10/2008	R206	2008/11/06			Bond Future	9.4810	9.2150	(2.806)	0.0000	0.0000	1,730
29/10/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,876.0000	4,853.0000	(17.410)	0	0	0
29/10/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2008	R206	2009/02/05			Bond Future	9.3180	9.0350	(3.037)	0.0000	0.0000	0
29/10/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	1,109.0000	628.0000	(43.372)	0	0	0
29/10/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	856.0000	1,432.0000	67.290	0	0	0
29/10/2008	R206	2009/05/07			Bond Future	9.1640	8.8630	(3.285)	0.0000	0.0000	0
29/10/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,708.0000	1,162.0000	(31.967)	0	0	0
29/10/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	1,116.0000	1,659.0000	48.656	0	0	0
29/10/2008	R206	2009/08/06			Bond Future	0.0000	8.7900	100.000	0.0000	0.0000	0
29/10/2008	R206	2009/08/06	9.25	Call	Option on Bond Future	0.0000	2,581.0000	100.000	0	0	0
29/10/2008	R206	2009/08/06	9.25	Put	Option on Bond Future	0.0000	988.0000	100.000	0	0	0
29/10/2008	R207	2008/11/06			Bond Future	9.3080	9.0610	(2.654)	0.0000	0.0000	0
29/10/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	5,208.0000	3,659.0000	(29.743)	0	0	0
29/10/2008	R207	2009/02/05			Bond Future	9.2110	8.9550	(2.779)	0.0000	0.0000	0
29/10/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	1,034.0000	2,115.0000	104.545	0	0	0
29/10/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	794.0000	272.0000	(65.743)	0	0	0
29/10/2008	R207	2009/05/07			Bond Future	9.1230	8.8590	(2.894)	0.0000	0.0000	0
29/10/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	954.0000	1,798.0000	88.470	0	0	0
29/10/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	1,716.0000	913.0000	(46.795)	0	0	0
29/10/2008	R207	2009/08/06			Bond Future	0.0000	8.8180	100.000	0.0000	0.0000	0

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29/10/2008	R207	2009/08/06	9.25	Call	Option on Bond Future	0.0000	3,223.0000	100.000	0	0	0
29/10/2008	R207	2009/08/06	9.25	Put	Option on Bond Future	0.0000	574.0000	100.000	0	0	0
29/10/2008	R208	2008/11/06			Bond Future	9.2630	9.0180	(2.645)	0.0000	0.0000	0
29/10/2008	R208	2008/11/06	8.75	Put	Option on Bond Future	3,348.0000	1,772.0000	(47.073)	0	0	0
29/10/2008	R208	2008/11/06	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2008	R208	2009/02/05			Bond Future	9.1590	8.9080	(2.740)	0.0000	0.0000	0
29/10/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	2,792.0000	1,519.0000	(45.595)	0	0	0
29/10/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	133.0000	479.0000	260.150	0	0	0
29/10/2008	R208	2009/05/07			Bond Future	9.0820	8.8310	(2.764)	0.0000	0.0000	0
29/10/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	2,587.0000	1,519.0000	(41.283)	0	0	0
29/10/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	442.0000	989.0000	123.756	0	0	0
29/10/2008	R208	2009/08/06			Bond Future	0.0000	8.7880	100.000	0.0000	0.0000	0
29/10/2008	R208	2009/08/06	9.25	Put	Option on Bond Future	0.0000	478.0000	100.000	0	0	0
29/10/2008	R208	2009/08/06	9.25	Call	Option on Bond Future	0.0000	3,402.0000	100.000	0	0	0
29/10/2008	R209	2008/11/06			Bond Future	8.5810	8.3930	(2.191)	0.0000	0.0000	6,527
29/10/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/10/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	7,502.0000	5,905.0000	(21.288)	0	0	0
29/10/2008	R209	2009/02/05			Bond Future	8.5040	8.3130	(2.246)	0.0000	0.0000	0
29/10/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	4,031.0000	5,660.0000	40.412	0	0	0
29/10/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	17.0000	1.0000	(94.118)	0	0	0
29/10/2008	R209	2009/05/07			Bond Future	8.4300	8.2360	(2.301)	0.0000	0.0000	0
29/10/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	49.0000	10.0000	(79.592)	0	0	0
29/10/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	4,689.0000	6,341.0000	35.231	0	0	0
29/10/2008	R209	2009/08/06			Bond Future	0.0000	8.1960	100.000	0.0000	0.0000	0
29/10/2008	R209	2009/08/06	8.75	Call	Option on Bond Future	0.0000	4,844.0000	100.000	0	0	0
29/10/2008	R209	2009/08/06	8.75	Put	Option on Bond Future	0.0000	139.0000	100.000	0	0	0
29/10/2008	TRT1	2008/11/06			Index Future	265.7290	269.0660	1.256	0.0000	0.0000	300

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29/10/2008	TRT1	2009/02/05			Index Future	273.4030	276.8400	1.257	0.0000	0.0000	0
29/10/2008	TRT1	2009/05/07			Index Future	281.2720	284.8110	1.258	0.0000	0.0000	0
29/10/2008	TRT1	2009/08/06			Index Future	0.0000	292.7820	100.000	0.0000	0.0000	0
29/10/2008	ZAAD	2008/12/12			Currency Future	6.7210	6.6506	(1.047)	6.6500	6.6500	6,323
29/10/2008	ZAAD	2008/12/12	5.90	Call	Currency Future	945.0000	874.0000	(7.513)	0	0	0
29/10/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	846.0000	874.0000	3.310	0	0	0
29/10/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	1,030.0000	1,065.0000	3.398	0	0	0
29/10/2008	ZAAD	2008/12/12	5.80	Put	Currency Future	102.0000	100.0000	(1.961)	0	0	0
29/10/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	918.0000	948.0000	3.268	0	0	0
29/10/2008	ZAAD	2008/12/12	6.00	Put	Currency Future	149.0000	149.0000	-	0	0	0
29/10/2008	ZAAD	2008/12/12	5.90	Put	Currency Future	124.0000	123.0000	(0.806)	0	0	0
29/10/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	267.0000	224.0000	(16.105)	0	0	0
29/10/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	246.0000	252.0000	2.439	0	0	0
29/10/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	201.0000	165.0000	(17.910)	0	0	0
29/10/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	239.0000	199.0000	(16.736)	0	0	0
29/10/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	431.0000	378.0000	(12.297)	0	0	0
29/10/2008	ZAAD	2008/12/12	5.80	Call	Currency Future	1,023.0000	951.0000	(7.038)	0	0	0
29/10/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	510.0000	528.0000	3.529	0	0	0
29/10/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	834.0000	764.0000	(8.393)	0	0	0
29/10/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	315.0000	324.0000	2.857	0	0	0
29/10/2008	ZAAD	2008/12/12	7.80	Call	Currency Future	150.0000	120.0000	(20.000)	0	0	0
29/10/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	667.0000	603.0000	(9.595)	0	0	0
29/10/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	586.0000	525.0000	(10.410)	0	0	0
29/10/2008	ZAAD	2008/12/12	5.75	Put	Currency Future	92.0000	90.0000	(2.174)	0	0	0
29/10/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	297.0000	252.0000	(15.152)	0	0	0
29/10/2008	ZAAD	2008/12/12	6.00	Call	Currency Future	870.0000	800.0000	(8.046)	0	0	0
29/10/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	228.0000	231.0000	1.316	0	0	0
29/10/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	776.0000	802.0000	3.351	0	0	0
29/10/2008	ZAAD	2008/12/12	6.10	Put	Currency Future	178.0000	179.0000	0.562	0	0	0
29/10/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	699.0000	631.0000	(9.728)	0	0	0
29/10/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	471.0000	416.0000	(11.677)	0	0	0
29/10/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	776.0000	802.0000	3.351	0	0	0

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29/10/2008	ZAAD 2008/12/12	6.15	Call	Currency Future	765.0000	696.0000	(9.020)	0	0	0
29/10/2008	ZAAD 2008/12/12	7.45	Put	Currency Future	955.0000	986.0000	3.246	0	0	0
29/10/2008	ZAAD 2008/12/12	6.10	Call	Currency Future	799.0000	730.0000	(8.636)	0	0	0
29/10/2008	ZAAD 2008/12/12	7.30	Put	Currency Future	846.0000	874.0000	3.310	0	0	0
29/10/2008	ZAAD 2008/12/12	7.20	Call	Currency Future	297.0000	252.0000	(15.152)	0	0	0
29/10/2008	ZAAD 2008/12/12	7.45	Call	Currency Future	226.0000	187.0000	(17.257)	0	0	0
29/10/2008	ZAAD 2008/12/12	7.30	Call	Currency Future	267.0000	224.0000	(16.105)	0	0	0
29/10/2008	ZAAD 2008/12/12	6.15	Put	Currency Future	194.0000	195.0000	0.515	0	0	0
29/10/2008	ZAAD 2008/12/12	6.70	Put	Currency Future	450.0000	465.0000	3.333	0	0	0
29/10/2008	ZAAD 2008/12/12	7.70	Call	Currency Future	169.0000	137.0000	(18.935)	0	0	0
29/10/2008	ZAAD 2008/12/12	6.65	Call	Currency Future	493.0000	436.0000	(11.562)	0	0	0
29/10/2008	ZAAD 2008/12/12	6.90	Call	Currency Future	394.0000	344.0000	(12.690)	0	0	0
29/10/2008	ZAAD 2008/12/12	7.70	Put	Currency Future	1,148.0000	1,186.0000	3.310	0	0	0
29/10/2008	ZAAD 2008/12/12	6.65	Put	Currency Future	422.0000	436.0000	3.318	0	0	0
29/10/2008	ZAAD 2008/12/12	6.05	Put	Currency Future	163.0000	164.0000	0.613	0	0	0
29/10/2008	ZAAD 2008/12/12	7.60	Call	Currency Future	190.0000	155.0000	(18.421)	0	0	0
29/10/2008	ZAAD 2008/12/12	6.90	Put	Currency Future	573.0000	594.0000	3.665	0	0	0
29/10/2008	ZAAD 2008/12/12	7.55	Call	Currency Future	201.0000	165.0000	(17.910)	0	0	0
29/10/2008	ZAAD 2008/12/12	7.05	Put	Currency Future	674.0000	699.0000	3.709	0	0	0
29/10/2008	ZAAD 2008/12/12	7.15	Put	Currency Future	742.0000	766.0000	3.235	0	0	0
29/10/2008	ZAAD 2008/12/12	6.60	Put	Currency Future	394.0000	407.0000	3.299	0	0	0
29/10/2008	ZAAD 2008/12/12	5.75	Call	Currency Future	1,063.0000	991.0000	(6.773)	0	0	0
29/10/2008	ZAAD 2008/12/12	7.55	Put	Currency Future	1,030.0000	1,065.0000	3.398	0	0	0
29/10/2008	ZAAD 2008/12/12	6.65	Put	Currency Future	422.0000	436.0000	3.318	0	0	0
29/10/2008	ZAAD 2008/12/12	7.10	Put	Currency Future	709.0000	732.0000	3.244	0	0	0
29/10/2008	ZAAD 2008/12/12	7.35	Call	Currency Future	252.0000	211.0000	(16.270)	0	0	0
29/10/2008	ZAAD 2008/12/12	6.30	Call	Currency Future	667.0000	603.0000	(9.595)	0	0	0
29/10/2008	ZAAD 2008/12/12	7.45	Put	Currency Future	955.0000	986.0000	3.246	0	0	0
29/10/2008	ZAAD 2008/12/12	5.85	Call	Currency Future	984.0000	912.0000	(7.317)	0	0	0
29/10/2008	ZAAD 2008/12/12	6.40	Put	Currency Future	291.0000	299.0000	2.749	0	0	0
29/10/2008	ZAAD 2008/12/12	6.40	Call	Currency Future	612.0000	550.0000	(10.131)	0	0	0
29/10/2008	ZAAD 2008/12/12	7.65	Call	Currency Future	179.0000	146.0000	(18.436)	0	0	0
29/10/2008	ZAAD 2008/12/12	6.40	Call	Currency Future	612.0000	550.0000	(10.131)	0	0	0
29/10/2008	ZAAD 2008/12/12	7.15	Call	Currency Future	313.0000	267.0000	(14.696)	0	0	0
29/10/2008	ZAAD 2008/12/12	6.40	Put	Currency Future	291.0000	299.0000	2.749	0	0	0
29/10/2008	ZAAD 2008/12/12	6.80	Call	Currency Future	431.0000	378.0000	(12.297)	0	0	0

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29/10/2008	ZAAD 2008/12/12	7.75	Call	Currency Future	159.0000	128.0000	(19.497)	0	0	0
29/10/2008	ZAAD 2008/12/12	6.15	Call	Currency Future	765.0000	696.0000	(9.020)	0	0	0
29/10/2008	ZAAD 2008/12/12	7.50	Put	Currency Future	992.0000	1,025.0000	3.327	0	0	0
29/10/2008	ZAAD 2008/12/12	7.00	Call	Currency Future	361.0000	313.0000	(13.296)	0	0	0
29/10/2008	ZAAD 2008/12/12	6.85	Put	Currency Future	541.0000	560.0000	3.512	0	0	0
29/10/2008	ZAAD 2008/12/12	6.20	Call	Currency Future	731.0000	663.0000	(9.302)	0	0	0
29/10/2008	ZAAD 2008/12/12	5.95	Call	Currency Future	907.0000	836.0000	(7.828)	0	0	0
29/10/2008	ZAAD 2008/12/12	7.50	Call	Currency Future	213.0000	176.0000	(17.371)	0	0	0
29/10/2008	ZAAD 2008/12/12	6.90	Put	Currency Future	573.0000	594.0000	3.665	0	0	0
29/10/2008	ZAAD 2008/12/12	7.65	Put	Currency Future	1,108.0000	1,145.0000	3.339	0	0	0
29/10/2008	ZAAD 2008/12/12	5.95	Put	Currency Future	136.0000	136.0000	-	0	0	0
29/10/2008	ZAAD 2008/12/12	7.35	Put	Currency Future	881.0000	911.0000	3.405	0	0	0
29/10/2008	ZAAD 2008/12/12	6.55	Put	Currency Future	367.0000	379.0000	3.270	0	0	0
29/10/2008	ZAAD 2008/12/12	6.90	Call	Currency Future	394.0000	344.0000	(12.690)	0	0	0
29/10/2008	ZAAD 2008/12/12	6.80	Put	Currency Future	510.0000	528.0000	3.529	0	0	0
29/10/2008	ZAAD 2008/12/12	7.45	Call	Currency Future	226.0000	187.0000	(17.257)	0	0	0
29/10/2008	ZAAD 2008/12/12	6.20	Put	Currency Future	210.0000	213.0000	1.429	0	0	0
29/10/2008	ZAAD 2008/12/12	5.85	Put	Currency Future	113.0000	111.0000	(1.770)	0	0	0
29/10/2008	ZAAD 2008/12/12	6.50	Put	Currency Future	340.0000	351.0000	3.235	0	0	0
29/10/2008	ZAAD 2008/12/12	7.75	Put	Currency Future	1,188.0000	1,228.0000	3.367	0	0	0
29/10/2008	ZAAD 2008/12/12	6.05	Call	Currency Future	834.0000	764.0000	(8.393)	0	0	0
29/10/2008	ZAAD 2008/12/12	7.60	Put	Currency Future	1,069.0000	1,105.0000	3.368	0	0	0
29/10/2008	ZAAD 2008/12/12	6.55	Call	Currency Future	538.0000	479.0000	(10.967)	0	0	0
29/10/2008	ZAAD 2008/12/12	7.25	Put	Currency Future	811.0000	837.0000	3.206	0	0	0
29/10/2008	ZAAD 2008/12/12	6.50	Call	Currency Future	561.0000	502.0000	(10.517)	0	0	0
29/10/2008	ZAAD 2008/12/12	6.65	Call	Currency Future	493.0000	436.0000	(11.562)	0	0	0
29/10/2008	ZAAD 2008/12/12	6.15	Put	Currency Future	194.0000	195.0000	0.515	0	0	0
29/10/2008	ZAAD 2008/12/12	6.60	Call	Currency Future	515.0000	457.0000	(11.262)	0	0	0
29/10/2008	ZAAD 2008/12/12	7.25	Call	Currency Future	282.0000	238.0000	(15.603)	0	0	0
29/10/2008	ZAAD 2008/12/12	7.00	Put	Currency Future	640.0000	663.0000	3.594	0	0	0
29/10/2008	ZAAD 2008/12/12	6.30	Put	Currency Future	246.0000	252.0000	2.439	0	0	0
29/10/2008	ZAAD 2008/12/12	6.45	Call	Currency Future	586.0000	525.0000	(10.410)	0	0	0
29/10/2008	ZAAD 2008/12/12	8.00	Put	Currency Future	1,397.0000	1,442.0000	3.221	0	0	0
29/10/2008	ZAAD 2008/12/12	6.05	Put	Currency Future	163.0000	164.0000	0.613	0	0	0
29/10/2008	ZAAD 2008/12/12	7.90	Put	Currency Future	1,312.0000	1,355.0000	3.277	0	0	0
29/10/2008	ZAAD 2008/12/12	6.85	Call	Currency Future	412.0000	361.0000	(12.379)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/10/2008	ZAAD	2008/12/12	7.80	Put	Currency Future	1,229.0000	1,270.0000	3.336	0	0	0
29/10/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	907.0000	836.0000	(7.828)	0	0	0
29/10/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	315.0000	324.0000	2.857	0	0	0
29/10/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	133.0000	105.0000	(21.053)	0	0	0
29/10/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	136.0000	136.0000	-	0	0	0
29/10/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	239.0000	199.0000	(16.736)	0	0	0
29/10/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	377.0000	328.0000	(12.997)	0	0	0
29/10/2008	ZAAD	2008/12/12	8.00	Call	Currency Future	118.0000	92.0000	(22.034)	0	0	0
29/10/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	480.0000	496.0000	3.333	0	0	0
29/10/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	606.0000	628.0000	3.630	0	0	0
29/10/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,312.0000	1,355.0000	3.277	0	0	0
29/10/2008	ZAAD	2008/12/12	7.10	Call	Currency Future	330.0000	283.0000	(14.242)	0	0	0
29/10/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	918.0000	948.0000	3.268	0	0	0
29/10/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	451.0000	397.0000	(11.973)	0	0	0
29/10/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	345.0000	299.0000	(13.333)	0	0	0
29/10/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,148.0000	1,186.0000	3.310	0	0	0
29/10/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	538.0000	479.0000	(10.967)	0	0	0
29/10/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	268.0000	275.0000	2.612	0	0	0
29/10/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	169.0000	137.0000	(18.935)	0	0	0
29/10/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	639.0000	575.0000	(10.016)	0	0	0
29/10/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	133.0000	105.0000	(21.053)	0	0	0
29/10/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	367.0000	379.0000	3.270	0	0	0
29/10/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	606.0000	628.0000	3.630	0	0	0
29/10/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	313.0000	267.0000	(14.696)	0	0	0
29/10/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	742.0000	766.0000	3.235	0	0	0
29/10/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	377.0000	328.0000	(12.997)	0	0	0
29/10/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	674.0000	699.0000	3.709	0	0	0
29/10/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	345.0000	299.0000	(13.333)	0	0	0
29/10/2008	ZAAD	2009/03/16			Currency Future	6.8470	6.7689	(1.141)	6.8700	6.8500	1,736
29/10/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	891.0000	814.0000	(8.642)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.60	Call	Currency Future	322.0000	275.0000	(14.596)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.50	Put	Currency Future	1,004.0000	1,033.0000	2.888	0	0	0
29/10/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	298.0000	301.0000	1.007	0	0	0
29/10/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	795.0000	720.0000	(9.434)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	493.0000	441.0000	(10.548)	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
29/10/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	566.0000	588.0000	3.887	0	0	0
29/10/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	156.0000	154.0000	(1.282)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.70	Put	Currency Future	1,148.0000	1,182.0000	2.962	0	0	0
29/10/2008	ZAAD	2009/03/16	7.80	Put	Currency Future	1,223.0000	1,259.0000	2.944	0	0	0
29/10/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	563.0000	507.0000	(9.947)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.60	Put	Currency Future	1,075.0000	1,106.0000	2.884	0	0	0
29/10/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	696.0000	722.0000	3.736	0	0	0
29/10/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	1,029.0000	950.0000	(7.677)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	924.0000	847.0000	(8.333)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.70	Call	Currency Future	295.0000	251.0000	(14.915)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.80	Call	Currency Future	270.0000	228.0000	(15.556)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.55	Put	Currency Future	1,039.0000	1,069.0000	2.887	0	0	0
29/10/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	1,103.0000	1,023.0000	(7.253)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	244.0000	245.0000	0.410	0	0	0
29/10/2008	ZAAD	2009/03/16	5.95	Call	Currency Future	1,066.0000	986.0000	(7.505)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.65	Call	Currency Future	308.0000	263.0000	(14.610)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.45	Call	Currency Future	366.0000	316.0000	(13.661)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.50	Call	Currency Future	351.0000	302.0000	(13.960)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.65	Put	Currency Future	1,111.0000	1,144.0000	2.970	0	0	0
29/10/2008	ZAAD	2009/03/16	7.45	Put	Currency Future	969.0000	997.0000	2.890	0	0	0
29/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	764.0000	793.0000	3.796	0	0	0
29/10/2008	ZAAD	2009/03/16	7.55	Call	Currency Future	336.0000	288.0000	(14.286)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	211.0000	211.0000	-	0	0	0
29/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	461.0000	412.0000	(10.629)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	583.0000	525.0000	(9.949)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	477.0000	427.0000	(10.482)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	688.0000	625.0000	(9.157)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	800.0000	826.0000	3.250	0	0	0
29/10/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	958.0000	880.0000	(8.142)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	536.0000	556.0000	3.731	0	0	0
29/10/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	730.0000	758.0000	3.836	0	0	0
29/10/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	261.0000	263.0000	0.766	0	0	0
29/10/2008	ZAAD	2009/03/16	7.85	Call	Currency Future	259.0000	217.0000	(16.216)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	382.0000	331.0000	(13.351)	0	0	0
29/10/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	169.0000	167.0000	(1.183)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	629.0000	654.0000	3.975	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
29/10/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	868.0000	893.0000	2.880	0	0	0
29/10/2008	ZAAD	2009/03/16	8.20	Put	Currency Future	1,541.0000	1,585.0000	2.855	0	0	0
29/10/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	447.0000	395.0000	(11.633)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	448.0000	466.0000	4.018	0	0	0
29/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	391.0000	406.0000	3.836	0	0	0
29/10/2008	ZAAD	2009/03/16	8.20	Call	Currency Future	188.0000	154.0000	(18.085)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	935.0000	962.0000	2.888	0	0	0
29/10/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	182.0000	181.0000	(0.549)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.05	Put	Currency Future	196.0000	196.0000	-	0	0	0
29/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	526.0000	473.0000	(10.076)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	415.0000	362.0000	(12.771)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	858.0000	782.0000	(8.858)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	800.0000	826.0000	3.250	0	0	0
29/10/2008	ZAAD	2009/03/16	8.10	Call	Currency Future	206.0000	170.0000	(17.476)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	247.0000	207.0000	(16.194)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	279.0000	282.0000	1.075	0	0	0
29/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	645.0000	585.0000	(9.302)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.75	Call	Currency Future	283.0000	239.0000	(15.548)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	227.0000	228.0000	0.441	0	0	0
29/10/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	624.0000	564.0000	(9.615)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	382.0000	331.0000	(13.351)	0	0	0
29/10/2008	ZAAD	2009/03/16	8.00	Put	Currency Future	1,379.0000	1,419.0000	2.901	0	0	0
29/10/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	688.0000	625.0000	(9.157)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	338.0000	351.0000	3.846	0	0	0
29/10/2008	ZAAD	2009/03/16	7.75	Put	Currency Future	1,186.0000	1,220.0000	2.867	0	0	0
29/10/2008	ZAAD	2009/03/16	6.05	Call	Currency Future	993.0000	915.0000	(7.855)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.95	Call	Currency Future	236.0000	197.0000	(16.525)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	391.0000	406.0000	3.836	0	0	0
29/10/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	868.0000	893.0000	2.880	0	0	0
29/10/2008	ZAAD	2009/03/16	8.05	Put	Currency Future	1,419.0000	1,460.0000	2.889	0	0	0
29/10/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,300.0000	1,338.0000	2.923	0	0	0
29/10/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	935.0000	962.0000	2.888	0	0	0
29/10/2008	ZAAD	2009/03/16	8.05	Call	Currency Future	216.0000	179.0000	(17.130)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.95	Put	Currency Future	1,339.0000	1,378.0000	2.913	0	0	0
29/10/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	415.0000	362.0000	(12.771)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.85	Put	Currency Future	1,262.0000	1,298.0000	2.853	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
29/10/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	662.0000	688.0000	3.927	0	0	0
29/10/2008	ZAAD	2009/03/16	8.00	Call	Currency Future	226.0000	188.0000	(16.814)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	477.0000	495.0000	3.774	0	0	0
29/10/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	447.0000	395.0000	(11.633)	0	0	0
29/10/2008	ZAAD	2009/03/16	8.10	Put	Currency Future	1,459.0000	1,501.0000	2.879	0	0	0
29/10/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	509.0000	457.0000	(10.216)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	227.0000	228.0000	0.441	0	0	0
29/10/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	735.0000	670.0000	(8.844)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	247.0000	207.0000	(16.194)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,300.0000	1,338.0000	2.923	0	0	0
29/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	477.0000	495.0000	3.774	0	0	0
29/10/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	493.0000	441.0000	(10.548)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	448.0000	466.0000	4.018	0	0	0
29/10/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	603.0000	544.0000	(9.784)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	364.0000	378.0000	3.846	0	0	0
29/10/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	924.0000	847.0000	(8.333)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	506.0000	525.0000	3.755	0	0	0
29/10/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	711.0000	647.0000	(9.001)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	544.0000	489.0000	(10.110)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	318.0000	326.0000	2.516	0	0	0
29/10/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	826.0000	750.0000	(9.201)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	765.0000	695.0000	(9.150)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	629.0000	654.0000	3.975	0	0	0
29/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	526.0000	473.0000	(10.076)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	583.0000	525.0000	(9.949)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	624.0000	564.0000	(9.615)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	666.0000	605.0000	(9.159)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	696.0000	722.0000	3.736	0	0	0
29/10/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	544.0000	489.0000	(10.110)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	419.0000	436.0000	4.057	0	0	0
29/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	536.0000	556.0000	3.731	0	0	0
29/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	645.0000	585.0000	(9.302)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	735.0000	670.0000	(8.844)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	338.0000	351.0000	3.846	0	0	0
29/10/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	597.0000	621.0000	4.020	0	0	0
29/10/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	597.0000	621.0000	4.020	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
29/10/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	901.0000	927.0000	2.886	0	0	0
29/10/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	433.0000	378.0000	(12.702)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	398.0000	346.0000	(13.065)	0	0	0
29/10/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	836.0000	859.0000	2.751	0	0	0
29/10/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	244.0000	245.0000	0.410	0	0	0
29/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	764.0000	793.0000	3.796	0	0	0
29/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	461.0000	412.0000	(10.629)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	891.0000	814.0000	(8.642)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	765.0000	695.0000	(9.150)	0	0	0
29/10/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	318.0000	326.0000	2.516	0	0	0
29/10/2008	ZAAD	2009/06/12			Currency Future	6.9598	6.8746	(1.224)	0.0000	0.0000	600
29/10/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	726.0000	752.0000	3.581	0	0	0
29/10/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	964.0000	989.0000	2.593	0	0	0
29/10/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	892.0000	810.0000	(9.193)	0	0	0
29/10/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	397.0000	344.0000	(13.350)	0	0	0
29/10/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	0.0000	810.0000	100.000	0	0	0
29/10/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	636.0000	576.0000	(9.434)	0	0	0
29/10/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,237.0000	1,270.0000	2.668	0	0	0
29/10/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	0.0000	686.0000	100.000	0	0	0
29/10/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	473.0000	415.0000	(12.262)	0	0	0
29/10/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	524.0000	463.0000	(11.641)	0	0	0
29/10/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	0.0000	385.0000	100.000	0	0	0
29/10/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,063.0000	1,090.0000	2.540	0	0	0
29/10/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	482.0000	500.0000	3.734	0	0	0
29/10/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	672.0000	610.0000	(9.226)	0	0	0
29/10/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	0.0000	610.0000	100.000	0	0	0
29/10/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	426.0000	371.0000	(12.911)	0	0	0
29/10/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	587.0000	530.0000	(9.710)	0	0	0
29/10/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	369.0000	319.0000	(13.550)	0	0	0
29/10/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	663.0000	686.0000	3.469	0	0	0
29/10/2008	ZAAD	2009/06/12	8.10	Put	Currency Future	1,460.0000	1,498.0000	2.603	0	0	0
29/10/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	397.0000	344.0000	(13.350)	0	0	0
29/10/2008	ZAAD	2009/06/12	7.65	Call	Currency Future	441.0000	385.0000	(12.698)	0	0	0
29/10/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	862.0000	891.0000	3.364	0	0	0
29/10/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	382.0000	385.0000	0.785	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
29/10/2008	ZAAD	2009/06/12	8.30	Put	Currency Future	1,616.0000	1,658.0000	2.599	0	0	0
29/10/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	305.0000	306.0000	0.328	0	0	0
29/10/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,063.0000	1,090.0000	2.540	0	0	0
29/10/2008	ZAAD	2009/06/12	8.10	Call	Currency Future	320.0000	273.0000	(14.688)	0	0	0
29/10/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	255.0000	254.0000	(0.392)	0	0	0
29/10/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	952.0000	869.0000	(8.718)	0	0	0
29/10/2008	ZAAD	2009/06/12	7.65	Put	Currency Future	1,131.0000	1,161.0000	2.653	0	0	0
29/10/2008	ZAAD	2009/06/12	8.30	Call	Currency Future	276.0000	233.0000	(15.580)	0	0	0
29/10/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	224.0000	222.0000	(0.893)	0	0	0
29/10/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,166.0000	1,197.0000	2.659	0	0	0
29/10/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	343.0000	344.0000	0.292	0	0	0
29/10/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	473.0000	415.0000	(12.262)	0	0	0
29/10/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	654.0000	593.0000	(9.327)	0	0	0
29/10/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	297.0000	252.0000	(15.152)	0	0	0
29/10/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	572.0000	592.0000	3.497	0	0	0
29/10/2008	ZAAD	2009/06/12	8.00	Put	Currency Future	1,384.0000	1,420.0000	2.601	0	0	0
29/10/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	1,015.0000	930.0000	(8.374)	0	0	0
29/10/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	922.0000	839.0000	(9.002)	0	0	0
29/10/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	603.0000	545.0000	(9.619)	0	0	0
29/10/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,537.0000	1,578.0000	2.668	0	0	0
29/10/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	732.0000	666.0000	(9.016)	0	0	0
29/10/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,310.0000	1,344.0000	2.595	0	0	0
29/10/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	288.0000	288.0000	-	0	0	0
29/10/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	271.0000	270.0000	(0.369)	0	0	0
29/10/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	694.0000	718.0000	3.458	0	0	0
29/10/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	297.0000	252.0000	(15.152)	0	0	0
29/10/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	1,081.0000	995.0000	(7.956)	0	0	0
29/10/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	324.0000	325.0000	0.309	0	0	0
29/10/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,237.0000	1,270.0000	2.668	0	0	0
29/10/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	1,048.0000	962.0000	(8.206)	0	0	0
29/10/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	1,081.0000	995.0000	(7.956)	0	0	0
29/10/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	793.0000	820.0000	3.405	0	0	0
29/10/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,537.0000	1,578.0000	2.668	0	0	0
29/10/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	983.0000	899.0000	(8.545)	0	0	0
29/10/2008	ZAAD	2009/06/12	8.00	Call	Currency Future	344.0000	295.0000	(14.244)	0	0	0
29/10/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	239.0000	237.0000	(0.837)	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
29/10/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	288.0000	288.0000	-	0	0	0
29/10/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	792.0000	724.0000	(8.586)	0	0	0
29/10/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	1,184.0000	1,097.0000	(7.348)	0	0	0
29/10/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	601.0000	622.0000	3.494	0	0	0
29/10/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	271.0000	270.0000	(0.369)	0	0	0
29/10/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	1,048.0000	962.0000	(8.206)	0	0	0
29/10/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	1,149.0000	1,062.0000	(7.572)	0	0	0
29/10/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	362.0000	364.0000	0.552	0	0	0
29/10/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	1,114.0000	1,028.0000	(7.720)	0	0	0
29/10/2008	ZAAD	2009/06/12	7.60	Call	Currency Future	457.0000	400.0000	(12.473)	0	0	0
29/10/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	691.0000	628.0000	(9.117)	0	0	0
29/10/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	512.0000	530.0000	3.516	0	0	0
29/10/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	711.0000	647.0000	(9.001)	0	0	0
29/10/2008	ZAAD	2009/06/12	7.60	Put	Currency Future	1,097.0000	1,125.0000	2.552	0	0	0
29/10/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	572.0000	592.0000	3.497	0	0	0
29/10/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	542.0000	480.0000	(11.439)	0	0	0
29/10/2008	ZAAD	2009/06/12	6.55	Call	Currency Future	835.0000	765.0000	(8.383)	0	0	0
29/10/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	932.0000	956.0000	2.575	0	0	0
29/10/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	425.0000	440.0000	3.529	0	0	0
29/10/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	772.0000	705.0000	(8.679)	0	0	0
29/10/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	362.0000	364.0000	0.552	0	0	0
29/10/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	997.0000	1,022.0000	2.508	0	0	0
29/10/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	632.0000	654.0000	3.481	0	0	0
29/10/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	793.0000	820.0000	3.405	0	0	0
29/10/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	827.0000	856.0000	3.507	0	0	0
29/10/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	732.0000	666.0000	(9.016)	0	0	0
29/10/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	792.0000	724.0000	(8.586)	0	0	0
29/10/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	603.0000	545.0000	(9.619)	0	0	0
29/10/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	759.0000	786.0000	3.557	0	0	0
29/10/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	426.0000	371.0000	(12.911)	0	0	0
29/10/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	601.0000	622.0000	3.494	0	0	0
29/10/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,310.0000	1,344.0000	2.595	0	0	0
29/10/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	556.0000	498.0000	(10.432)	0	0	0
29/10/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	482.0000	500.0000	3.734	0	0	0
29/10/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	753.0000	686.0000	(8.898)	0	0	0
29/10/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	571.0000	516.0000	(9.632)	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
29/10/2008	ZAAD 2009/06/12	7.10	Call	Currency Future	619.0000	560.0000	(9.532)	0	0	0
29/10/2008	ZAAD 2009/06/12	7.30	Put	Currency Future	897.0000	923.0000	2.899	0	0	0
29/10/2008	ZAAD 2009/06/12	6.40	Call	Currency Future	922.0000	839.0000	(9.002)	0	0	0
29/10/2008	ZAAD 2009/06/12	7.70	Put	Currency Future	1,166.0000	1,197.0000	2.659	0	0	0
29/10/2008	ZAAD 2009/06/12	7.05	Put	Currency Future	726.0000	752.0000	3.581	0	0	0
29/10/2008	ZAAD 2009/06/12	6.75	Put	Currency Future	543.0000	562.0000	3.499	0	0	0
29/10/2008	ZAAD 2009/06/12	6.85	Call	Currency Future	711.0000	647.0000	(9.001)	0	0	0
29/10/2008	ZAAD 2009/06/12	7.90	Call	Currency Future	369.0000	319.0000	(13.550)	0	0	0
29/10/2008	ZAAD 2009/06/12	7.45	Call	Currency Future	507.0000	447.0000	(11.834)	0	0	0
29/10/2008	ZAAD 2009/06/12	6.70	Call	Currency Future	772.0000	705.0000	(8.679)	0	0	0
29/10/2008	ZAAD 2009/06/12	7.50	Put	Currency Future	1,030.0000	1,056.0000	2.524	0	0	0
29/10/2008	ZAAD 2009/06/12	7.05	Call	Currency Future	636.0000	576.0000	(9.434)	0	0	0
29/10/2008	ZAAD 2009/06/12	7.30	Call	Currency Future	556.0000	498.0000	(10.432)	0	0	0
29/10/2008	ZAAD 2009/06/12	7.20	Put	Currency Future	827.0000	856.0000	3.507	0	0	0
29/10/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	587.0000	530.0000	(9.710)	0	0	0
29/10/2008	ZAAD 2009/06/12	7.30	Put	Currency Future	897.0000	923.0000	2.899	0	0	0
29/10/2008	ZAAD 2009/06/12	7.40	Call	Currency Future	524.0000	463.0000	(11.641)	0	0	0
29/10/2008	ZAAD 2009/06/12	7.40	Put	Currency Future	964.0000	989.0000	2.593	0	0	0
29/10/2008	ZAAD 2009/06/12	7.50	Call	Currency Future	489.0000	431.0000	(11.861)	0	0	0
29/10/2008	ZAAD 2009/06/12	6.70	Put	Currency Future	512.0000	530.0000	3.516	0	0	0
29/10/2008	ZAAD 2009/06/12	6.50	Put	Currency Future	403.0000	412.0000	2.233	0	0	0
29/10/2008	ZAAD 2009/06/12	6.50	Call	Currency Future	863.0000	787.0000	(8.806)	0	0	0
29/10/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	632.0000	654.0000	3.481	0	0	0
29/10/2008	ZAAD 2009/06/12	6.60	Call	Currency Future	813.0000	744.0000	(8.487)	0	0	0
29/10/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	691.0000	628.0000	(9.117)	0	0	0
29/10/2008	ZAAD 2009/06/12	6.60	Put	Currency Future	453.0000	469.0000	3.532	0	0	0
29/10/2008	ZAAD 2009/06/12	6.30	Put	Currency Future	324.0000	325.0000	0.309	0	0	0
29/10/2008	ZAAD 2009/06/12	6.30	Call	Currency Future	983.0000	899.0000	(8.545)	0	0	0

Grand Total:

565,126