



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 30/10/2008

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
30/10/2008	\$ / R 2008/12/12			Currency Future	10.1071	10.1011	(0.059)	11.3200	9.5600	285,250
30/10/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,121.0000	1,082.0000	(3.479)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,587.0000	1,562.0000	(1.575)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	631.0000	582.0000	(7.765)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.80	Put	Currency Future	1,095.0000	1,057.0000	(3.470)	0	0	0
30/10/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	24.0000	20.0000	(16.667)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	988.0000	945.0000	(4.352)	0	0	0
30/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,233.0000	2,223.0000	(0.448)	0	0	0
30/10/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,185.0000	2,175.0000	(0.458)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	125.0000	100.0000	(20.000)	0	0	0
30/10/2008	\$ / R 2008/12/12	11.10	Put	Currency Future	1,326.0000	1,291.0000	(2.640)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	365.0000	324.0000	(11.233)	0	0	20,000
30/10/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	281.0000	244.0000	(13.167)	0	0	0
30/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
30/10/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	28.0000	24.0000	(14.286)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.30	Put	Currency Future	748.0000	705.0000	(5.749)	0	0	1,000
30/10/2008	\$ / R 2008/12/12	10.80	Call	Currency Future	402.0000	358.0000	(10.945)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	1,721.0000	1,700.0000	(1.220)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	2,091.0000	2,079.0000	(0.574)	0	0	0
30/10/2008	\$ / R 2008/12/12	11.10	Call	Currency Future	333.0000	293.0000	(12.012)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	2,138.0000	2,127.0000	(0.514)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	33.0000	28.0000	(15.152)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	1,343.0000	1,310.0000	(2.457)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	624.0000	580.0000	(7.051)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.75	Put	Currency Future	1,058.0000	1,019.0000	(3.686)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	31.0000	26.0000	(16.129)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,422.0000	1,392.0000	(2.110)	0	0	0
30/10/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	2,281.0000	2,272.0000	(0.395)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	136.0000	109.0000	(19.853)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.75	Call	Currency Future	415.0000	371.0000	(10.602)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	115.0000	91.0000	(20.870)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,504.0000	1,476.0000	(1.862)	0	0	0
30/10/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	2,428.0000	2,419.0000	(0.371)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	47.0000	37.0000	(21.277)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	36.0000	30.0000	(16.667)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.85	Put	Currency Future	486.0000	443.0000	(8.848)	0	0	1,000
30/10/2008	\$ / R 2008/12/12	11.20	Call	Currency Future	313.0000	274.0000	(12.460)	0	0	0
30/10/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	1,904.0000	1,888.0000	(0.840)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,422.0000	1,392.0000	(2.110)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.85	Call	Currency Future	743.0000	694.0000	(6.595)	0	0	0
30/10/2008	\$ / R 2008/12/12	11.20	Put	Currency Future	1,406.0000	1,373.0000	(2.347)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,044.0000	2,031.0000	(0.636)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,044.0000	2,031.0000	(0.636)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	97.0000	75.0000	(22.680)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	64.0000	49.0000	(23.438)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	115.0000	91.0000	(20.870)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.85	Put	Currency Future	1,133.0000	1,095.0000	(3.354)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	1,812.0000	1,794.0000	(0.993)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	1,676.0000	1,654.0000	(1.313)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	36.0000	30.0000	(16.667)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.85	Call	Currency Future	390.0000	346.0000	(11.282)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	214.0000	181.0000	(15.421)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	43.0000	34.0000	(20.930)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,304.0000	1,271.0000	(2.531)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	321.0000	282.0000	(12.150)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	69.0000	53.0000	(23.188)	0	0	0
30/10/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	2,330.0000	2,321.0000	(0.386)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	185.0000	154.0000	(16.757)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	928.0000	883.0000	(4.849)	0	0	0
30/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,233.0000	2,223.0000	(0.448)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.30	Call	Currency Future	555.0000	506.0000	(8.829)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	988.0000	945.0000	(4.352)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	55.0000	43.0000	(21.818)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,382.0000	1,351.0000	(2.243)	0	0	0
30/10/2008	\$ / R 2008/12/12	11.50	Put	Currency Future	1,654.0000	1,624.0000	(1.814)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	281.0000	244.0000	(13.167)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	80.0000	61.0000	(23.750)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,192.0000	1,155.0000	(3.104)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,587.0000	1,562.0000	(1.575)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	1,997.0000	1,983.0000	(0.701)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	43.0000	34.0000	(20.930)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	214.0000	181.0000	(15.421)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,504.0000	1,476.0000	(1.862)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,192.0000	1,155.0000	(3.104)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	97.0000	75.0000	(22.680)	0	0	0
30/10/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	23.0000	19.0000	(17.391)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	185.0000	154.0000	(16.757)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.55	Call	Currency Future	900.0000	854.0000	(5.111)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	172.0000	142.0000	(17.442)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	59.0000	46.0000	(22.034)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,950.0000	1,936.0000	(0.718)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,121.0000	1,082.0000	(3.479)	0	0	0
30/10/2008	\$ / R 2008/12/12	11.50	Call	Currency Future	261.0000	225.0000	(13.793)	0	0	3,000
30/10/2008	\$ / R 2008/12/12	9.55	Put	Currency Future	343.0000	303.0000	(11.662)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,950.0000	1,936.0000	(0.718)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,766.0000	1,747.0000	(1.076)	0	0	20
30/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	767.0000	718.0000	(6.389)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.50	Call	Currency Future	488.0000	440.0000	(9.836)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	51.0000	40.0000	(21.569)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	460.0000	417.0000	(9.348)	0	0	0
30/10/2008	\$ / R 2008/12/12	11.30	Put	Currency Future	1,488.0000	1,455.0000	(2.218)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	872.0000	825.0000	(5.390)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	1,229.0000	1,193.0000	(2.929)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,858.0000	1,841.0000	(0.915)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	460.0000	417.0000	(9.348)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	537.0000	488.0000	(9.125)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	106.0000	82.0000	(22.642)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	1,266.0000	1,231.0000	(2.765)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,858.0000	1,841.0000	(0.915)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	1,545.0000	1,519.0000	(1.683)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	1,463.0000	1,433.0000	(2.051)	0	0	0
30/10/2008	\$ / R 2008/12/12	11.30	Call	Currency Future	295.0000	256.0000	(13.220)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	125.0000	100.0000	(20.000)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.90	Call	Currency Future	719.0000	670.0000	(6.815)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	88.0000	67.0000	(23.864)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	767.0000	718.0000	(6.389)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.50	Put	Currency Future	880.0000	839.0000	(4.659)	0	0	2,000
30/10/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	159.0000	130.0000	(18.239)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	51.0000	40.0000	(21.569)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	411.0000	369.0000	(10.219)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.15	Put	Currency Future	654.0000	610.0000	(6.728)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	780.0000	737.0000	(5.513)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	1,053.0000	1,011.0000	(3.989)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	80.0000	61.0000	(23.750)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	818.0000	770.0000	(5.868)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	40.0000	32.0000	(20.000)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	59.0000	46.0000	(22.034)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	246.0000	210.0000	(14.634)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,382.0000	1,351.0000	(2.243)	0	0	20,000
30/10/2008	\$ / R 2008/12/12	9.90	Put	Currency Future	512.0000	469.0000	(8.398)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	1,632.0000	1,608.0000	(1.471)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	685.0000	641.0000	(6.423)	0	0	0
30/10/2008	\$ / R 2008/12/12	12.25	Call	Currency Future	166.0000	139.0000	(16.265)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	75.0000	57.0000	(24.000)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	674.0000	624.0000	(7.418)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	631.0000	582.0000	(7.765)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	567.0000	523.0000	(7.760)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.15	Call	Currency Future	611.0000	562.0000	(8.020)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	592.0000	542.0000	(8.446)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	539.0000	496.0000	(7.978)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,766.0000	1,747.0000	(1.076)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	1,053.0000	1,011.0000	(3.989)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	624.0000	580.0000	(7.051)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	246.0000	210.0000	(14.634)	0	0	0
30/10/2008	\$ / R 2008/12/12	11.75	Put	Currency Future	1,867.0000	1,841.0000	(1.393)	0	0	0
30/10/2008	\$ / R 2008/12/12	12.35	Call	Currency Future	157.0000	131.0000	(16.561)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.75	Call	Currency Future	792.0000	744.0000	(6.061)	0	0	0
30/10/2008	\$ / R 2008/12/12	14.20	Put	Currency Future	4,135.0000	4,130.0000	(0.121)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.75	Put	Currency Future	435.0000	393.0000	(9.655)	0	0	0
30/10/2008	\$ / R 2008/12/12	14.20	Call	Currency Future	42.0000	31.0000	(26.190)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	696.0000	647.0000	(7.040)	0	0	0
30/10/2008	\$ / R 2008/12/12	12.60	Call	Currency Future	136.0000	112.0000	(17.647)	0	0	0
30/10/2008	\$ / R 2008/12/12	11.00	Call	Currency Future	355.0000	313.0000	(11.831)	0	0	0
30/10/2008	\$ / R 2008/12/12	13.35	Call	Currency Future	84.0000	67.0000	(20.238)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	301.0000	263.0000	(12.625)	0	0	0
30/10/2008	\$ / R 2008/12/12	11.00	Put	Currency Future	1,248.0000	1,212.0000	(2.885)	0	0	0
30/10/2008	\$ / R 2008/12/12	12.60	Put	Currency Future	2,628.0000	2,611.0000	(0.647)	0	0	0
30/10/2008	\$ / R 2008/12/12	12.00	Call	Currency Future	193.0000	163.0000	(15.544)	0	0	0
30/10/2008	\$ / R 2008/12/12	13.35	Put	Currency Future	3,327.0000	3,316.0000	(0.331)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	262.0000	226.0000	(13.740)	0	0	0
30/10/2008	\$ / R 2008/12/12	12.00	Put	Currency Future	2,086.0000	2,062.0000	(1.151)	0	0	0
30/10/2008	\$ / R 2008/12/12	13.45	Put	Currency Future	3,420.0000	3,410.0000	(0.292)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	958.0000	914.0000	(4.593)	0	0	0
30/10/2008	\$ / R 2008/12/12	12.50	Call	Currency Future	144.0000	119.0000	(17.361)	0	0	0
30/10/2008	\$ / R 2008/12/12	12.70	Put	Currency Future	2,721.0000	2,704.0000	(0.625)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	229.0000	195.0000	(14.847)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.45	Put	Currency Future	846.0000	805.0000	(4.846)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	147.0000	119.0000	(19.048)	0	0	0
30/10/2008	\$ / R 2008/12/12	13.45	Call	Currency Future	77.0000	61.0000	(20.779)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	1,156.0000	1,118.0000	(3.287)	0	0	0
30/10/2008	\$ / R 2008/12/12	12.50	Put	Currency Future	2,537.0000	2,518.0000	(0.749)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	411.0000	369.0000	(10.219)	0	0	0
30/10/2008	\$ / R 2008/12/12	11.95	Call	Currency Future	199.0000	168.0000	(15.578)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	1,019.0000	977.0000	(4.122)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	818.0000	770.0000	(5.868)	0	0	0
30/10/2008	\$ / R 2008/12/12	11.25	Call	Currency Future	304.0000	265.0000	(12.829)	0	0	0
30/10/2008	\$ / R 2008/12/12	12.70	Call	Currency Future	128.0000	105.0000	(17.969)	0	0	0
30/10/2008	\$ / R 2008/12/12	11.25	Put	Currency Future	1,447.0000	1,414.0000	(2.281)	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
30/10/2008	\$ / R 2008/12/12	11.95	Put	Currency Future	2,042.0000	2,017.0000	(1.224)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	199.0000	167.0000	(16.080)	0	0	0
30/10/2008	\$ / R 2008/12/12	11.75	Call	Currency Future	224.0000	192.0000	(14.286)	0	0	0
30/10/2008	\$ / R 2008/12/12	14.10	Call	Currency Future	46.0000	34.0000	(26.087)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	1,087.0000	1,046.0000	(3.772)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.25	Put	Currency Future	716.0000	673.0000	(6.006)	0	0	0
30/10/2008	\$ / R 2008/12/12	14.10	Put	Currency Future	4,038.0000	4,033.0000	(0.124)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.25	Call	Currency Future	573.0000	524.0000	(8.551)	0	0	0
30/10/2008	\$ / R 2008/12/12	12.25	Put	Currency Future	2,309.0000	2,288.0000	(0.909)	0	0	0
30/10/2008	\$ / R 2008/12/12	11.85	Put	Currency Future	1,954.0000	1,928.0000	(1.331)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.45	Call	Currency Future	504.0000	456.0000	(9.524)	0	0	0
30/10/2008	\$ / R 2008/12/12	14.30	Put	Currency Future	4,231.0000	4,228.0000	(0.071)	0	0	0
30/10/2008	\$ / R 2008/12/12	13.55	Put	Currency Future	3,514.0000	3,505.0000	(0.256)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	147.0000	119.0000	(19.048)	0	0	0
30/10/2008	\$ / R 2008/12/12	14.30	Call	Currency Future	39.0000	29.0000	(25.641)	0	0	0
30/10/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,304.0000	1,271.0000	(2.531)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.55	Call	Currency Future	472.0000	425.0000	(9.958)	0	0	0
30/10/2008	\$ / R 2008/12/12	12.80	Call	Currency Future	121.0000	99.0000	(18.182)	0	0	0
30/10/2008	\$ / R 2008/12/12	13.55	Call	Currency Future	71.0000	56.0000	(21.127)	0	0	0
30/10/2008	\$ / R 2008/12/12	12.05	Put	Currency Future	2,130.0000	2,107.0000	(1.080)	0	0	0
30/10/2008	\$ / R 2008/12/12	12.05	Call	Currency Future	187.0000	158.0000	(15.508)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.55	Put	Currency Future	915.0000	874.0000	(4.481)	0	0	0
30/10/2008	\$ / R 2008/12/12	12.80	Put	Currency Future	2,814.0000	2,798.0000	(0.569)	0	0	0
30/10/2008	\$ / R 2008/12/12	11.85	Call	Currency Future	211.0000	180.0000	(14.692)	0	0	0
30/10/2008	\$ / R 2008/12/12	12.35	Put	Currency Future	2,400.0000	2,380.0000	(0.833)	0	0	0
30/10/2008	\$ / R 2008/12/12	11.35	Call	Currency Future	286.0000	248.0000	(13.287)	0	0	0
30/10/2008	\$ / R 2008/12/12	12.75	Put	Currency Future	2,767.0000	2,751.0000	(0.578)	0	0	0
30/10/2008	\$ / R 2008/12/12	11.35	Put	Currency Future	1,529.0000	1,497.0000	(2.093)	0	0	0
30/10/2008	\$ / R 2008/12/12	12.75	Call	Currency Future	124.0000	102.0000	(17.742)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	537.0000	488.0000	(9.125)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	1,019.0000	977.0000	(4.122)	0	0	0
30/10/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	262.0000	226.0000	(13.740)	0	0	0
30/10/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	780.0000	737.0000	(5.513)	0	0	0
30/10/2008	\$ / R 2008/12/12	11.60	Put	Currency Future	1,739.0000	1,710.0000	(1.668)	0	0	0
30/10/2008	\$ / R 2008/12/12	11.60	Call	Currency Future	246.0000	212.0000	(13.821)	0	0	0
30/10/2008	\$ / R 2008/12/12	13.10	Call	Currency Future	102.0000	83.0000	(18.627)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	\$ / R 2008/12/12	13.10	Put	Currency Future	3,095.0000	3,082.0000	(0.420)	0	0	0
30/10/2008	\$ / R 2008/12/12	13.85	Put	Currency Future	3,799.0000	3,792.0000	(0.184)	0	0	0
30/10/2008	\$ / R 2008/12/12	13.85	Call	Currency Future	56.0000	43.0000	(23.214)	0	0	0
30/10/2008	\$ / R 2008/12/12	7.10	Call	Currency Future	3,019.0000	3,011.0000	(0.265)	0	0	0
30/10/2008	\$ / R 2008/12/12	7.10	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
30/10/2008	\$ / R 2009/03/16			Currency Future	10.3434	10.3370	(0.062)	1,030.4400	9.8300	39,718
30/10/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	1,097.0000	1,027.0000	(6.381)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	509.0000	442.0000	(13.163)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,211.0000	2,165.0000	(2.081)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,787.0000	1,727.0000	(3.358)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,751.0000	1,689.0000	(3.541)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	158.0000	120.0000	(24.051)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	938.0000	866.0000	(7.676)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	840.0000	764.0000	(9.048)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	1,352.0000	1,279.0000	(5.399)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	187.0000	145.0000	(22.460)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	2,130.0000	2,082.0000	(2.254)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	664.0000	590.0000	(11.145)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	2,012.0000	1,960.0000	(2.584)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,170.0000	2,123.0000	(2.166)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,420.0000	1,353.0000	(4.718)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.75	Call	Currency Future	1,206.0000	1,128.0000	(6.468)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	591.0000	520.0000	(12.014)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	177.0000	136.0000	(23.164)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,935.0000	1,880.0000	(2.842)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	932.0000	853.0000	(8.476)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.75	Put	Currency Future	1,197.0000	1,128.0000	(5.764)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	219.0000	173.0000	(21.005)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	293.0000	240.0000	(18.089)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,898.0000	1,841.0000	(3.003)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.60	Put	Currency Future	1,768.0000	1,706.0000	(3.507)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,787.0000	1,727.0000	(3.358)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	280.0000	227.0000	(18.929)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	549.0000	480.0000	(12.568)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	242.0000	193.0000	(20.248)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	150.0000	113.0000	(24.667)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.75	Call	Currency Future	791.0000	715.0000	(9.608)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	471.0000	405.0000	(14.013)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	230.0000	183.0000	(20.435)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.45	Put	Currency Future	1,661.0000	1,596.0000	(3.913)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,414.0000	1,342.0000	(5.092)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,170.0000	2,123.0000	(2.166)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.45	Call	Currency Future	554.0000	483.0000	(12.816)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,234.0000	1,157.0000	(6.240)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.60	Call	Currency Future	512.0000	443.0000	(13.477)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.75	Put	Currency Future	612.0000	541.0000	(11.601)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	307.0000	252.0000	(17.915)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,419.0000	2,379.0000	(1.654)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	133.0000	99.0000	(25.564)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	1,680.0000	1,616.0000	(3.810)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,478.0000	1,408.0000	(4.736)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	2,012.0000	1,960.0000	(2.584)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	168.0000	128.0000	(23.810)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	126.0000	92.0000	(26.984)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,293.0000	2,250.0000	(1.875)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	336.0000	279.0000	(16.964)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	434.0000	371.0000	(14.516)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,292.0000	1,217.0000	(5.805)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	1,076.0000	996.0000	(7.435)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,335.0000	2,293.0000	(1.799)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,293.0000	2,250.0000	(1.875)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,377.0000	2,336.0000	(1.725)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,123.0000	1,044.0000	(7.035)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	400.0000	338.0000	(15.500)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	219.0000	173.0000	(21.005)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	133.0000	99.0000	(25.564)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	307.0000	252.0000	(17.915)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.40	Call	Currency Future	569.0000	497.0000	(12.654)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,543.0000	1,475.0000	(4.407)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	230.0000	183.0000	(20.435)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	150.0000	113.0000	(24.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,751.0000	1,689.0000	(3.541)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	254.0000	204.0000	(19.685)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.00	Call	Currency Future	698.0000	624.0000	(10.602)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,898.0000	1,841.0000	(3.003)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,335.0000	2,293.0000	(1.799)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	434.0000	371.0000	(14.516)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,974.0000	1,920.0000	(2.736)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	141.0000	106.0000	(24.823)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.00	Put	Currency Future	1,355.0000	1,287.0000	(5.018)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,377.0000	2,336.0000	(1.725)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,611.0000	1,545.0000	(4.097)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,974.0000	1,920.0000	(2.736)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	2,462.0000	2,423.0000	(1.584)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,935.0000	1,880.0000	(2.842)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	367.0000	308.0000	(16.076)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.40	Put	Currency Future	1,625.0000	1,560.0000	(4.000)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,478.0000	1,408.0000	(4.736)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	141.0000	106.0000	(24.823)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	118.0000	86.0000	(27.119)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	254.0000	204.0000	(19.685)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,543.0000	1,475.0000	(4.407)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	177.0000	136.0000	(23.164)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,823.0000	1,764.0000	(3.236)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	168.0000	128.0000	(23.810)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	267.0000	216.0000	(19.101)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	197.0000	154.0000	(21.827)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	242.0000	193.0000	(20.248)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,823.0000	1,764.0000	(3.236)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,419.0000	2,379.0000	(1.654)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	1,860.0000	1,803.0000	(3.065)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	280.0000	227.0000	(18.929)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	126.0000	92.0000	(26.984)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,178.0000	1,100.0000	(6.621)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	1,446.0000	1,375.0000	(4.910)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	634.0000	563.0000	(11.199)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	452.0000	388.0000	(14.159)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	104.0000	75.0000	(27.885)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	489.0000	423.0000	(13.497)	0	0	0
30/10/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	2,548.0000	2,512.0000	(1.413)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	529.0000	461.0000	(12.854)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	400.0000	338.0000	(15.500)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,091.0000	2,041.0000	(2.391)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	1,263.0000	1,187.0000	(6.017)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,611.0000	1,545.0000	(4.097)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	913.0000	835.0000	(8.543)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	208.0000	163.0000	(21.635)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	1,322.0000	1,248.0000	(5.598)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	969.0000	898.0000	(7.327)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	2,051.0000	2,000.0000	(2.487)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,123.0000	1,044.0000	(7.035)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,211.0000	2,165.0000	(2.081)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	1,130.0000	1,060.0000	(6.195)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.50	Call	Currency Future	876.0000	798.0000	(8.904)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	197.0000	154.0000	(21.827)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	791.0000	718.0000	(9.229)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,091.0000	2,041.0000	(2.391)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	824.0000	747.0000	(9.345)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	908.0000	836.0000	(7.930)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	1,034.0000	955.0000	(7.640)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	2,252.0000	2,207.0000	(1.998)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	951.0000	873.0000	(8.202)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	680.0000	607.0000	(10.735)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	322.0000	266.0000	(17.391)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	367.0000	308.0000	(16.076)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	680.0000	607.0000	(10.735)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	849.0000	776.0000	(8.598)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,917.0000	1,856.0000	(3.182)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	1,715.0000	1,653.0000	(3.615)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.75	Call	Currency Future	472.0000	405.0000	(14.195)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,292.0000	1,217.0000	(5.805)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.90	Call	Currency Future	436.0000	370.0000	(15.138)	0	0	0
30/10/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	293.0000	240.0000	(18.089)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	591.0000	520.0000	(12.014)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	1,064.0000	994.0000	(6.579)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,414.0000	1,342.0000	(5.092)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.45	Put	Currency Future	1,000.0000	929.0000	(7.100)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,234.0000	1,157.0000	(6.240)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.65	Put	Currency Future	569.0000	500.0000	(12.127)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	824.0000	747.0000	(9.345)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	549.0000	480.0000	(12.568)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.85	Call	Currency Future	1,150.0000	1,072.0000	(6.783)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	1,383.0000	1,310.0000	(5.278)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	858.0000	781.0000	(8.974)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.95	Call	Currency Future	1,097.0000	1,017.0000	(7.293)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.45	Call	Currency Future	894.0000	816.0000	(8.725)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.85	Put	Currency Future	657.0000	585.0000	(10.959)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	1,064.0000	994.0000	(6.579)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.25	Put	Currency Future	878.0000	806.0000	(8.200)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	471.0000	405.0000	(14.013)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,055.0000	975.0000	(7.583)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	703.0000	630.0000	(10.384)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	681.0000	607.0000	(10.866)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	820.0000	747.0000	(8.902)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	762.0000	688.0000	(9.711)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	681.0000	607.0000	(10.866)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	992.0000	913.0000	(7.964)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,388.0000	1,320.0000	(4.899)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,013.0000	934.0000	(7.799)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.65	Call	Currency Future	498.0000	430.0000	(13.655)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.50	Put	Currency Future	1,032.0000	961.0000	(6.880)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,454.0000	1,387.0000	(4.608)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	460.0000	393.0000	(14.565)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,055.0000	975.0000	(7.583)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.55	Put	Currency Future	1,732.0000	1,669.0000	(3.637)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.70	Call	Currency Future	807.0000	731.0000	(9.418)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	647.0000	574.0000	(11.283)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.90	Put	Currency Future	1,992.0000	1,933.0000	(2.962)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.25	Call	Currency Future	971.0000	893.0000	(8.033)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	\$ / R 2009/03/16	11.65	Put	Currency Future	1,805.0000	1,743.0000	(3.435)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.70	Put	Currency Future	1,164.0000	1,094.0000	(6.014)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.95	Call	Currency Future	716.0000	641.0000	(10.475)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.70	Put	Currency Future	1,842.0000	1,780.0000	(3.366)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	858.0000	781.0000	(8.974)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.75	Put	Currency Future	1,879.0000	1,818.0000	(3.246)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	772.0000	696.0000	(9.845)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.95	Put	Currency Future	1,323.0000	1,254.0000	(5.215)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.50	Call	Currency Future	540.0000	469.0000	(13.148)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	820.0000	747.0000	(8.902)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	460.0000	393.0000	(14.565)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	753.0000	678.0000	(9.960)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,556.0000	1,490.0000	(4.242)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	762.0000	688.0000	(9.711)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.55	Call	Currency Future	526.0000	456.0000	(13.308)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.50	Put	Currency Future	1,696.0000	1,632.0000	(3.774)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,013.0000	934.0000	(7.799)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.35	Put	Currency Future	1,590.0000	1,525.0000	(4.088)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	599.0000	527.0000	(12.020)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.35	Call	Currency Future	584.0000	512.0000	(12.329)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	1,259.0000	1,191.0000	(5.401)	0	0	0
30/10/2008	\$ / R 2009/03/16	12.00	Call	Currency Future	413.0000	348.0000	(15.738)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,388.0000	1,320.0000	(4.899)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	1,130.0000	1,060.0000	(6.195)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	647.0000	574.0000	(11.283)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,454.0000	1,387.0000	(4.608)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.25	Call	Currency Future	615.0000	542.0000	(11.870)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	1,228.0000	1,159.0000	(5.619)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	634.0000	563.0000	(11.199)	0	0	0
30/10/2008	\$ / R 2009/03/16	12.00	Put	Currency Future	2,069.0000	2,011.0000	(2.803)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.25	Put	Currency Future	1,521.0000	1,455.0000	(4.339)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	734.0000	659.0000	(10.218)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	732.0000	659.0000	(9.973)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	1,291.0000	1,222.0000	(5.345)	0	0	0
30/10/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,178.0000	1,100.0000	(6.621)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.70	Call	Currency Future	485.0000	417.0000	(14.021)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,917.0000	1,856.0000	(3.182)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	772.0000	696.0000	(9.845)	0	0	0
30/10/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	1,228.0000	1,159.0000	(5.619)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.85	Call	Currency Future	448.0000	381.0000	(14.955)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.85	Put	Currency Future	1,954.0000	1,894.0000	(3.071)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.20	Call	Currency Future	631.0000	558.0000	(11.569)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	599.0000	527.0000	(12.020)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,556.0000	1,490.0000	(4.242)	0	0	0
30/10/2008	\$ / R 2009/03/16	11.20	Put	Currency Future	1,487.0000	1,421.0000	(4.438)	0	0	0
30/10/2008	\$ / R 2009/06/12			Currency Future	10.5576	10.5494	(0.078)	10.6000	9.9900	3,067
30/10/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	1,102.0000	1,031.0000	(6.443)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,886.0000	1,825.0000	(3.234)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.85	Call	Currency Future	659.0000	595.0000	(9.712)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,395.0000	1,323.0000	(5.161)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	338.0000	290.0000	(14.201)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	2,060.0000	2,003.0000	(2.767)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	366.0000	317.0000	(13.388)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	298.0000	253.0000	(15.101)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	1,954.0000	1,895.0000	(3.019)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	816.0000	749.0000	(8.211)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	352.0000	304.0000	(13.636)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	396.0000	345.0000	(12.879)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,819.0000	1,756.0000	(3.463)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	609.0000	549.0000	(9.852)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	2,024.0000	1,967.0000	(2.816)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	461.0000	407.0000	(11.714)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,095.0000	2,040.0000	(2.625)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	261.0000	220.0000	(15.709)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.95	Put	Currency Future	1,356.0000	1,295.0000	(4.499)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	737.0000	674.0000	(8.548)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	285.0000	242.0000	(15.088)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	693.0000	631.0000	(8.947)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,243.0000	2,191.0000	(2.318)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	1,094.0000	1,032.0000	(5.667)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,450.0000	1,380.0000	(4.828)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	217.0000	180.0000	(17.051)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	428.0000	375.0000	(12.383)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,206.0000	2,153.0000	(2.403)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	428.0000	375.0000	(12.383)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,396.0000	2,348.0000	(2.003)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,357.0000	2,309.0000	(2.036)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,608.0000	1,549.0000	(3.669)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.95	Call	Currency Future	963.0000	895.0000	(7.061)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,357.0000	2,309.0000	(2.036)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	2,319.0000	2,269.0000	(2.156)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	250.0000	209.0000	(16.400)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	1,157.0000	1,095.0000	(5.359)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	239.0000	199.0000	(16.736)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	273.0000	230.0000	(15.751)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,886.0000	1,825.0000	(3.234)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	2,132.0000	2,077.0000	(2.580)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	250.0000	209.0000	(16.400)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	2,475.0000	2,429.0000	(1.859)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,095.0000	2,040.0000	(2.625)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.70	Call	Currency Future	703.0000	638.0000	(9.246)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.95	Put	Currency Future	760.0000	696.0000	(8.421)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	324.0000	278.0000	(14.198)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.85	Put	Currency Future	1,951.0000	1,895.0000	(2.870)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	830.0000	765.0000	(7.831)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,281.0000	2,230.0000	(2.236)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,243.0000	2,191.0000	(2.318)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	1,242.0000	1,170.0000	(5.797)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	285.0000	242.0000	(15.088)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.20	Put	Currency Future	1,511.0000	1,452.0000	(3.905)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.95	Call	Currency Future	1,367.0000	1,295.0000	(5.267)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,567.0000	1,499.0000	(4.340)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,168.0000	2,115.0000	(2.445)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	885.0000	820.0000	(7.345)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	2,596.0000	2,553.0000	(1.656)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	338.0000	290.0000	(14.201)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	570.0000	511.0000	(10.351)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,690.0000	1,624.0000	(3.905)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	311.0000	265.0000	(14.791)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,288.0000	1,215.0000	(5.668)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	311.0000	265.0000	(14.791)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.20	Call	Currency Future	869.0000	801.0000	(7.825)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	650.0000	589.0000	(9.385)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	783.0000	719.0000	(8.174)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,168.0000	2,115.0000	(2.445)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	1,340.0000	1,268.0000	(5.373)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	188.0000	153.0000	(18.617)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,508.0000	1,438.0000	(4.642)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	830.0000	765.0000	(7.831)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,508.0000	1,438.0000	(4.642)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,989.0000	1,930.0000	(2.966)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,288.0000	1,215.0000	(5.668)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	650.0000	589.0000	(9.385)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.70	Put	Currency Future	1,846.0000	1,788.0000	(3.142)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	1,627.0000	1,561.0000	(4.057)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	381.0000	331.0000	(13.123)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	298.0000	253.0000	(15.101)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	609.0000	549.0000	(9.852)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	1,065.0000	995.0000	(6.573)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,206.0000	2,153.0000	(2.403)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,753.0000	1,689.0000	(3.651)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	197.0000	162.0000	(17.766)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	496.0000	440.0000	(11.290)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	228.0000	189.0000	(17.105)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	496.0000	440.0000	(11.290)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.65	Call	Currency Future	718.0000	653.0000	(9.053)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,450.0000	1,380.0000	(4.828)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	2,435.0000	2,389.0000	(1.889)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	532.0000	475.0000	(10.714)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.65	Put	Currency Future	1,811.0000	1,753.0000	(3.203)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	996.0000	927.0000	(6.928)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	693.0000	631.0000	(8.947)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	207.0000	171.0000	(17.391)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,288.0000	1,227.0000	(4.736)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	532.0000	475.0000	(10.714)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,281.0000	2,230.0000	(2.236)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,396.0000	2,348.0000	(2.003)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	273.0000	230.0000	(15.751)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	2,678.0000	2,637.0000	(1.531)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	2,555.0000	2,511.0000	(1.722)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	461.0000	407.0000	(11.714)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	973.0000	910.0000	(6.475)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	1,920.0000	1,859.0000	(3.177)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	2,024.0000	1,967.0000	(2.816)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,181.0000	1,109.0000	(6.097)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	444.0000	391.0000	(11.937)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.25	Put	Currency Future	915.0000	852.0000	(6.885)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	979.0000	910.0000	(7.048)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,202.0000	1,130.0000	(5.990)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	1,852.0000	1,790.0000	(3.348)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.25	Call	Currency Future	1,223.0000	1,151.0000	(5.887)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	944.0000	881.0000	(6.674)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	412.0000	360.0000	(12.621)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	170.0000	137.0000	(19.412)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	239.0000	199.0000	(16.736)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	854.0000	789.0000	(7.611)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,202.0000	1,130.0000	(5.990)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	2,515.0000	2,470.0000	(1.789)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.50	Call	Currency Future	766.0000	699.0000	(8.747)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,262.0000	1,189.0000	(5.784)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.60	Call	Currency Future	734.0000	668.0000	(8.992)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	366.0000	317.0000	(13.388)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	1,161.0000	1,089.0000	(6.202)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,989.0000	1,930.0000	(2.966)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,690.0000	1,624.0000	(3.905)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.50	Put	Currency Future	1,708.0000	1,650.0000	(3.396)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,753.0000	1,689.0000	(3.651)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,819.0000	1,756.0000	(3.463)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.85	Put	Currency Future	715.0000	652.0000	(8.811)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	1,003.0000	940.0000	(6.281)	0	0	0
30/10/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	381.0000	331.0000	(13.123)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,576.0000	1,516.0000	(3.807)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	1,314.0000	1,241.0000	(5.556)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.50	Call	Currency Future	1,121.0000	1,050.0000	(6.334)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,641.0000	1,583.0000	(3.534)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.85	Call	Currency Future	1,422.0000	1,351.0000	(4.993)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	944.0000	881.0000	(6.674)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.60	Put	Currency Future	1,776.0000	1,718.0000	(3.266)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	799.0000	732.0000	(8.385)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	833.0000	766.0000	(8.043)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.70	Put	Currency Future	1,190.0000	1,128.0000	(5.210)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,395.0000	1,323.0000	(5.161)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	737.0000	674.0000	(8.548)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.70	Call	Currency Future	1,047.0000	977.0000	(6.686)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,083.0000	1,013.0000	(6.464)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	1,126.0000	1,063.0000	(5.595)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,013.0000	943.0000	(6.910)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.75	Put	Currency Future	671.0000	610.0000	(9.091)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	806.0000	742.0000	(7.940)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.65	Put	Currency Future	630.0000	569.0000	(9.683)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	1,003.0000	940.0000	(6.281)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	1,479.0000	1,409.0000	(4.733)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,013.0000	943.0000	(6.910)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	1,126.0000	1,063.0000	(5.595)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.55	Call	Currency Future	1,597.0000	1,529.0000	(4.258)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	1,161.0000	1,089.0000	(6.202)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.55	Put	Currency Future	589.0000	530.0000	(10.017)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,255.0000	1,194.0000	(4.861)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,255.0000	1,194.0000	(4.861)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.50	Put	Currency Future	1,064.0000	1,001.0000	(5.921)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.95	Call	Currency Future	631.0000	567.0000	(10.143)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,322.0000	1,261.0000	(4.614)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,322.0000	1,261.0000	(4.614)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	1,537.0000	1,468.0000	(4.489)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.45	Call	Currency Future	782.0000	715.0000	(8.568)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	925.0000	856.0000	(7.459)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,448.0000	1,388.0000	(4.144)	0	0	0
30/10/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,567.0000	1,499.0000	(4.340)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.45	Put	Currency Future	1,675.0000	1,616.0000	(3.522)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	1,417.0000	1,357.0000	(4.234)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.75	Put	Currency Future	1,222.0000	1,160.0000	(5.074)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	750.0000	683.0000	(8.933)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	887.0000	819.0000	(7.666)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.75	Call	Currency Future	688.0000	623.0000	(9.448)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.25	Call	Currency Future	851.0000	783.0000	(7.991)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.75	Put	Currency Future	1,881.0000	1,824.0000	(3.030)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.25	Put	Currency Future	1,543.0000	1,484.0000	(3.824)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,742.0000	1,684.0000	(3.330)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,480.0000	1,420.0000	(4.054)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	979.0000	910.0000	(7.048)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.75	Call	Currency Future	1,030.0000	960.0000	(6.796)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	1,102.0000	1,031.0000	(6.443)	0	0	0
30/10/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	604.0000	541.0000	(10.430)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.00	Call	Currency Future	944.0000	875.0000	(7.309)	0	0	0
30/10/2008	\$ / R 2009/06/12	12.25	Put	Currency Future	2,245.0000	2,192.0000	(2.361)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.00	Put	Currency Future	1,386.0000	1,326.0000	(4.329)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.95	Put	Currency Future	2,023.0000	1,968.0000	(2.719)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	1,094.0000	1,032.0000	(5.667)	0	0	0
30/10/2008	\$ / R 2009/06/12	12.25	Call	Currency Future	553.0000	492.0000	(11.031)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	906.0000	837.0000	(7.616)	0	0	0
30/10/2008	\$ / R 2009/06/12	12.15	Put	Currency Future	2,170.0000	2,116.0000	(2.488)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,448.0000	1,388.0000	(4.144)	0	0	0
30/10/2008	\$ / R 2009/06/12	12.15	Call	Currency Future	578.0000	516.0000	(10.727)	0	0	0
30/10/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	2,096.0000	2,042.0000	(2.576)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.90	Put	Currency Future	1,987.0000	1,931.0000	(2.818)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.90	Call	Currency Future	645.0000	581.0000	(9.922)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.80	Put	Currency Future	1,916.0000	1,859.0000	(2.975)	0	0	0
30/10/2008	\$ / R 2009/06/12	12.00	Call	Currency Future	617.0000	554.0000	(10.211)	0	0	0
30/10/2008	\$ / R 2009/06/12	12.00	Put	Currency Future	2,060.0000	2,005.0000	(2.670)	0	0	0
30/10/2008	\$ / R 2009/06/12	12.10	Call	Currency Future	591.0000	528.0000	(10.660)	0	0	0
30/10/2008	\$ / R 2009/06/12	12.10	Put	Currency Future	2,133.0000	2,079.0000	(2.532)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	906.0000	837.0000	(7.616)	0	0	0
30/10/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	2,096.0000	2,042.0000	(2.576)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.80	Call	Currency Future	673.0000	609.0000	(9.510)	0	0	0
30/10/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	604.0000	541.0000	(10.430)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	750.0000	683.0000	(8.933)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,742.0000	1,684.0000	(3.330)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,083.0000	1,013.0000	(6.464)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	887.0000	819.0000	(7.666)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	1,065.0000	995.0000	(6.573)	0	0	0
30/10/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,480.0000	1,420.0000	(4.054)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,288.0000	1,227.0000	(4.736)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	996.0000	927.0000	(6.928)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	1,157.0000	1,095.0000	(5.359)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.45	Call	Currency Future	1,141.0000	1,069.0000	(6.310)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.45	Put	Currency Future	1,033.0000	970.0000	(6.099)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	854.0000	789.0000	(7.611)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	973.0000	910.0000	(6.475)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,181.0000	1,109.0000	(6.097)	0	0	0
30/10/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,262.0000	1,189.0000	(5.784)	0	0	0
30/10/2008	£ / R 2008/12/12			Currency Future	16.4435	16.4990	0.338	16.1500	15.9300	21,265
30/10/2008	£ / R 2008/12/12	18.40	Put	Currency Future	2,427.0000	2,268.0000	(6.551)	0	0	0
30/10/2008	£ / R 2008/12/12	17.70	Put	Currency Future	1,914.0000	1,746.0000	(8.777)	0	0	0
30/10/2008	£ / R 2008/12/12	16.40	Call	Currency Future	1,135.0000	1,018.0000	(10.308)	0	0	0
30/10/2008	£ / R 2008/12/12	18.55	Put	Currency Future	2,543.0000	2,388.0000	(6.095)	0	0	0
30/10/2008	£ / R 2008/12/12	15.10	Call	Currency Future	1,856.0000	1,775.0000	(4.364)	0	0	0
30/10/2008	£ / R 2008/12/12	14.80	Put	Currency Future	418.0000	294.0000	(29.665)	0	0	0
30/10/2008	£ / R 2008/12/12	14.40	Put	Currency Future	312.0000	207.0000	(33.654)	0	0	0
30/10/2008	£ / R 2008/12/12	14.90	Put	Currency Future	448.0000	320.0000	(28.571)	0	0	0
30/10/2008	£ / R 2008/12/12	14.50	Call	Currency Future	2,280.0000	2,225.0000	(2.412)	0	0	0
30/10/2008	£ / R 2008/12/12	18.65	Put	Currency Future	2,622.0000	2,468.0000	(5.873)	0	0	0
30/10/2008	£ / R 2008/12/12	15.25	Call	Currency Future	1,758.0000	1,671.0000	(4.949)	0	0	0
30/10/2008	£ / R 2008/12/12	14.50	Put	Currency Future	337.0000	226.0000	(32.938)	0	0	0
30/10/2008	£ / R 2008/12/12	18.65	Call	Currency Future	415.0000	317.0000	(23.614)	0	0	0
30/10/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,992.0000	1,919.0000	(3.665)	0	0	0
30/10/2008	£ / R 2008/12/12	14.60	Call	Currency Future	2,206.0000	2,147.0000	(2.675)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	£ / R 2008/12/12	15.95	Call	Currency Future	1,344.0000	1,234.0000	(8.185)	0	0	0
30/10/2008	£ / R 2008/12/12	18.40	Call	Currency Future	470.0000	367.0000	(21.915)	0	0	0
30/10/2008	£ / R 2008/12/12	15.80	Call	Currency Future	1,426.0000	1,321.0000	(7.363)	0	0	0
30/10/2008	£ / R 2008/12/12	15.10	Put	Currency Future	512.0000	376.0000	(26.563)	0	0	0
30/10/2008	£ / R 2008/12/12	14.60	Call	Currency Future	2,206.0000	2,147.0000	(2.675)	0	0	0
30/10/2008	£ / R 2008/12/12	18.40	Call	Currency Future	470.0000	367.0000	(21.915)	0	0	0
30/10/2008	£ / R 2008/12/12	14.40	Call	Currency Future	2,356.0000	2,306.0000	(2.122)	0	0	0
30/10/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,092.0000	919.0000	(15.842)	0	0	0
30/10/2008	£ / R 2008/12/12	15.30	Put	Currency Future	582.0000	438.0000	(24.742)	0	0	0
30/10/2008	£ / R 2008/12/12	16.65	Call	Currency Future	1,034.0000	916.0000	(11.412)	0	0	0
30/10/2008	£ / R 2008/12/12	16.20	Call	Currency Future	1,223.0000	1,106.0000	(9.567)	0	0	0
30/10/2008	£ / R 2008/12/12	15.40	Put	Currency Future	619.0000	471.0000	(23.910)	0	0	0
30/10/2008	£ / R 2008/12/12	15.95	Put	Currency Future	850.0000	685.0000	(19.412)	0	0	0
30/10/2008	£ / R 2008/12/12	18.30	Call	Currency Future	494.0000	389.0000	(21.255)	0	0	0
30/10/2008	£ / R 2008/12/12	14.60	Put	Currency Future	363.0000	248.0000	(31.680)	0	0	0
30/10/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,350.0000	2,190.0000	(6.809)	0	0	0
30/10/2008	£ / R 2008/12/12	15.00	Call	Currency Future	1,923.0000	1,846.0000	(4.004)	0	0	0
30/10/2008	£ / R 2008/12/12	14.60	Put	Currency Future	363.0000	248.0000	(31.680)	0	0	0
30/10/2008	£ / R 2008/12/12	17.70	Call	Currency Future	657.0000	545.0000	(17.047)	0	0	0
30/10/2008	£ / R 2008/12/12	15.25	Put	Currency Future	564.0000	422.0000	(25.177)	0	0	0
30/10/2008	£ / R 2008/12/12	17.10	Call	Currency Future	861.0000	746.0000	(13.357)	0	0	0
30/10/2008	£ / R 2008/12/12	16.65	Put	Currency Future	1,241.0000	1,067.0000	(14.021)	0	0	0
30/10/2008	£ / R 2008/12/12	18.55	Call	Currency Future	437.0000	337.0000	(22.883)	0	0	0
30/10/2008	£ / R 2008/12/12	15.80	Put	Currency Future	783.0000	622.0000	(20.562)	0	0	0
30/10/2008	£ / R 2008/12/12	14.75	Call	Currency Future	2,097.0000	2,031.0000	(3.147)	0	0	0
30/10/2008	£ / R 2008/12/12	18.35	Call	Currency Future	482.0000	378.0000	(21.577)	0	0	0
30/10/2008	£ / R 2008/12/12	16.20	Put	Currency Future	980.0000	807.0000	(17.653)	0	0	0
30/10/2008	£ / R 2008/12/12	18.15	Put	Currency Future	2,238.0000	2,075.0000	(7.283)	0	0	0
30/10/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,210.0000	1,037.0000	(14.298)	0	0	0
30/10/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,164.0000	2,000.0000	(7.579)	0	0	0
30/10/2008	£ / R 2008/12/12	15.20	Put	Currency Future	547.0000	406.0000	(25.777)	0	0	0
30/10/2008	£ / R 2008/12/12	15.40	Call	Currency Future	1,663.0000	1,570.0000	(5.592)	0	0	0
30/10/2008	£ / R 2008/12/12	16.10	Call	Currency Future	1,268.0000	1,151.0000	(9.227)	0	0	0
30/10/2008	£ / R 2008/12/12	14.80	Call	Currency Future	2,062.0000	1,993.0000	(3.346)	0	0	0
30/10/2008	£ / R 2008/12/12	18.60	Call	Currency Future	426.0000	327.0000	(23.239)	0	0	0
30/10/2008	£ / R 2008/12/12	15.40	Put	Currency Future	619.0000	471.0000	(23.910)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	£ / R 2008/12/12	15.80	Call	Currency Future	1,426.0000	1,321.0000	(7.363)	0	0	0
30/10/2008	£ / R 2008/12/12	15.00	Put	Currency Future	480.0000	347.0000	(27.708)	0	0	0
30/10/2008	£ / R 2008/12/12	17.65	Put	Currency Future	1,879.0000	1,711.0000	(8.941)	0	0	0
30/10/2008	£ / R 2008/12/12	18.40	Put	Currency Future	2,427.0000	2,268.0000	(6.551)	0	0	0
30/10/2008	£ / R 2008/12/12	15.70	Put	Currency Future	740.0000	582.0000	(21.351)	0	0	0
30/10/2008	£ / R 2008/12/12	16.10	Put	Currency Future	924.0000	752.0000	(18.615)	0	0	0
30/10/2008	£ / R 2008/12/12	14.75	Put	Currency Future	404.0000	282.0000	(30.198)	0	0	0
30/10/2008	£ / R 2008/12/12	18.15	Call	Currency Future	531.0000	424.0000	(20.151)	0	0	0
30/10/2008	£ / R 2008/12/12	15.10	Put	Currency Future	512.0000	376.0000	(26.563)	0	0	0
30/10/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,201.0000	2,037.0000	(7.451)	0	0	0
30/10/2008	£ / R 2008/12/12	16.60	Call	Currency Future	1,054.0000	936.0000	(11.195)	0	0	0
30/10/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,275.0000	2,113.0000	(7.121)	0	0	0
30/10/2008	£ / R 2008/12/12	15.80	Put	Currency Future	783.0000	622.0000	(20.562)	0	0	0
30/10/2008	£ / R 2008/12/12	15.30	Call	Currency Future	1,726.0000	1,637.0000	(5.156)	0	0	0
30/10/2008	£ / R 2008/12/12	18.10	Call	Currency Future	544.0000	436.0000	(19.853)	0	0	0
30/10/2008	£ / R 2008/12/12	18.60	Put	Currency Future	2,582.0000	2,428.0000	(5.964)	0	0	0
30/10/2008	£ / R 2008/12/12	16.00	Put	Currency Future	874.0000	707.0000	(19.108)	0	0	0
30/10/2008	£ / R 2008/12/12	17.65	Call	Currency Future	673.0000	560.0000	(16.790)	0	0	0
30/10/2008	£ / R 2008/12/12	15.10	Call	Currency Future	1,856.0000	1,775.0000	(4.364)	0	0	0
30/10/2008	£ / R 2008/12/12	18.70	Call	Currency Future	405.0000	308.0000	(23.951)	0	0	0
30/10/2008	£ / R 2008/12/12	16.00	Call	Currency Future	1,317.0000	1,206.0000	(8.428)	0	0	0
30/10/2008	£ / R 2008/12/12	14.70	Call	Currency Future	2,133.0000	2,069.0000	(3.000)	0	0	0
30/10/2008	£ / R 2008/12/12	18.70	Put	Currency Future	2,662.0000	2,509.0000	(5.748)	0	0	0
30/10/2008	£ / R 2008/12/12	15.40	Call	Currency Future	1,663.0000	1,570.0000	(5.592)	0	0	0
30/10/2008	£ / R 2008/12/12	14.70	Put	Currency Future	390.0000	270.0000	(30.769)	0	0	0
30/10/2008	£ / R 2008/12/12	18.80	Call	Currency Future	385.0000	290.0000	(24.675)	0	0	0
30/10/2008	£ / R 2008/12/12	15.20	Call	Currency Future	1,790.0000	1,705.0000	(4.749)	0	0	0
30/10/2008	£ / R 2008/12/12	14.65	Call	Currency Future	2,170.0000	2,108.0000	(2.857)	0	0	0
30/10/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,518.0000	1,347.0000	(11.265)	0	0	0
30/10/2008	£ / R 2008/12/12	18.05	Call	Currency Future	557.0000	449.0000	(19.390)	0	0	0
30/10/2008	£ / R 2008/12/12	15.90	Put	Currency Future	827.0000	664.0000	(19.710)	0	0	0
30/10/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,992.0000	1,919.0000	(3.665)	0	0	0
30/10/2008	£ / R 2008/12/12	18.35	Put	Currency Future	2,389.0000	2,229.0000	(6.697)	0	0	0
30/10/2008	£ / R 2008/12/12	15.05	Call	Currency Future	1,889.0000	1,810.0000	(4.182)	0	0	0
30/10/2008	£ / R 2008/12/12	17.70	Put	Currency Future	1,914.0000	1,746.0000	(8.777)	0	0	0
30/10/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,019.0000	1,853.0000	(8.222)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	1,371.0000	1,263.0000	(7.877)	0	0	0
30/10/2008	£ / R 2008/12/12	14.65	Put	Currency Future	376.0000	259.0000	(31.117)	0	0	0
30/10/2008	£ / R 2008/12/12	18.25	Put	Currency Future	2,313.0000	2,152.0000	(6.961)	0	0	0
30/10/2008	£ / R 2008/12/12	18.80	Put	Currency Future	2,742.0000	2,591.0000	(5.507)	0	0	0
30/10/2008	£ / R 2008/12/12	16.10	Put	Currency Future	924.0000	752.0000	(18.615)	0	0	0
30/10/2008	£ / R 2008/12/12	15.15	Put	Currency Future	529.0000	391.0000	(26.087)	0	0	0
30/10/2008	£ / R 2008/12/12	14.55	Put	Currency Future	349.0000	237.0000	(32.092)	0	0	0
30/10/2008	£ / R 2008/12/12	17.70	Call	Currency Future	657.0000	545.0000	(17.047)	0	0	0
30/10/2008	£ / R 2008/12/12	17.85	Call	Currency Future	613.0000	502.0000	(18.108)	0	0	0
30/10/2008	£ / R 2008/12/12	14.95	Put	Currency Future	464.0000	333.0000	(28.233)	0	0	0
30/10/2008	£ / R 2008/12/12	14.55	Call	Currency Future	2,243.0000	2,186.0000	(2.541)	0	0	0
30/10/2008	£ / R 2008/12/12	18.20	Call	Currency Future	519.0000	412.0000	(20.617)	0	0	0
30/10/2008	£ / R 2008/12/12	15.70	Call	Currency Future	1,483.0000	1,381.0000	(6.878)	0	0	0
30/10/2008	£ / R 2008/12/12	14.95	Call	Currency Future	1,957.0000	1,882.0000	(3.832)	0	0	0
30/10/2008	£ / R 2008/12/12	14.90	Put	Currency Future	448.0000	320.0000	(28.571)	0	0	0
30/10/2008	£ / R 2008/12/12	18.25	Call	Currency Future	506.0000	401.0000	(20.751)	0	0	0
30/10/2008	£ / R 2008/12/12	15.05	Put	Currency Future	496.0000	361.0000	(27.218)	0	0	0
30/10/2008	£ / R 2008/12/12	16.10	Call	Currency Future	1,268.0000	1,151.0000	(9.227)	0	0	0
30/10/2008	£ / R 2008/12/12	15.15	Put	Currency Future	529.0000	391.0000	(26.087)	0	0	0
30/10/2008	£ / R 2008/12/12	18.50	Put	Currency Future	2,504.0000	2,348.0000	(6.230)	0	0	0
30/10/2008	£ / R 2008/12/12	15.15	Call	Currency Future	1,823.0000	1,740.0000	(4.553)	0	0	0
30/10/2008	£ / R 2008/12/12	16.30	Call	Currency Future	1,179.0000	1,062.0000	(9.924)	0	0	0
30/10/2008	£ / R 2008/12/12	15.50	Call	Currency Future	1,602.0000	1,505.0000	(6.055)	0	0	0
30/10/2008	£ / R 2008/12/12	15.30	Put	Currency Future	582.0000	438.0000	(24.742)	0	0	0
30/10/2008	£ / R 2008/12/12	16.50	Call	Currency Future	1,094.0000	976.0000	(10.786)	0	0	0
30/10/2008	£ / R 2008/12/12	15.60	Call	Currency Future	1,542.0000	1,442.0000	(6.485)	0	0	0
30/10/2008	£ / R 2008/12/12	15.15	Call	Currency Future	1,823.0000	1,740.0000	(4.553)	0	0	0
30/10/2008	£ / R 2008/12/12	16.40	Call	Currency Future	1,135.0000	1,018.0000	(10.308)	0	0	0
30/10/2008	£ / R 2008/12/12	15.50	Put	Currency Future	658.0000	506.0000	(23.100)	0	0	0
30/10/2008	£ / R 2008/12/12	15.30	Call	Currency Future	1,726.0000	1,637.0000	(5.156)	0	0	0
30/10/2008	£ / R 2008/12/12	17.40	Call	Currency Future	754.0000	639.0000	(15.252)	0	0	0
30/10/2008	£ / R 2008/12/12	16.30	Put	Currency Future	1,035.0000	863.0000	(16.618)	0	0	0
30/10/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,092.0000	919.0000	(15.842)	0	0	0
30/10/2008	£ / R 2008/12/12	15.65	Put	Currency Future	719.0000	562.0000	(21.836)	0	0	0
30/10/2008	£ / R 2008/12/12	16.95	Call	Currency Future	919.0000	804.0000	(12.514)	0	0	0
30/10/2008	£ / R 2008/12/12	15.35	Call	Currency Future	1,694.0000	1,603.0000	(5.372)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	£ / R 2008/12/12	16.50	Put	Currency Future	1,150.0000	977.0000	(15.043)	0	0	0
30/10/2008	£ / R 2008/12/12	15.65	Call	Currency Future	1,512.0000	1,411.0000	(6.680)	0	0	0
30/10/2008	£ / R 2008/12/12	16.95	Put	Currency Future	1,426.0000	1,255.0000	(11.992)	0	0	0
30/10/2008	£ / R 2008/12/12	15.35	Put	Currency Future	601.0000	454.0000	(24.459)	0	0	0
30/10/2008	£ / R 2008/12/12	16.20	Put	Currency Future	980.0000	807.0000	(17.653)	0	0	0
30/10/2008	£ / R 2008/12/12	15.60	Put	Currency Future	698.0000	543.0000	(22.206)	0	0	0
30/10/2008	£ / R 2008/12/12	16.85	Put	Currency Future	1,366.0000	1,193.0000	(12.665)	0	0	0
30/10/2008	£ / R 2008/12/12	14.80	Put	Currency Future	418.0000	294.0000	(29.665)	0	0	0
30/10/2008	£ / R 2008/12/12	16.85	Call	Currency Future	960.0000	842.0000	(12.292)	0	0	0
30/10/2008	£ / R 2008/12/12	14.80	Call	Currency Future	2,062.0000	1,993.0000	(3.346)	0	0	0
30/10/2008	£ / R 2008/12/12	17.30	Call	Currency Future	788.0000	673.0000	(14.594)	0	0	0
30/10/2008	£ / R 2008/12/12	16.20	Call	Currency Future	1,223.0000	1,106.0000	(9.567)	0	0	0
30/10/2008	£ / R 2008/12/12	16.75	Put	Currency Future	1,303.0000	1,129.0000	(13.354)	0	0	0
30/10/2008	£ / R 2008/12/12	17.40	Put	Currency Future	1,710.0000	1,540.0000	(9.942)	0	0	0
30/10/2008	£ / R 2008/12/12	15.45	Put	Currency Future	639.0000	489.0000	(23.474)	0	0	0
30/10/2008	£ / R 2008/12/12	15.90	Put	Currency Future	827.0000	664.0000	(19.710)	0	0	0
30/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	1,371.0000	1,263.0000	(7.877)	0	0	0
30/10/2008	£ / R 2008/12/12	16.75	Call	Currency Future	996.0000	878.0000	(11.847)	0	0	0
30/10/2008	£ / R 2008/12/12	17.20	Call	Currency Future	824.0000	709.0000	(13.956)	0	0	0
30/10/2008	£ / R 2008/12/12	15.45	Call	Currency Future	1,632.0000	1,538.0000	(5.760)	0	0	0
30/10/2008	£ / R 2008/12/12	17.05	Call	Currency Future	880.0000	765.0000	(13.068)	0	0	0
30/10/2008	£ / R 2008/12/12	17.20	Put	Currency Future	1,581.0000	1,410.0000	(10.816)	0	0	0
30/10/2008	£ / R 2008/12/12	15.55	Put	Currency Future	678.0000	524.0000	(22.714)	0	0	0
30/10/2008	£ / R 2008/12/12	15.60	Call	Currency Future	1,542.0000	1,442.0000	(6.485)	0	0	0
30/10/2008	£ / R 2008/12/12	15.90	Put	Currency Future	827.0000	664.0000	(19.710)	0	0	0
30/10/2008	£ / R 2008/12/12	18.55	Put	Currency Future	2,543.0000	2,388.0000	(6.095)	0	0	0
30/10/2008	£ / R 2008/12/12	16.55	Call	Currency Future	1,073.0000	956.0000	(10.904)	0	0	0
30/10/2008	£ / R 2008/12/12	17.50	Call	Currency Future	720.0000	606.0000	(15.833)	0	0	0
30/10/2008	£ / R 2008/12/12	15.60	Put	Currency Future	698.0000	543.0000	(22.206)	0	0	0
30/10/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,180.0000	1,007.0000	(14.661)	0	0	0
30/10/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,645.0000	1,474.0000	(10.395)	0	0	0
30/10/2008	£ / R 2008/12/12	15.55	Call	Currency Future	1,571.0000	1,473.0000	(6.238)	0	0	0
30/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	1,371.0000	1,263.0000	(7.877)	0	0	0
30/10/2008	£ / R 2008/12/12	17.05	Put	Currency Future	1,487.0000	1,316.0000	(11.500)	0	0	0
30/10/2008	£ / R 2008/12/12	17.60	Call	Currency Future	688.0000	575.0000	(16.424)	0	0	0
30/10/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,396.0000	1,226.0000	(12.178)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	£ / R 2008/12/12	16.60	Call	Currency Future	0.0000	936.0000	100.000	0	0	0
30/10/2008	£ / R 2008/12/12	17.50	Put	Currency Future	1,777.0000	1,607.0000	(9.567)	0	0	0
30/10/2008	£ / R 2008/12/12	16.60	Put	Currency Future	0.0000	1,037.0000	100.000	0	0	0
30/10/2008	£ / R 2008/12/12	16.45	Call	Currency Future	1,114.0000	997.0000	(10.503)	0	0	0
30/10/2008	£ / R 2008/12/12	16.90	Call	Currency Future	939.0000	825.0000	(12.141)	0	0	0
30/10/2008	£ / R 2008/12/12	16.35	Put	Currency Future	1,063.0000	891.0000	(16.181)	0	0	0
30/10/2008	£ / R 2008/12/12	18.55	Call	Currency Future	437.0000	337.0000	(22.883)	0	0	0
30/10/2008	£ / R 2008/12/12	17.60	Put	Currency Future	1,845.0000	1,676.0000	(9.160)	0	0	0
30/10/2008	£ / R 2008/12/12	17.60	Call	Currency Future	688.0000	575.0000	(16.424)	0	0	0
30/10/2008	£ / R 2008/12/12	16.45	Put	Currency Future	1,121.0000	948.0000	(15.433)	0	0	0
30/10/2008	£ / R 2008/12/12	18.50	Call	Currency Future	448.0000	347.0000	(22.545)	0	0	0
30/10/2008	£ / R 2008/12/12	17.40	Put	Currency Future	1,710.0000	1,540.0000	(9.942)	0	0	0
30/10/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,350.0000	2,190.0000	(6.809)	0	0	0
30/10/2008	£ / R 2008/12/12	18.20	Call	Currency Future	519.0000	412.0000	(20.617)	0	0	0
30/10/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,275.0000	2,113.0000	(7.121)	0	0	0
30/10/2008	£ / R 2008/12/12	16.35	Call	Currency Future	1,157.0000	1,040.0000	(10.112)	0	0	0
30/10/2008	£ / R 2008/12/12	16.05	Call	Currency Future	1,291.0000	1,179.0000	(8.675)	0	0	0
30/10/2008	£ / R 2008/12/12	16.25	Call	Currency Future	1,201.0000	1,084.0000	(9.742)	0	0	0
30/10/2008	£ / R 2008/12/12	18.30	Call	Currency Future	494.0000	389.0000	(21.255)	0	0	0
30/10/2008	£ / R 2008/12/12	17.25	Call	Currency Future	806.0000	691.0000	(14.268)	0	0	0
30/10/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,180.0000	1,007.0000	(14.661)	0	0	0
30/10/2008	£ / R 2008/12/12	14.35	Call	Currency Future	2,394.0000	2,346.0000	(2.005)	0	0	0
30/10/2008	£ / R 2008/12/12	16.90	Call	Currency Future	939.0000	825.0000	(12.141)	0	0	0
30/10/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,396.0000	1,226.0000	(12.178)	0	0	0
30/10/2008	£ / R 2008/12/12	16.55	Call	Currency Future	1,073.0000	956.0000	(10.904)	0	0	0
30/10/2008	£ / R 2008/12/12	14.85	Call	Currency Future	2,027.0000	1,956.0000	(3.503)	0	0	0
30/10/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,334.0000	1,161.0000	(12.969)	0	0	0
30/10/2008	£ / R 2008/12/12	14.65	Call	Currency Future	2,170.0000	2,108.0000	(2.857)	0	0	0
30/10/2008	£ / R 2008/12/12	17.00	Call	Currency Future	900.0000	785.0000	(12.778)	0	0	0
30/10/2008	£ / R 2008/12/12	14.65	Put	Currency Future	376.0000	259.0000	(31.117)	0	0	0
30/10/2008	£ / R 2008/12/12	17.80	Call	Currency Future	627.0000	516.0000	(17.703)	0	0	0
30/10/2008	£ / R 2008/12/12	17.30	Call	Currency Future	788.0000	673.0000	(14.594)	0	0	0
30/10/2008	£ / R 2008/12/12	14.85	Put	Currency Future	433.0000	307.0000	(29.099)	0	0	0
30/10/2008	£ / R 2008/12/12	17.90	Call	Currency Future	598.0000	488.0000	(18.395)	0	0	0
30/10/2008	£ / R 2008/12/12	17.00	Put	Currency Future	1,456.0000	1,286.0000	(11.676)	0	0	0
30/10/2008	£ / R 2008/12/12	16.25	Put	Currency Future	1,007.0000	835.0000	(17.080)	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
30/10/2008	£ / R 2008/12/12	17.20	Put	Currency Future	1,581.0000	1,410.0000	(10.816)	0	0	0
30/10/2008	£ / R 2008/12/12	15.05	Call	Currency Future	1,889.0000	1,810.0000	(4.182)	0	0	0
30/10/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,055.0000	1,889.0000	(8.078)	0	0	0
30/10/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,645.0000	1,474.0000	(10.395)	0	0	0
30/10/2008	£ / R 2008/12/12	14.55	Put	Currency Future	349.0000	237.0000	(32.092)	0	0	0
30/10/2008	£ / R 2008/12/12	17.80	Put	Currency Future	1,984.0000	1,817.0000	(8.417)	0	0	0
30/10/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,272.0000	1,098.0000	(13.679)	0	0	0
30/10/2008	£ / R 2008/12/12	17.55	Put	Currency Future	1,811.0000	1,641.0000	(9.387)	0	0	0
30/10/2008	£ / R 2008/12/12	15.05	Put	Currency Future	496.0000	361.0000	(27.218)	0	0	0
30/10/2008	£ / R 2008/12/12	18.00	Call	Currency Future	571.0000	462.0000	(19.089)	0	0	0
30/10/2008	£ / R 2008/12/12	17.25	Put	Currency Future	1,613.0000	1,442.0000	(10.601)	0	0	0
30/10/2008	£ / R 2008/12/12	17.20	Call	Currency Future	824.0000	709.0000	(13.956)	0	0	0
30/10/2008	£ / R 2008/12/12	18.00	Put	Currency Future	2,127.0000	1,963.0000	(7.710)	0	0	0
30/10/2008	£ / R 2008/12/12	17.35	Call	Currency Future	771.0000	656.0000	(14.916)	0	0	0
30/10/2008	£ / R 2008/12/12	15.75	Put	Currency Future	761.0000	601.0000	(21.025)	0	0	0
30/10/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,518.0000	1,347.0000	(11.265)	0	0	0
30/10/2008	£ / R 2008/12/12	14.55	Call	Currency Future	2,243.0000	2,186.0000	(2.541)	0	0	0
30/10/2008	£ / R 2008/12/12	17.40	Call	Currency Future	754.0000	639.0000	(15.252)	0	0	0
30/10/2008	£ / R 2008/12/12	16.70	Call	Currency Future	1,015.0000	897.0000	(11.626)	0	0	0
30/10/2008	£ / R 2008/12/12	15.55	Call	Currency Future	1,571.0000	1,473.0000	(6.238)	0	0	0
30/10/2008	£ / R 2008/12/12	17.10	Call	Currency Future	861.0000	746.0000	(13.357)	0	0	0
30/10/2008	£ / R 2008/12/12	14.45	Call	Currency Future	2,318.0000	2,265.0000	(2.286)	0	0	0
30/10/2008	£ / R 2008/12/12	17.60	Put	Currency Future	1,845.0000	1,676.0000	(9.160)	0	0	0
30/10/2008	£ / R 2008/12/12	17.35	Put	Currency Future	1,677.0000	1,507.0000	(10.137)	0	0	0
30/10/2008	£ / R 2008/12/12	15.55	Put	Currency Future	678.0000	524.0000	(22.714)	0	0	0
30/10/2008	£ / R 2008/12/12	17.90	Call	Currency Future	598.0000	488.0000	(18.395)	0	0	0
30/10/2008	£ / R 2008/12/12	17.45	Put	Currency Future	1,743.0000	1,574.0000	(9.696)	0	0	0
30/10/2008	£ / R 2008/12/12	16.05	Put	Currency Future	897.0000	730.0000	(18.618)	0	0	0
30/10/2008	£ / R 2008/12/12	16.70	Call	Currency Future	1,015.0000	897.0000	(11.626)	0	0	0
30/10/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,055.0000	1,889.0000	(8.078)	0	0	0
30/10/2008	£ / R 2008/12/12	17.55	Call	Currency Future	704.0000	590.0000	(16.193)	0	0	0
30/10/2008	£ / R 2008/12/12	15.65	Call	Currency Future	1,512.0000	1,411.0000	(6.680)	0	0	0
30/10/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,272.0000	1,098.0000	(13.679)	0	0	0
30/10/2008	£ / R 2008/12/12	18.10	Call	Currency Future	544.0000	436.0000	(19.853)	0	0	0
30/10/2008	£ / R 2008/12/12	17.45	Call	Currency Future	737.0000	623.0000	(15.468)	0	0	0
30/10/2008	£ / R 2008/12/12	15.75	Call	Currency Future	1,455.0000	1,350.0000	(7.216)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	£ / R	2008/12/12	16.80	Call	Currency Future	978.0000	860.0000	(12.065)	0	0	0
30/10/2008	£ / R	2008/12/12	15.85	Put	Currency Future	805.0000	642.0000	(20.248)	0	0	0
30/10/2008	£ / R	2008/12/12	16.80	Put	Currency Future	1,334.0000	1,161.0000	(12.969)	0	0	0
30/10/2008	£ / R	2008/12/12	16.80	Call	Currency Future	978.0000	860.0000	(12.065)	0	0	0
30/10/2008	£ / R	2008/12/12	15.65	Put	Currency Future	719.0000	562.0000	(21.836)	0	0	0
30/10/2008	£ / R	2008/12/12	14.45	Put	Currency Future	324.0000	216.0000	(33.333)	0	0	0
30/10/2008	£ / R	2008/12/12	15.85	Call	Currency Future	1,399.0000	1,291.0000	(7.720)	0	0	0
30/10/2008	£ / R	2008/12/12	14.35	Put	Currency Future	300.0000	197.0000	(34.333)	0	0	0
30/10/2008	£ / R	2008/12/12	18.10	Put	Currency Future	2,201.0000	2,037.0000	(7.451)	0	0	0
30/10/2008	£ / R	2008/12/12	16.15	Call	Currency Future	1,246.0000	1,128.0000	(9.470)	0	0	0
30/10/2008	£ / R	2008/12/12	16.15	Put	Currency Future	952.0000	779.0000	(18.172)	0	0	0
30/10/2008	£ / R	2008/12/12	18.45	Put	Currency Future	2,465.0000	2,308.0000	(6.369)	0	0	0
30/10/2008	£ / R	2008/12/12	18.45	Call	Currency Future	459.0000	357.0000	(22.222)	0	0	0
30/10/2008	£ / R	2008/12/12	18.35	Put	Currency Future	2,389.0000	2,229.0000	(6.697)	0	0	0
30/10/2008	£ / R	2008/12/12	17.95	Call	Currency Future	585.0000	475.0000	(18.803)	0	0	0
30/10/2008	£ / R	2008/12/12	17.95	Put	Currency Future	2,091.0000	1,926.0000	(7.891)	0	0	0
30/10/2008	£ / R	2008/12/12	18.35	Call	Currency Future	482.0000	378.0000	(21.577)	0	0	0
30/10/2008	£ / R	2008/12/12	18.05	Call	Currency Future	557.0000	449.0000	(19.390)	0	0	0
30/10/2008	£ / R	2008/12/12	17.85	Put	Currency Future	2,019.0000	1,853.0000	(8.222)	0	0	0
30/10/2008	£ / R	2008/12/12	17.75	Put	Currency Future	1,949.0000	1,781.0000	(8.620)	0	0	0
30/10/2008	£ / R	2008/12/12	17.75	Call	Currency Future	642.0000	530.0000	(17.445)	0	0	0
30/10/2008	£ / R	2008/12/12	17.85	Call	Currency Future	613.0000	502.0000	(18.108)	0	0	0
30/10/2008	£ / R	2008/12/12	18.05	Put	Currency Future	2,164.0000	2,000.0000	(7.579)	0	0	0
30/10/2008	£ / R	2009/03/16			Currency Future	16.7618	16.8266	0.387	0.0000	0.0000	16,464
30/10/2008	£ / R	2009/03/16	16.40	Put	Currency Future	1,166.0000	1,121.0000	(3.859)	0	0	0
30/10/2008	£ / R	2009/03/16	15.55	Call	Currency Future	1,994.0000	2,027.0000	1.655	0	0	0
30/10/2008	£ / R	2009/03/16	15.65	Put	Currency Future	823.0000	789.0000	(4.131)	0	0	0
30/10/2008	£ / R	2009/03/16	18.80	Call	Currency Future	689.0000	701.0000	1.742	0	0	0
30/10/2008	£ / R	2009/03/16	16.60	Call	Currency Future	1,444.0000	1,466.0000	1.524	0	0	0
30/10/2008	£ / R	2009/03/16	18.45	Call	Currency Future	785.0000	798.0000	1.656	0	0	0
30/10/2008	£ / R	2009/03/16	15.35	Put	Currency Future	706.0000	676.0000	(4.249)	0	0	0
30/10/2008	£ / R	2009/03/16	15.65	Call	Currency Future	1,934.0000	1,966.0000	1.655	0	0	0
30/10/2008	£ / R	2009/03/16	18.80	Put	Currency Future	2,728.0000	2,674.0000	(1.979)	0	0	0
30/10/2008	£ / R	2009/03/16	16.50	Put	Currency Future	1,224.0000	1,182.0000	(3.431)	0	0	0
30/10/2008	£ / R	2009/03/16	16.60	Put	Currency Future	1,282.0000	1,239.0000	(3.354)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	£ / R 2009/03/16	15.50	Put	Currency Future	763.0000	731.0000	(4.194)	0	0	0
30/10/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,934.0000	1,966.0000	1.655	0	0	0
30/10/2008	£ / R 2009/03/16	18.50	Call	Currency Future	771.0000	783.0000	1.556	0	0	0
30/10/2008	£ / R 2009/03/16	16.50	Call	Currency Future	1,486.0000	1,508.0000	1.480	0	0	0
30/10/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,403.0000	1,358.0000	(3.207)	0	0	0
30/10/2008	£ / R 2009/03/16	16.40	Call	Currency Future	1,528.0000	1,548.0000	1.309	0	0	0
30/10/2008	£ / R 2009/03/16	15.85	Put	Currency Future	906.0000	871.0000	(3.863)	0	0	0
30/10/2008	£ / R 2009/03/16	17.50	Put	Currency Future	1,838.0000	1,792.0000	(2.503)	0	0	0
30/10/2008	£ / R 2009/03/16	16.80	Call	Currency Future	1,365.0000	1,385.0000	1.465	0	0	0
30/10/2008	£ / R 2009/03/16	15.85	Call	Currency Future	1,818.0000	1,847.0000	1.595	0	0	0
30/10/2008	£ / R 2009/03/16	18.85	Put	Currency Future	2,765.0000	2,711.0000	(1.953)	0	0	0
30/10/2008	£ / R 2009/03/16	15.55	Put	Currency Future	783.0000	750.0000	(4.215)	0	0	0
30/10/2008	£ / R 2009/03/16	15.45	Call	Currency Future	2,056.0000	2,089.0000	1.605	0	0	0
30/10/2008	£ / R 2009/03/16	17.50	Call	Currency Future	1,100.0000	1,119.0000	1.727	0	0	0
30/10/2008	£ / R 2009/03/16	18.85	Call	Currency Future	677.0000	687.0000	1.477	0	0	0
30/10/2008	£ / R 2009/03/16	15.65	Put	Currency Future	823.0000	789.0000	(4.131)	0	0	0
30/10/2008	£ / R 2009/03/16	15.75	Put	Currency Future	864.0000	829.0000	(4.051)	0	0	0
30/10/2008	£ / R 2009/03/16	16.30	Call	Currency Future	1,574.0000	1,599.0000	1.588	0	0	0
30/10/2008	£ / R 2009/03/16	18.50	Put	Currency Future	2,509.0000	2,457.0000	(2.073)	0	0	0
30/10/2008	£ / R 2009/03/16	14.80	Put	Currency Future	522.0000	496.0000	(4.981)	0	0	0
30/10/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,064.0000	1,026.0000	(3.571)	0	0	0
30/10/2008	£ / R 2009/03/16	16.15	Put	Currency Future	1,041.0000	1,003.0000	(3.650)	0	0	0
30/10/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,473.0000	2,421.0000	(2.103)	0	0	0
30/10/2008	£ / R 2009/03/16	15.75	Call	Currency Future	1,876.0000	1,906.0000	1.599	0	0	0
30/10/2008	£ / R 2009/03/16	15.20	Put	Currency Future	652.0000	623.0000	(4.448)	0	0	0
30/10/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,064.0000	1,026.0000	(3.571)	0	0	0
30/10/2008	£ / R 2009/03/16	15.30	Put	Currency Future	688.0000	658.0000	(4.360)	0	0	0
30/10/2008	£ / R 2009/03/16	16.25	Call	Currency Future	1,600.0000	1,626.0000	1.625	0	0	0
30/10/2008	£ / R 2009/03/16	16.00	Put	Currency Future	972.0000	935.0000	(3.807)	0	0	0
30/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,790.0000	1,819.0000	1.620	0	0	0
30/10/2008	£ / R 2009/03/16	15.45	Put	Currency Future	744.0000	712.0000	(4.301)	0	0	0
30/10/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,112.0000	1,073.0000	(3.507)	0	0	0
30/10/2008	£ / R 2009/03/16	16.25	Put	Currency Future	1,088.0000	1,049.0000	(3.585)	0	0	0
30/10/2008	£ / R 2009/03/16	18.95	Call	Currency Future	652.0000	662.0000	1.534	0	0	0
30/10/2008	£ / R 2009/03/16	16.00	Call	Currency Future	1,734.0000	1,762.0000	1.615	0	0	0
30/10/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,166.0000	1,121.0000	(3.859)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	£ / R 2009/03/16	15.05	Put	Currency Future	601.0000	573.0000	(4.659)	0	0	0
30/10/2008	£ / R 2009/03/16	15.30	Call	Currency Future	2,150.0000	2,184.0000	1.581	0	0	0
30/10/2008	£ / R 2009/03/16	16.15	Call	Currency Future	1,653.0000	1,679.0000	1.573	0	0	0
30/10/2008	£ / R 2009/03/16	18.95	Put	Currency Future	2,840.0000	2,785.0000	(1.937)	0	0	0
30/10/2008	£ / R 2009/03/16	15.50	Call	Currency Future	2,025.0000	2,058.0000	1.630	0	0	0
30/10/2008	£ / R 2009/03/16	15.15	Put	Currency Future	635.0000	606.0000	(4.567)	0	0	0
30/10/2008	£ / R 2009/03/16	16.40	Call	Currency Future	1,528.0000	1,548.0000	1.309	0	0	0
30/10/2008	£ / R 2009/03/16	15.05	Call	Currency Future	2,313.0000	2,350.0000	1.600	0	0	0
30/10/2008	£ / R 2009/03/16	14.90	Call	Currency Future	2,414.0000	2,453.0000	1.616	0	0	0
30/10/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,626.0000	1,652.0000	1.599	0	0	0
30/10/2008	£ / R 2009/03/16	15.60	Call	Currency Future	1,964.0000	1,996.0000	1.629	0	0	0
30/10/2008	£ / R 2009/03/16	14.90	Put	Currency Future	552.0000	526.0000	(4.710)	0	0	0
30/10/2008	£ / R 2009/03/16	16.05	Put	Currency Future	995.0000	958.0000	(3.719)	0	0	0
30/10/2008	£ / R 2009/03/16	15.40	Call	Currency Future	2,087.0000	2,120.0000	1.581	0	0	0
30/10/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,626.0000	1,652.0000	1.599	0	0	0
30/10/2008	£ / R 2009/03/16	15.00	Call	Currency Future	2,346.0000	2,384.0000	1.620	0	0	0
30/10/2008	£ / R 2009/03/16	14.65	Call	Currency Future	2,589.0000	2,630.0000	1.584	0	0	0
30/10/2008	£ / R 2009/03/16	14.65	Put	Currency Future	477.0000	453.0000	(5.031)	0	0	0
30/10/2008	£ / R 2009/03/16	14.75	Call	Currency Future	2,518.0000	2,558.0000	1.589	0	0	0
30/10/2008	£ / R 2009/03/16	17.95	Call	Currency Future	940.0000	956.0000	1.702	0	0	0
30/10/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,112.0000	1,073.0000	(3.507)	0	0	0
30/10/2008	£ / R 2009/03/16	15.40	Put	Currency Future	725.0000	694.0000	(4.276)	0	0	0
30/10/2008	£ / R 2009/03/16	16.60	Call	Currency Future	1,444.0000	1,466.0000	1.524	0	0	0
30/10/2008	£ / R 2009/03/16	16.05	Call	Currency Future	1,706.0000	1,734.0000	1.641	0	0	0
30/10/2008	£ / R 2009/03/16	17.95	Put	Currency Future	2,128.0000	2,079.0000	(2.303)	0	0	0
30/10/2008	£ / R 2009/03/16	16.30	Call	Currency Future	1,574.0000	1,599.0000	1.588	0	0	0
30/10/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,282.0000	1,239.0000	(3.354)	0	0	0
30/10/2008	£ / R 2009/03/16	15.35	Call	Currency Future	2,118.0000	2,152.0000	1.605	0	0	0
30/10/2008	£ / R 2009/03/16	15.60	Put	Currency Future	802.0000	769.0000	(4.115)	0	0	0
30/10/2008	£ / R 2009/03/16	15.00	Put	Currency Future	585.0000	557.0000	(4.786)	0	0	0
30/10/2008	£ / R 2009/03/16	18.65	Call	Currency Future	729.0000	741.0000	1.646	0	0	0
30/10/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,137.0000	1,097.0000	(3.518)	0	0	0
30/10/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,018.0000	980.0000	(3.733)	0	0	0
30/10/2008	£ / R 2009/03/16	18.45	Call	Currency Future	785.0000	798.0000	1.656	0	0	0
30/10/2008	£ / R 2009/03/16	16.10	Call	Currency Future	1,679.0000	1,707.0000	1.668	0	0	0
30/10/2008	£ / R 2009/03/16	18.65	Put	Currency Future	2,617.0000	2,564.0000	(2.025)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	£ / R 2009/03/16	15.25	Put	Currency Future	670.0000	640.0000	(4.478)	0	0	0
30/10/2008	£ / R 2009/03/16	16.10	Call	Currency Future	1,679.0000	1,707.0000	1.668	0	0	0
30/10/2008	£ / R 2009/03/16	15.15	Put	Currency Future	635.0000	606.0000	(4.567)	0	0	0
30/10/2008	£ / R 2009/03/16	14.95	Put	Currency Future	568.0000	541.0000	(4.754)	0	0	0
30/10/2008	£ / R 2009/03/16	15.05	Put	Currency Future	601.0000	573.0000	(4.659)	0	0	0
30/10/2008	£ / R 2009/03/16	15.20	Call	Currency Future	2,214.0000	2,250.0000	1.626	0	0	0
30/10/2008	£ / R 2009/03/16	14.75	Put	Currency Future	507.0000	481.0000	(5.128)	0	0	0
30/10/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,473.0000	2,421.0000	(2.103)	0	0	0
30/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	928.0000	892.0000	(3.879)	0	0	0
30/10/2008	£ / R 2009/03/16	15.25	Call	Currency Future	2,182.0000	2,217.0000	1.604	0	0	0
30/10/2008	£ / R 2009/03/16	18.05	Call	Currency Future	907.0000	922.0000	1.654	0	0	0
30/10/2008	£ / R 2009/03/16	14.85	Call	Currency Future	2,449.0000	2,487.0000	1.552	0	0	0
30/10/2008	£ / R 2009/03/16	16.95	Call	Currency Future	1,309.0000	1,328.0000	1.451	0	0	0
30/10/2008	£ / R 2009/03/16	14.95	Call	Currency Future	2,380.0000	2,418.0000	1.597	0	0	0
30/10/2008	£ / R 2009/03/16	16.95	Put	Currency Future	1,497.0000	1,451.0000	(3.073)	0	0	0
30/10/2008	£ / R 2009/03/16	19.05	Put	Currency Future	2,916.0000	2,861.0000	(1.886)	0	0	0
30/10/2008	£ / R 2009/03/16	15.35	Put	Currency Future	706.0000	676.0000	(4.249)	0	0	0
30/10/2008	£ / R 2009/03/16	18.05	Put	Currency Future	2,195.0000	2,146.0000	(2.232)	0	0	0
30/10/2008	£ / R 2009/03/16	14.85	Put	Currency Future	537.0000	511.0000	(4.842)	0	0	0
30/10/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,018.0000	980.0000	(3.733)	0	0	0
30/10/2008	£ / R 2009/03/16	15.35	Call	Currency Future	2,118.0000	2,152.0000	1.605	0	0	0
30/10/2008	£ / R 2009/03/16	16.35	Call	Currency Future	1,548.0000	1,573.0000	1.615	0	0	0
30/10/2008	£ / R 2009/03/16	15.15	Call	Currency Future	2,247.0000	2,283.0000	1.602	0	0	0
30/10/2008	£ / R 2009/03/16	15.15	Call	Currency Future	2,247.0000	2,283.0000	1.602	0	0	0
30/10/2008	£ / R 2009/03/16	18.55	Call	Currency Future	757.0000	769.0000	1.585	0	0	0
30/10/2008	£ / R 2009/03/16	14.80	Call	Currency Future	2,483.0000	2,523.0000	1.611	0	0	0
30/10/2008	£ / R 2009/03/16	15.40	Call	Currency Future	2,087.0000	2,120.0000	1.581	0	0	0
30/10/2008	£ / R 2009/03/16	17.85	Call	Currency Future	974.0000	990.0000	1.643	0	0	0
30/10/2008	£ / R 2009/03/16	18.15	Call	Currency Future	875.0000	890.0000	1.714	0	0	0
30/10/2008	£ / R 2009/03/16	16.70	Put	Currency Future	1,342.0000	1,298.0000	(3.279)	0	0	0
30/10/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,062.0000	2,014.0000	(2.328)	0	0	0
30/10/2008	£ / R 2009/03/16	18.55	Put	Currency Future	2,545.0000	2,492.0000	(2.083)	0	0	0
30/10/2008	£ / R 2009/03/16	15.70	Put	Currency Future	843.0000	809.0000	(4.033)	0	0	0
30/10/2008	£ / R 2009/03/16	15.40	Put	Currency Future	725.0000	694.0000	(4.276)	0	0	0
30/10/2008	£ / R 2009/03/16	18.25	Call	Currency Future	844.0000	858.0000	1.659	0	0	0
30/10/2008	£ / R 2009/03/16	15.70	Call	Currency Future	1,905.0000	1,936.0000	1.627	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	£ / R 2009/03/16	18.60	Call	Currency Future	743.0000	755.0000	1.615	0	0	0
30/10/2008	£ / R 2009/03/16	18.25	Put	Currency Future	2,332.0000	2,282.0000	(2.144)	0	0	0
30/10/2008	£ / R 2009/03/16	16.70	Call	Currency Future	1,404.0000	1,425.0000	1.496	0	0	0
30/10/2008	£ / R 2009/03/16	18.40	Put	Currency Future	2,438.0000	2,386.0000	(2.133)	0	0	0
30/10/2008	£ / R 2009/03/16	18.65	Call	Currency Future	729.0000	741.0000	1.646	0	0	0
30/10/2008	£ / R 2009/03/16	18.60	Put	Currency Future	2,581.0000	2,528.0000	(2.053)	0	0	0
30/10/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,402.0000	2,351.0000	(2.123)	0	0	0
30/10/2008	£ / R 2009/03/16	16.00	Call	Currency Future	1,734.0000	1,762.0000	1.615	0	0	0
30/10/2008	£ / R 2009/03/16	18.30	Put	Currency Future	2,367.0000	2,316.0000	(2.155)	0	0	0
30/10/2008	£ / R 2009/03/16	15.05	Call	Currency Future	2,313.0000	2,350.0000	1.600	0	0	0
30/10/2008	£ / R 2009/03/16	18.35	Call	Currency Future	814.0000	827.0000	1.597	0	0	0
30/10/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,847.0000	1,877.0000	1.624	0	0	0
30/10/2008	£ / R 2009/03/16	18.40	Call	Currency Future	799.0000	812.0000	1.627	0	0	0
30/10/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,847.0000	1,877.0000	1.624	0	0	0
30/10/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,263.0000	2,213.0000	(2.209)	0	0	0
30/10/2008	£ / R 2009/03/16	15.80	Put	Currency Future	885.0000	850.0000	(3.955)	0	0	0
30/10/2008	£ / R 2009/03/16	18.65	Put	Currency Future	2,617.0000	2,564.0000	(2.025)	0	0	0
30/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,790.0000	1,819.0000	1.620	0	0	0
30/10/2008	£ / R 2009/03/16	16.00	Put	Currency Future	972.0000	935.0000	(3.807)	0	0	0
30/10/2008	£ / R 2009/03/16	18.30	Call	Currency Future	829.0000	843.0000	1.689	0	0	0
30/10/2008	£ / R 2009/03/16	19.05	Call	Currency Future	627.0000	637.0000	1.595	0	0	0
30/10/2008	£ / R 2009/03/16	18.75	Put	Currency Future	2,691.0000	2,637.0000	(2.007)	0	0	0
30/10/2008	£ / R 2009/03/16	15.80	Put	Currency Future	885.0000	850.0000	(3.955)	0	0	0
30/10/2008	£ / R 2009/03/16	15.30	Call	Currency Future	2,150.0000	2,184.0000	1.581	0	0	0
30/10/2008	£ / R 2009/03/16	18.10	Call	Currency Future	891.0000	906.0000	1.684	0	0	0
30/10/2008	£ / R 2009/03/16	19.15	Call	Currency Future	604.0000	613.0000	1.490	0	0	0
30/10/2008	£ / R 2009/03/16	16.90	Put	Currency Future	0.0000	1,420.0000	100.000	0	0	0
30/10/2008	£ / R 2009/03/16	18.10	Put	Currency Future	2,229.0000	2,179.0000	(2.243)	0	0	0
30/10/2008	£ / R 2009/03/16	16.75	Call	Currency Future	1,384.0000	1,405.0000	1.517	0	0	0
30/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	928.0000	892.0000	(3.879)	0	0	0
30/10/2008	£ / R 2009/03/16	16.90	Call	Currency Future	0.0000	1,347.0000	100.000	0	0	0
30/10/2008	£ / R 2009/03/16	18.20	Call	Currency Future	860.0000	874.0000	1.628	0	0	0
30/10/2008	£ / R 2009/03/16	16.45	Call	Currency Future	1,507.0000	1,528.0000	1.393	0	0	0
30/10/2008	£ / R 2009/03/16	17.75	Put	Currency Future	1,997.0000	1,949.0000	(2.404)	0	0	0
30/10/2008	£ / R 2009/03/16	18.20	Put	Currency Future	2,298.0000	2,247.0000	(2.219)	0	0	0
30/10/2008	£ / R 2009/03/16	16.75	Put	Currency Future	1,373.0000	1,328.0000	(3.277)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	928.0000	892.0000	(3.879)	0	0	0
30/10/2008	£ / R 2009/03/16	18.70	Call	Currency Future	716.0000	727.0000	1.536	0	0	0
30/10/2008	£ / R 2009/03/16	17.35	Call	Currency Future	1,158.0000	1,178.0000	1.727	0	0	0
30/10/2008	£ / R 2009/03/16	17.65	Put	Currency Future	1,933.0000	1,885.0000	(2.483)	0	0	0
30/10/2008	£ / R 2009/03/16	15.30	Put	Currency Future	688.0000	658.0000	(4.360)	0	0	0
30/10/2008	£ / R 2009/03/16	16.85	Call	Currency Future	1,346.0000	1,366.0000	1.486	0	0	0
30/10/2008	£ / R 2009/03/16	18.70	Put	Currency Future	2,654.0000	2,601.0000	(1.997)	0	0	0
30/10/2008	£ / R 2009/03/16	17.35	Put	Currency Future	1,746.0000	1,701.0000	(2.577)	0	0	0
30/10/2008	£ / R 2009/03/16	17.65	Call	Currency Future	1,044.0000	1,062.0000	1.724	0	0	0
30/10/2008	£ / R 2009/03/16	18.90	Put	Currency Future	2,802.0000	2,748.0000	(1.927)	0	0	0
30/10/2008	£ / R 2009/03/16	17.20	Put	Currency Future	1,656.0000	1,612.0000	(2.657)	0	0	0
30/10/2008	£ / R 2009/03/16	17.55	Call	Currency Future	1,081.0000	1,100.0000	1.758	0	0	0
30/10/2008	£ / R 2009/03/16	18.85	Call	Currency Future	677.0000	687.0000	1.477	0	0	0
30/10/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,137.0000	1,097.0000	(3.518)	0	0	0
30/10/2008	£ / R 2009/03/16	17.20	Call	Currency Future	1,218.0000	1,239.0000	1.724	0	0	0
30/10/2008	£ / R 2009/03/16	17.25	Put	Currency Future	1,686.0000	1,642.0000	(2.610)	0	0	0
30/10/2008	£ / R 2009/03/16	18.85	Put	Currency Future	2,765.0000	2,711.0000	(1.953)	0	0	0
30/10/2008	£ / R 2009/03/16	16.35	Call	Currency Future	1,548.0000	1,573.0000	1.615	0	0	0
30/10/2008	£ / R 2009/03/16	17.25	Call	Currency Future	1,198.0000	1,218.0000	1.669	0	0	0
30/10/2008	£ / R 2009/03/16	18.95	Put	Currency Future	2,840.0000	2,785.0000	(1.937)	0	0	0
30/10/2008	£ / R 2009/03/16	17.75	Call	Currency Future	1,009.0000	1,026.0000	1.685	0	0	0
30/10/2008	£ / R 2009/03/16	17.15	Put	Currency Future	1,627.0000	1,580.0000	(2.889)	0	0	0
30/10/2008	£ / R 2009/03/16	18.95	Call	Currency Future	652.0000	662.0000	1.534	0	0	0
30/10/2008	£ / R 2009/03/16	17.55	Put	Currency Future	1,869.0000	1,823.0000	(2.461)	0	0	0
30/10/2008	£ / R 2009/03/16	18.75	Call	Currency Future	702.0000	714.0000	1.709	0	0	0
30/10/2008	£ / R 2009/03/16	17.05	Call	Currency Future	1,273.0000	1,291.0000	1.414	0	0	0
30/10/2008	£ / R 2009/03/16	18.55	Call	Currency Future	757.0000	769.0000	1.585	0	0	0
30/10/2008	£ / R 2009/03/16	17.05	Put	Currency Future	1,562.0000	1,515.0000	(3.009)	0	0	0
30/10/2008	£ / R 2009/03/16	19.25	Put	Currency Future	3,070.0000	3,014.0000	(1.824)	0	0	0
30/10/2008	£ / R 2009/03/16	17.15	Call	Currency Future	1,239.0000	1,256.0000	1.372	0	0	0
30/10/2008	£ / R 2009/03/16	19.25	Call	Currency Future	581.0000	590.0000	1.549	0	0	0
30/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,790.0000	1,819.0000	1.620	0	0	0
30/10/2008	£ / R 2009/03/16	19.05	Call	Currency Future	627.0000	637.0000	1.595	0	0	0
30/10/2008	£ / R 2009/03/16	19.15	Put	Currency Future	2,992.0000	2,937.0000	(1.838)	0	0	0
30/10/2008	£ / R 2009/03/16	19.05	Put	Currency Future	2,916.0000	2,861.0000	(1.886)	0	0	0
30/10/2008	£ / R 2009/03/16	18.55	Put	Currency Future	2,545.0000	2,492.0000	(2.083)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	£ / R 2009/03/16	17.40	Put	Currency Future	1,777.0000	1,731.0000	(2.589)	0	0	0
30/10/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,434.0000	1,389.0000	(3.138)	0	0	0
30/10/2008	£ / R 2009/03/16	16.45	Put	Currency Future	1,195.0000	1,151.0000	(3.682)	0	0	0
30/10/2008	£ / R 2009/03/16	16.55	Call	Currency Future	1,465.0000	1,487.0000	1.502	0	0	0
30/10/2008	£ / R 2009/03/16	16.55	Put	Currency Future	1,253.0000	1,210.0000	(3.432)	0	0	0
30/10/2008	£ / R 2009/03/16	17.60	Call	Currency Future	1,063.0000	1,081.0000	1.693	0	0	0
30/10/2008	£ / R 2009/03/16	16.65	Call	Currency Future	1,424.0000	1,445.0000	1.475	0	0	0
30/10/2008	£ / R 2009/03/16	14.70	Put	Currency Future	492.0000	467.0000	(5.081)	0	0	0
30/10/2008	£ / R 2009/03/16	17.60	Put	Currency Future	1,901.0000	1,854.0000	(2.472)	0	0	0
30/10/2008	£ / R 2009/03/16	16.65	Put	Currency Future	1,312.0000	1,268.0000	(3.354)	0	0	0
30/10/2008	£ / R 2009/03/16	17.70	Call	Currency Future	1,026.0000	1,044.0000	1.754	0	0	0
30/10/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,434.0000	1,389.0000	(3.138)	0	0	0
30/10/2008	£ / R 2009/03/16	16.85	Call	Currency Future	1,346.0000	1,366.0000	1.486	0	0	0
30/10/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,403.0000	1,358.0000	(3.207)	0	0	0
30/10/2008	£ / R 2009/03/16	14.60	Call	Currency Future	2,625.0000	2,666.0000	1.562	0	0	0
30/10/2008	£ / R 2009/03/16	16.80	Call	Currency Future	1,365.0000	1,385.0000	1.465	0	0	0
30/10/2008	£ / R 2009/03/16	14.60	Put	Currency Future	463.0000	440.0000	(4.968)	0	0	0
30/10/2008	£ / R 2009/03/16	15.10	Put	Currency Future	618.0000	590.0000	(4.531)	0	0	0
30/10/2008	£ / R 2009/03/16	15.10	Call	Currency Future	2,280.0000	2,316.0000	1.579	0	0	0
30/10/2008	£ / R 2009/03/16	14.90	Put	Currency Future	552.0000	526.0000	(4.710)	0	0	0
30/10/2008	£ / R 2009/03/16	14.90	Call	Currency Future	2,414.0000	2,453.0000	1.616	0	0	0
30/10/2008	£ / R 2009/03/16	17.85	Call	Currency Future	974.0000	990.0000	1.643	0	0	0
30/10/2008	£ / R 2009/03/16	17.70	Put	Currency Future	1,965.0000	1,917.0000	(2.443)	0	0	0
30/10/2008	£ / R 2009/03/16	14.80	Put	Currency Future	522.0000	496.0000	(4.981)	0	0	0
30/10/2008	£ / R 2009/03/16	18.90	Call	Currency Future	664.0000	675.0000	1.657	0	0	0
30/10/2008	£ / R 2009/03/16	16.90	Call	Currency Future	1,328.0000	1,347.0000	1.431	0	0	0
30/10/2008	£ / R 2009/03/16	17.65	Put	Currency Future	1,933.0000	1,885.0000	(2.483)	0	0	0
30/10/2008	£ / R 2009/03/16	17.80	Put	Currency Future	2,029.0000	1,981.0000	(2.366)	0	0	0
30/10/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,466.0000	1,420.0000	(3.138)	0	0	0
30/10/2008	£ / R 2009/03/16	17.10	Put	Currency Future	1,594.0000	1,547.0000	(2.949)	0	0	0
30/10/2008	£ / R 2009/03/16	17.00	Call	Currency Future	1,291.0000	1,309.0000	1.394	0	0	0
30/10/2008	£ / R 2009/03/16	14.80	Call	Currency Future	2,483.0000	2,523.0000	1.611	0	0	0
30/10/2008	£ / R 2009/03/16	17.65	Call	Currency Future	1,044.0000	1,062.0000	1.724	0	0	0
30/10/2008	£ / R 2009/03/16	17.30	Call	Currency Future	1,178.0000	1,198.0000	1.698	0	0	0
30/10/2008	£ / R 2009/03/16	17.00	Put	Currency Future	1,529.0000	1,483.0000	(3.009)	0	0	0
30/10/2008	£ / R 2009/03/16	14.70	Call	Currency Future	2,554.0000	2,594.0000	1.566	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	£ / R	2009/03/16	17.85	Put	Currency Future	2,062.0000	2,014.0000	(2.328)	0	0	0
30/10/2008	£ / R	2009/03/16	18.15	Call	Currency Future	875.0000	890.0000	1.714	0	0	0
30/10/2008	£ / R	2009/03/16	18.15	Put	Currency Future	2,263.0000	2,213.0000	(2.209)	0	0	0
30/10/2008	£ / R	2009/03/16	18.35	Call	Currency Future	814.0000	827.0000	1.597	0	0	0
30/10/2008	£ / R	2009/03/16	17.10	Call	Currency Future	1,256.0000	1,274.0000	1.433	0	0	0
30/10/2008	£ / R	2009/03/16	17.10	Put	Currency Future	1,594.0000	1,547.0000	(2.949)	0	0	0
30/10/2008	£ / R	2009/03/16	17.60	Call	Currency Future	1,063.0000	1,081.0000	1.693	0	0	0
30/10/2008	£ / R	2009/03/16	18.35	Put	Currency Future	2,402.0000	2,351.0000	(2.123)	0	0	0
30/10/2008	£ / R	2009/03/16	17.60	Put	Currency Future	1,901.0000	1,854.0000	(2.472)	0	0	0
30/10/2008	£ / R	2009/03/16	17.80	Call	Currency Future	991.0000	1,008.0000	1.715	0	0	0
30/10/2008	£ / R	2009/03/16	17.40	Call	Currency Future	1,138.0000	1,158.0000	1.757	0	0	0
30/10/2008	£ / R	2009/03/16	17.10	Call	Currency Future	1,256.0000	1,274.0000	1.433	0	0	0
30/10/2008	£ / R	2009/03/16	18.00	Call	Currency Future	923.0000	939.0000	1.733	0	0	0
30/10/2008	£ / R	2009/03/16	18.00	Put	Currency Future	2,162.0000	2,112.0000	(2.313)	0	0	0
30/10/2008	£ / R	2009/03/16	17.90	Call	Currency Future	957.0000	973.0000	1.672	0	0	0
30/10/2008	£ / R	2009/03/16	17.90	Put	Currency Future	2,095.0000	2,046.0000	(2.339)	0	0	0
30/10/2008	£ / R	2009/03/16	17.30	Put	Currency Future	1,716.0000	1,671.0000	(2.622)	0	0	0
30/10/2008	£ / R	2009/06/12			Currency Future	17.0628	17.1346	0.421	0.0000	0.0000	0
30/10/2008	£ / R	2009/06/12	15.55	Put	Currency Future	926.0000	852.0000	(7.991)	0	0	0
30/10/2008	£ / R	2009/06/12	18.35	Put	Currency Future	2,483.0000	2,387.0000	(3.866)	0	0	0
30/10/2008	£ / R	2009/06/12	16.75	Put	Currency Future	1,482.0000	1,386.0000	(6.478)	0	0	0
30/10/2008	£ / R	2009/06/12	15.70	Call	Currency Future	2,349.0000	2,345.0000	(0.170)	0	0	0
30/10/2008	£ / R	2009/06/12	15.95	Call	Currency Future	2,205.0000	2,198.0000	(0.317)	0	0	0
30/10/2008	£ / R	2009/06/12	15.60	Put	Currency Future	946.0000	871.0000	(7.928)	0	0	0
30/10/2008	£ / R	2009/06/12	15.70	Put	Currency Future	986.0000	911.0000	(7.606)	0	0	0
30/10/2008	£ / R	2009/06/12	16.10	Put	Currency Future	1,159.0000	1,078.0000	(6.989)	0	0	0
30/10/2008	£ / R	2009/06/12	16.10	Call	Currency Future	2,122.0000	2,113.0000	(0.424)	0	0	0
30/10/2008	£ / R	2009/06/12	18.35	Call	Currency Future	1,196.0000	1,171.0000	(2.090)	0	0	0
30/10/2008	£ / R	2009/06/12	16.75	Call	Currency Future	1,795.0000	1,771.0000	(1.337)	0	0	0
30/10/2008	£ / R	2009/06/12	15.90	Call	Currency Future	2,234.0000	2,227.0000	(0.313)	0	0	0
30/10/2008	£ / R	2009/06/12	15.35	Call	Currency Future	2,562.0000	2,562.0000	-	0	0	0
30/10/2008	£ / R	2009/06/12	17.10	Put	Currency Future	1,695.0000	1,597.0000	(5.782)	0	0	0
30/10/2008	£ / R	2009/06/12	15.45	Put	Currency Future	887.0000	814.0000	(8.230)	0	0	0
30/10/2008	£ / R	2009/06/12	15.35	Put	Currency Future	849.0000	778.0000	(8.363)	0	0	0
30/10/2008	£ / R	2009/06/12	19.15	Put	Currency Future	3,036.0000	2,937.0000	(3.261)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	£ / R 2009/06/12	15.55	Call	Currency Future	2,439.0000	2,437.0000	(0.082)	0	0	0
30/10/2008	£ / R 2009/06/12	16.90	Call	Currency Future	1,734.0000	1,709.0000	(1.442)	0	0	0
30/10/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,252.0000	1,168.0000	(6.709)	0	0	0
30/10/2008	£ / R 2009/06/12	15.45	Call	Currency Future	2,500.0000	2,499.0000	(0.040)	0	0	0
30/10/2008	£ / R 2009/06/12	16.30	Call	Currency Future	2,015.0000	2,003.0000	(0.596)	0	0	0
30/10/2008	£ / R 2009/06/12	15.60	Call	Currency Future	2,409.0000	2,406.0000	(0.125)	0	0	0
30/10/2008	£ / R 2009/06/12	19.15	Call	Currency Future	949.0000	922.0000	(2.845)	0	0	0
30/10/2008	£ / R 2009/06/12	16.45	Call	Currency Future	1,937.0000	1,923.0000	(0.723)	0	0	0
30/10/2008	£ / R 2009/06/12	18.40	Put	Currency Future	2,516.0000	2,419.0000	(3.855)	0	0	0
30/10/2008	£ / R 2009/06/12	15.65	Put	Currency Future	966.0000	891.0000	(7.764)	0	0	0
30/10/2008	£ / R 2009/06/12	14.95	Call	Currency Future	2,819.0000	2,826.0000	0.248	0	0	0
30/10/2008	£ / R 2009/06/12	17.80	Put	Currency Future	2,131.0000	2,038.0000	(4.364)	0	0	0
30/10/2008	£ / R 2009/06/12	17.10	Call	Currency Future	1,658.0000	1,632.0000	(1.568)	0	0	0
30/10/2008	£ / R 2009/06/12	14.85	Put	Currency Future	674.0000	610.0000	(9.496)	0	0	0
30/10/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,071.0000	992.0000	(7.376)	0	0	0
30/10/2008	£ / R 2009/06/12	18.80	Put	Currency Future	2,788.0000	2,690.0000	(3.515)	0	0	0
30/10/2008	£ / R 2009/06/12	16.45	Put	Currency Future	1,324.0000	1,239.0000	(6.420)	0	0	0
30/10/2008	£ / R 2009/06/12	14.85	Call	Currency Future	2,886.0000	2,895.0000	0.312	0	0	0
30/10/2008	£ / R 2009/06/12	18.25	Call	Currency Future	1,230.0000	1,206.0000	(1.951)	0	0	0
30/10/2008	£ / R 2009/06/12	14.95	Put	Currency Future	707.0000	642.0000	(9.194)	0	0	0
30/10/2008	£ / R 2009/06/12	17.80	Call	Currency Future	1,394.0000	1,373.0000	(1.506)	0	0	0
30/10/2008	£ / R 2009/06/12	17.25	Call	Currency Future	1,603.0000	1,576.0000	(1.684)	0	0	0
30/10/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,571.0000	1,475.0000	(6.111)	0	0	0
30/10/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,815.0000	1,796.0000	(1.047)	0	0	0
30/10/2008	£ / R 2009/06/12	15.05	Call	Currency Future	2,753.0000	2,759.0000	0.218	0	0	0
30/10/2008	£ / R 2009/06/12	15.05	Put	Currency Future	741.0000	674.0000	(9.042)	0	0	0
30/10/2008	£ / R 2009/06/12	15.15	Call	Currency Future	2,688.0000	2,692.0000	0.149	0	0	0
30/10/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,028.0000	951.0000	(7.490)	0	0	0
30/10/2008	£ / R 2009/06/12	15.20	Call	Currency Future	2,656.0000	2,659.0000	0.113	0	0	0
30/10/2008	£ / R 2009/06/12	18.40	Call	Currency Future	1,179.0000	1,154.0000	(2.120)	0	0	0
30/10/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,300.0000	1,215.0000	(6.538)	0	0	0
30/10/2008	£ / R 2009/06/12	15.65	Call	Currency Future	2,379.0000	2,375.0000	(0.168)	0	0	0
30/10/2008	£ / R 2009/06/12	15.80	Call	Currency Future	2,291.0000	2,285.0000	(0.262)	0	0	0
30/10/2008	£ / R 2009/06/12	15.25	Put	Currency Future	812.0000	742.0000	(8.621)	0	0	0
30/10/2008	£ / R 2009/06/12	17.25	Put	Currency Future	1,790.0000	1,692.0000	(5.475)	0	0	0
30/10/2008	£ / R 2009/06/12	15.55	Put	Currency Future	926.0000	852.0000	(7.991)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	£ / R 2009/06/12	15.60	Put	Currency Future	946.0000	871.0000	(7.928)	0	0	0
30/10/2008	£ / R 2009/06/12	15.20	Put	Currency Future	794.0000	725.0000	(8.690)	0	0	0
30/10/2008	£ / R 2009/06/12	18.80	Call	Currency Future	1,051.0000	1,025.0000	(2.474)	0	0	0
30/10/2008	£ / R 2009/06/12	15.15	Put	Currency Future	776.0000	708.0000	(8.763)	0	0	0
30/10/2008	£ / R 2009/06/12	15.60	Call	Currency Future	2,409.0000	2,406.0000	(0.125)	0	0	0
30/10/2008	£ / R 2009/06/12	15.25	Call	Currency Future	2,624.0000	2,627.0000	0.114	0	0	0
30/10/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,115.0000	1,035.0000	(7.175)	0	0	0
30/10/2008	£ / R 2009/06/12	18.75	Call	Currency Future	1,066.0000	1,040.0000	(2.439)	0	0	0
30/10/2008	£ / R 2009/06/12	17.00	Call	Currency Future	1,696.0000	1,670.0000	(1.533)	0	0	0
30/10/2008	£ / R 2009/06/12	15.55	Call	Currency Future	2,439.0000	2,437.0000	(0.082)	0	0	0
30/10/2008	£ / R 2009/06/12	15.65	Put	Currency Future	966.0000	891.0000	(7.764)	0	0	0
30/10/2008	£ / R 2009/06/12	18.15	Call	Currency Future	1,265.0000	1,241.0000	(1.897)	0	0	0
30/10/2008	£ / R 2009/06/12	18.75	Put	Currency Future	2,753.0000	2,656.0000	(3.523)	0	0	0
30/10/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,571.0000	1,475.0000	(6.111)	0	0	0
30/10/2008	£ / R 2009/06/12	15.65	Call	Currency Future	2,379.0000	2,375.0000	(0.168)	0	0	0
30/10/2008	£ / R 2009/06/12	18.05	Put	Currency Future	2,288.0000	2,193.0000	(4.152)	0	0	0
30/10/2008	£ / R 2009/06/12	19.00	Put	Currency Future	2,929.0000	2,830.0000	(3.380)	0	0	0
30/10/2008	£ / R 2009/06/12	16.90	Call	Currency Future	1,734.0000	1,709.0000	(1.442)	0	0	0
30/10/2008	£ / R 2009/06/12	17.85	Call	Currency Future	1,375.0000	1,353.0000	(1.600)	0	0	0
30/10/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,453.0000	1,361.0000	(6.332)	0	0	0
30/10/2008	£ / R 2009/06/12	17.85	Put	Currency Future	2,162.0000	2,069.0000	(4.302)	0	0	0
30/10/2008	£ / R 2009/06/12	19.00	Call	Currency Future	992.0000	965.0000	(2.722)	0	0	0
30/10/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,815.0000	1,796.0000	(1.047)	0	0	0
30/10/2008	£ / R 2009/06/12	15.75	Put	Currency Future	1,007.0000	931.0000	(7.547)	0	0	0
30/10/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,205.0000	1,123.0000	(6.805)	0	0	0
30/10/2008	£ / R 2009/06/12	17.95	Call	Currency Future	1,338.0000	1,315.0000	(1.719)	0	0	0
30/10/2008	£ / R 2009/06/12	17.00	Put	Currency Future	1,633.0000	1,535.0000	(6.001)	0	0	0
30/10/2008	£ / R 2009/06/12	16.20	Call	Currency Future	2,068.0000	2,057.0000	(0.532)	0	0	0
30/10/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,225.0000	2,131.0000	(4.225)	0	0	0
30/10/2008	£ / R 2009/06/12	16.20	Call	Currency Future	2,068.0000	2,057.0000	(0.532)	0	0	0
30/10/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,962.0000	1,949.0000	(0.663)	0	0	0
30/10/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,159.0000	1,078.0000	(6.989)	0	0	0
30/10/2008	£ / R 2009/06/12	18.05	Call	Currency Future	1,301.0000	1,278.0000	(1.768)	0	0	0
30/10/2008	£ / R 2009/06/12	18.25	Put	Currency Future	2,417.0000	2,321.0000	(3.972)	0	0	0
30/10/2008	£ / R 2009/06/12	18.50	Call	Currency Future	1,146.0000	1,121.0000	(2.182)	0	0	0
30/10/2008	£ / R 2009/06/12	16.10	Call	Currency Future	2,122.0000	2,113.0000	(0.424)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,352.0000	2,257.0000	(4.039)	0	0	0
30/10/2008	£ / R 2009/06/12	16.00	Call	Currency Future	2,177.0000	2,169.0000	(0.367)	0	0	0
30/10/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,511.0000	1,415.0000	(6.353)	0	0	0
30/10/2008	£ / R 2009/06/12	18.70	Call	Currency Future	1,082.0000	1,056.0000	(2.403)	0	0	0
30/10/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,453.0000	1,361.0000	(6.332)	0	0	0
30/10/2008	£ / R 2009/06/12	18.95	Call	Currency Future	1,006.0000	980.0000	(2.584)	0	0	0
30/10/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,205.0000	1,123.0000	(6.805)	0	0	0
30/10/2008	£ / R 2009/06/12	18.60	Put	Currency Future	2,650.0000	2,553.0000	(3.660)	0	0	0
30/10/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,511.0000	1,415.0000	(6.353)	0	0	0
30/10/2008	£ / R 2009/06/12	15.90	Call	Currency Future	2,234.0000	2,227.0000	(0.313)	0	0	0
30/10/2008	£ / R 2009/06/12	18.60	Call	Currency Future	1,113.0000	1,088.0000	(2.246)	0	0	0
30/10/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,774.0000	1,750.0000	(1.353)	0	0	0
30/10/2008	£ / R 2009/06/12	16.05	Put	Currency Future	1,137.0000	1,056.0000	(7.124)	0	0	0
30/10/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,774.0000	1,750.0000	(1.353)	0	0	0
30/10/2008	£ / R 2009/06/12	18.70	Put	Currency Future	2,719.0000	2,621.0000	(3.604)	0	0	0
30/10/2008	£ / R 2009/06/12	15.75	Call	Currency Future	2,320.0000	2,315.0000	(0.216)	0	0	0
30/10/2008	£ / R 2009/06/12	18.50	Put	Currency Future	2,583.0000	2,486.0000	(3.755)	0	0	0
30/10/2008	£ / R 2009/06/12	15.95	Put	Currency Future	1,093.0000	1,013.0000	(7.319)	0	0	0
30/10/2008	£ / R 2009/06/12	18.95	Put	Currency Future	2,893.0000	2,795.0000	(3.387)	0	0	0
30/10/2008	£ / R 2009/06/12	18.90	Call	Currency Future	1,021.0000	995.0000	(2.547)	0	0	0
30/10/2008	£ / R 2009/06/12	16.05	Call	Currency Future	2,150.0000	2,141.0000	(0.419)	0	0	0
30/10/2008	£ / R 2009/06/12	19.05	Call	Currency Future	977.0000	951.0000	(2.661)	0	0	0
30/10/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,398.0000	1,311.0000	(6.223)	0	0	0
30/10/2008	£ / R 2009/06/12	19.10	Call	Currency Future	963.0000	936.0000	(2.804)	0	0	0
30/10/2008	£ / R 2009/06/12	19.05	Put	Currency Future	2,964.0000	2,866.0000	(3.306)	0	0	0
30/10/2008	£ / R 2009/06/12	15.05	Call	Currency Future	2,753.0000	2,759.0000	0.218	0	0	0
30/10/2008	£ / R 2009/06/12	16.30	Call	Currency Future	2,015.0000	2,003.0000	(0.596)	0	0	0
30/10/2008	£ / R 2009/06/12	19.20	Put	Currency Future	3,072.0000	2,973.0000	(3.223)	0	0	0
30/10/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,252.0000	1,168.0000	(6.709)	0	0	0
30/10/2008	£ / R 2009/06/12	19.20	Call	Currency Future	935.0000	908.0000	(2.888)	0	0	0
30/10/2008	£ / R 2009/06/12	19.55	Put	Currency Future	3,330.0000	3,231.0000	(2.973)	0	0	0
30/10/2008	£ / R 2009/06/12	19.10	Put	Currency Future	3,000.0000	2,902.0000	(3.267)	0	0	0
30/10/2008	£ / R 2009/06/12	18.65	Call	Currency Future	1,097.0000	1,072.0000	(2.279)	0	0	0
30/10/2008	£ / R 2009/06/12	18.90	Call	Currency Future	1,021.0000	995.0000	(2.547)	0	0	0
30/10/2008	£ / R 2009/06/12	18.90	Put	Currency Future	2,858.0000	2,760.0000	(3.429)	0	0	0
30/10/2008	£ / R 2009/06/12	17.50	Put	Currency Future	1,951.0000	1,855.0000	(4.921)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	£ / R 2009/06/12	19.55	Call	Currency Future	843.0000	815.0000	(3.321)	0	0	0
30/10/2008	£ / R 2009/06/12	16.15	Call	Currency Future	2,095.0000	2,085.0000	(0.477)	0	0	0
30/10/2008	£ / R 2009/06/12	17.05	Call	Currency Future	1,676.0000	1,651.0000	(1.492)	0	0	0
30/10/2008	£ / R 2009/06/12	18.90	Put	Currency Future	2,858.0000	2,760.0000	(3.429)	0	0	0
30/10/2008	£ / R 2009/06/12	17.05	Call	Currency Future	0.0000	1,651.0000	100.000	0	0	0
30/10/2008	£ / R 2009/06/12	17.50	Call	Currency Future	1,513.0000	1,490.0000	(1.520)	0	0	0
30/10/2008	£ / R 2009/06/12	18.55	Put	Currency Future	2,617.0000	2,520.0000	(3.707)	0	0	0
30/10/2008	£ / R 2009/06/12	14.90	Put	Currency Future	690.0000	626.0000	(9.275)	0	0	0
30/10/2008	£ / R 2009/06/12	19.40	Call	Currency Future	881.0000	854.0000	(3.065)	0	0	0
30/10/2008	£ / R 2009/06/12	18.65	Call	Currency Future	1,097.0000	1,072.0000	(2.279)	0	0	0
30/10/2008	£ / R 2009/06/12	15.15	Call	Currency Future	2,688.0000	2,692.0000	0.149	0	0	0
30/10/2008	£ / R 2009/06/12	14.90	Call	Currency Future	2,853.0000	2,860.0000	0.245	0	0	0
30/10/2008	£ / R 2009/06/12	19.30	Put	Currency Future	3,145.0000	3,046.0000	(3.148)	0	0	0
30/10/2008	£ / R 2009/06/12	18.65	Put	Currency Future	2,685.0000	2,587.0000	(3.650)	0	0	0
30/10/2008	£ / R 2009/06/12	15.05	Put	Currency Future	741.0000	674.0000	(9.042)	0	0	0
30/10/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,398.0000	1,311.0000	(6.223)	0	0	0
30/10/2008	£ / R 2009/06/12	14.80	Put	Currency Future	657.0000	595.0000	(9.437)	0	0	0
30/10/2008	£ / R 2009/06/12	19.45	Put	Currency Future	3,255.0000	3,156.0000	(3.041)	0	0	0
30/10/2008	£ / R 2009/06/12	18.55	Call	Currency Future	1,129.0000	1,104.0000	(2.214)	0	0	0
30/10/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,028.0000	951.0000	(7.490)	0	0	0
30/10/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,861.0000	1,846.0000	(0.806)	0	0	0
30/10/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,920.0000	2,929.0000	0.308	0	0	0
30/10/2008	£ / R 2009/06/12	19.40	Put	Currency Future	3,218.0000	3,119.0000	(3.076)	0	0	0
30/10/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,549.0000	2,453.0000	(3.766)	0	0	0
30/10/2008	£ / R 2009/06/12	15.85	Call	Currency Future	2,262.0000	2,256.0000	(0.265)	0	0	0
30/10/2008	£ / R 2009/06/12	16.50	Put	Currency Future	1,348.0000	1,262.0000	(6.380)	0	0	0
30/10/2008	£ / R 2009/06/12	19.45	Call	Currency Future	868.0000	841.0000	(3.111)	0	0	0
30/10/2008	£ / R 2009/06/12	18.45	Call	Currency Future	1,162.0000	1,137.0000	(2.151)	0	0	0
30/10/2008	£ / R 2009/06/12	15.15	Put	Currency Future	776.0000	708.0000	(8.763)	0	0	0
30/10/2008	£ / R 2009/06/12	16.00	Call	Currency Future	2,177.0000	2,169.0000	(0.367)	0	0	0
30/10/2008	£ / R 2009/06/12	15.30	Put	Currency Future	830.0000	760.0000	(8.434)	0	0	0
30/10/2008	£ / R 2009/06/12	17.15	Call	Currency Future	1,639.0000	1,613.0000	(1.586)	0	0	0
30/10/2008	£ / R 2009/06/12	19.30	Call	Currency Future	908.0000	881.0000	(2.974)	0	0	0
30/10/2008	£ / R 2009/06/12	15.80	Call	Currency Future	2,291.0000	2,285.0000	(0.262)	0	0	0
30/10/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,962.0000	1,949.0000	(0.663)	0	0	0
30/10/2008	£ / R 2009/06/12	15.30	Call	Currency Future	2,593.0000	2,594.0000	0.039	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	£ / R 2009/06/12	19.35	Call	Currency Future	894.0000	867.0000	(3.020)	0	0	0
30/10/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,071.0000	992.0000	(7.376)	0	0	0
30/10/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,115.0000	1,035.0000	(7.175)	0	0	0
30/10/2008	£ / R 2009/06/12	15.40	Put	Currency Future	868.0000	796.0000	(8.295)	0	0	0
30/10/2008	£ / R 2009/06/12	15.85	Put	Currency Future	1,049.0000	971.0000	(7.436)	0	0	0
30/10/2008	£ / R 2009/06/12	16.50	Call	Currency Future	1,911.0000	1,897.0000	(0.733)	0	0	0
30/10/2008	£ / R 2009/06/12	15.40	Call	Currency Future	2,530.0000	2,530.0000	-	0	0	0
30/10/2008	£ / R 2009/06/12	17.55	Call	Currency Future	0.0000	1,473.0000	100.000	0	0	0
30/10/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,664.0000	1,566.0000	(5.889)	0	0	0
30/10/2008	£ / R 2009/06/12	17.40	Call	Currency Future	1,551.0000	1,524.0000	(1.741)	0	0	0
30/10/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,300.0000	1,215.0000	(6.538)	0	0	0
30/10/2008	£ / R 2009/06/12	18.10	Call	Currency Future	1,283.0000	1,260.0000	(1.793)	0	0	0
30/10/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,861.0000	1,846.0000	(0.806)	0	0	0
30/10/2008	£ / R 2009/06/12	17.40	Put	Currency Future	1,888.0000	1,789.0000	(5.244)	0	0	0
30/10/2008	£ / R 2009/06/12	14.80	Put	Currency Future	657.0000	595.0000	(9.437)	0	0	0
30/10/2008	£ / R 2009/06/12	17.60	Call	Currency Future	1,473.0000	1,453.0000	(1.358)	0	0	0
30/10/2008	£ / R 2009/06/12	14.90	Call	Currency Future	2,853.0000	2,860.0000	0.245	0	0	0
30/10/2008	£ / R 2009/06/12	17.45	Call	Currency Future	1,534.0000	1,507.0000	(1.760)	0	0	0
30/10/2008	£ / R 2009/06/12	17.60	Put	Currency Future	2,010.0000	1,918.0000	(4.577)	0	0	0
30/10/2008	£ / R 2009/06/12	19.35	Put	Currency Future	3,182.0000	3,083.0000	(3.111)	0	0	0
30/10/2008	£ / R 2009/06/12	14.90	Put	Currency Future	690.0000	626.0000	(9.275)	0	0	0
30/10/2008	£ / R 2009/06/12	17.35	Put	Currency Future	1,855.0000	1,756.0000	(5.337)	0	0	0
30/10/2008	£ / R 2009/06/12	17.70	Call	Currency Future	1,433.0000	1,412.0000	(1.465)	0	0	0
30/10/2008	£ / R 2009/06/12	15.40	Call	Currency Future	2,530.0000	2,530.0000	-	0	0	0
30/10/2008	£ / R 2009/06/12	17.45	Put	Currency Future	1,921.0000	1,822.0000	(5.154)	0	0	0
30/10/2008	£ / R 2009/06/12	18.00	Call	Currency Future	1,319.0000	1,296.0000	(1.744)	0	0	0
30/10/2008	£ / R 2009/06/12	15.40	Put	Currency Future	868.0000	796.0000	(8.295)	0	0	0
30/10/2008	£ / R 2009/06/12	18.20	Call	Currency Future	1,247.0000	1,224.0000	(1.844)	0	0	0
30/10/2008	£ / R 2009/06/12	16.65	Call	Currency Future	1,836.0000	1,821.0000	(0.817)	0	0	0
30/10/2008	£ / R 2009/06/12	15.50	Call	Currency Future	2,469.0000	2,468.0000	(0.041)	0	0	0
30/10/2008	£ / R 2009/06/12	17.55	Call	Currency Future	1,493.0000	1,473.0000	(1.340)	0	0	0
30/10/2008	£ / R 2009/06/12	18.00	Put	Currency Future	2,256.0000	2,162.0000	(4.167)	0	0	0
30/10/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,423.0000	1,336.0000	(6.114)	0	0	0
30/10/2008	£ / R 2009/06/12	18.85	Put	Currency Future	2,823.0000	2,725.0000	(3.471)	0	0	0
30/10/2008	£ / R 2009/06/12	15.30	Put	Currency Future	830.0000	760.0000	(8.434)	0	0	0
30/10/2008	£ / R 2009/06/12	17.35	Call	Currency Future	1,568.0000	1,541.0000	(1.722)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	£ / R 2009/06/12	18.20	Put	Currency Future	2,384.0000	2,289.0000	(3.985)	0	0	0
30/10/2008	£ / R 2009/06/12	16.55	Put	Currency Future	1,373.0000	1,287.0000	(6.264)	0	0	0
30/10/2008	£ / R 2009/06/12	19.25	Put	Currency Future	3,109.0000	3,010.0000	(3.184)	0	0	0
30/10/2008	£ / R 2009/06/12	15.30	Call	Currency Future	2,593.0000	2,594.0000	0.039	0	0	0
30/10/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,541.0000	1,445.0000	(6.230)	0	0	0
30/10/2008	£ / R 2009/06/12	17.90	Call	Currency Future	1,356.0000	1,334.0000	(1.622)	0	0	0
30/10/2008	£ / R 2009/06/12	16.85	Call	Currency Future	1,754.0000	1,730.0000	(1.368)	0	0	0
30/10/2008	£ / R 2009/06/12	18.85	Call	Currency Future	1,036.0000	1,010.0000	(2.510)	0	0	0
30/10/2008	£ / R 2009/06/12	15.10	Put	Currency Future	758.0000	691.0000	(8.839)	0	0	0
30/10/2008	£ / R 2009/06/12	16.85	Call	Currency Future	1,754.0000	1,730.0000	(1.368)	0	0	0
30/10/2008	£ / R 2009/06/12	17.70	Put	Currency Future	2,070.0000	1,978.0000	(4.444)	0	0	0
30/10/2008	£ / R 2009/06/12	16.95	Call	Currency Future	1,715.0000	1,690.0000	(1.458)	0	0	0
30/10/2008	£ / R 2009/06/12	19.05	Call	Currency Future	977.0000	951.0000	(2.661)	0	0	0
30/10/2008	£ / R 2009/06/12	15.00	Call	Currency Future	2,786.0000	2,792.0000	0.215	0	0	0
30/10/2008	£ / R 2009/06/12	16.15	Put	Currency Future	1,182.0000	1,100.0000	(6.937)	0	0	0
30/10/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,193.0000	2,099.0000	(4.286)	0	0	0
30/10/2008	£ / R 2009/06/12	16.95	Put	Currency Future	1,602.0000	1,505.0000	(6.055)	0	0	0
30/10/2008	£ / R 2009/06/12	19.25	Call	Currency Future	921.0000	894.0000	(2.932)	0	0	0
30/10/2008	£ / R 2009/06/12	15.00	Put	Currency Future	723.0000	658.0000	(8.990)	0	0	0
30/10/2008	£ / R 2009/06/12	16.25	Call	Currency Future	2,041.0000	2,030.0000	(0.539)	0	0	0
30/10/2008	£ / R 2009/06/12	18.10	Put	Currency Future	2,320.0000	2,225.0000	(4.095)	0	0	0
30/10/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,541.0000	1,445.0000	(6.230)	0	0	0
30/10/2008	£ / R 2009/06/12	19.05	Put	Currency Future	2,964.0000	2,866.0000	(3.306)	0	0	0
30/10/2008	£ / R 2009/06/12	15.10	Call	Currency Future	2,721.0000	2,725.0000	0.147	0	0	0
30/10/2008	£ / R 2009/06/12	16.25	Put	Currency Future	1,228.0000	1,145.0000	(6.759)	0	0	0
30/10/2008	£ / R 2009/06/12	16.55	Call	Currency Future	1,886.0000	1,871.0000	(0.795)	0	0	0
30/10/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,988.0000	1,976.0000	(0.604)	0	0	0
30/10/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,276.0000	1,191.0000	(6.661)	0	0	0
30/10/2008	£ / R 2009/06/12	15.50	Put	Currency Future	906.0000	833.0000	(8.057)	0	0	0
30/10/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,276.0000	1,191.0000	(6.661)	0	0	0
30/10/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,988.0000	1,976.0000	(0.604)	0	0	0
30/10/2008	£ / R 2009/06/12	17.15	Put	Currency Future	1,727.0000	1,628.0000	(5.732)	0	0	0
30/10/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,920.0000	2,929.0000	0.308	0	0	0
30/10/2008	£ / R 2009/06/12	17.65	Call	Currency Future	1,453.0000	1,432.0000	(1.445)	0	0	0
30/10/2008	£ / R 2009/06/12	17.65	Put	Currency Future	2,040.0000	1,948.0000	(4.510)	0	0	0
30/10/2008	£ / R 2009/06/12	17.55	Put	Currency Future	0.0000	1,888.0000	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
30/10/2008	£ / R	2009/06/12	17.55	Put	Currency Future	1,980.0000	1,888.0000	(4.646)	0	0	0
30/10/2008	£ / R	2009/06/12	17.40	Put	Currency Future	1,888.0000	1,789.0000	(5.244)	0	0	0
30/10/2008	£ / R	2009/06/12	18.85	Put	Currency Future	2,823.0000	2,725.0000	(3.471)	0	0	0
30/10/2008	£ / R	2009/06/12	17.90	Call	Currency Future	1,356.0000	1,334.0000	(1.622)	0	0	0
30/10/2008	£ / R	2009/06/12	18.85	Call	Currency Future	1,036.0000	1,010.0000	(2.510)	0	0	0
30/10/2008	£ / R	2009/06/12	17.15	Put	Currency Future	1,727.0000	1,628.0000	(5.732)	0	0	0
30/10/2008	£ / R	2009/06/12	17.15	Call	Currency Future	1,639.0000	1,613.0000	(1.586)	0	0	0
30/10/2008	£ / R	2009/06/12	17.35	Put	Currency Future	0.0000	1,756.0000	100.000	0	0	0
30/10/2008	£ / R	2009/06/12	17.20	Put	Currency Future	1,758.0000	1,660.0000	(5.575)	0	0	0
30/10/2008	£ / R	2009/06/12	17.30	Call	Currency Future	1,586.0000	1,559.0000	(1.702)	0	0	0
30/10/2008	£ / R	2009/06/12	17.30	Put	Currency Future	1,823.0000	1,724.0000	(5.431)	0	0	0
30/10/2008	£ / R	2009/06/12	17.40	Call	Currency Future	1,551.0000	1,524.0000	(1.741)	0	0	0
30/10/2008	£ / R	2009/06/12	16.65	Call	Currency Future	1,836.0000	1,821.0000	(0.817)	0	0	0
30/10/2008	£ / R	2009/06/12	18.65	Put	Currency Future	2,685.0000	2,587.0000	(3.650)	0	0	0
30/10/2008	£ / R	2009/06/12	17.20	Call	Currency Future	1,621.0000	1,595.0000	(1.604)	0	0	0
30/10/2008	£ / R	2009/06/12	18.45	Call	Currency Future	1,162.0000	1,137.0000	(2.151)	0	0	0
30/10/2008	£ / R	2009/06/12	17.90	Put	Currency Future	2,193.0000	2,099.0000	(4.286)	0	0	0
30/10/2008	£ / R	2009/06/12	17.10	Put	Currency Future	1,695.0000	1,597.0000	(5.782)	0	0	0
30/10/2008	£ / R	2009/06/12	17.05	Put	Currency Future	0.0000	1,566.0000	100.000	0	0	0
30/10/2008	£ / R	2009/06/12	17.95	Put	Currency Future	2,225.0000	2,131.0000	(4.225)	0	0	0
30/10/2008	£ / R	2009/06/12	17.95	Call	Currency Future	1,338.0000	1,315.0000	(1.719)	0	0	0
30/10/2008	£ / R	2009/06/12	18.45	Put	Currency Future	2,549.0000	2,453.0000	(3.766)	0	0	0
30/10/2008	£ / R	2009/06/12	17.35	Call	Currency Future	0.0000	1,541.0000	100.000	0	0	0
30/10/2008	£ / R	2009/06/12	18.15	Call	Currency Future	1,265.0000	1,241.0000	(1.897)	0	0	0
30/10/2008	£ / R	2009/06/12	17.10	Call	Currency Future	1,658.0000	1,632.0000	(1.568)	0	0	0
30/10/2008	£ / R	2009/06/12	18.15	Put	Currency Future	2,352.0000	2,257.0000	(4.039)	0	0	0
30/10/2008	£ / R	2009/06/12	16.65	Put	Currency Future	1,423.0000	1,336.0000	(6.114)	0	0	0
30/10/2008	€ / R	2008/12/12			Currency Future	13.0724	13.0545	(0.137)	13.2400	12.7200	79,678
30/10/2008	€ / R	2008/12/12	13.85	Call	Currency Future	792.0000	480.0000	(39.394)	0	0	0
30/10/2008	€ / R	2008/12/12	14.65	Put	Currency Future	2,161.0000	1,914.0000	(11.430)	0	0	0
30/10/2008	€ / R	2008/12/12	15.10	Put	Currency Future	2,520.0000	2,298.0000	(8.810)	0	0	0
30/10/2008	€ / R	2008/12/12	13.80	Put	Currency Future	1,535.0000	1,239.0000	(19.283)	0	0	0
30/10/2008	€ / R	2008/12/12	13.75	Put	Currency Future	1,501.0000	1,202.0000	(19.920)	0	0	0
30/10/2008	€ / R	2008/12/12	15.90	Call	Currency Future	365.0000	169.0000	(53.699)	0	0	0
30/10/2008	€ / R	2008/12/12	14.10	Call	Currency Future	719.0000	421.0000	(41.446)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	€ / R 2008/12/12	13.95	Call	Currency Future	762.0000	456.0000	(40.157)	0	0	0
30/10/2008	€ / R 2008/12/12	10.65	Call	Currency Future	2,581.0000	2,443.0000	(5.347)	0	0	0
30/10/2008	€ / R 2008/12/12	15.90	Put	Currency Future	3,192.0000	3,015.0000	(5.545)	0	0	0
30/10/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,747.0000	1,467.0000	(16.027)	0	0	0
30/10/2008	€ / R 2008/12/12	13.95	Put	Currency Future	1,640.0000	1,351.0000	(17.622)	0	0	0
30/10/2008	€ / R 2008/12/12	10.65	Put	Currency Future	158.0000	39.0000	(75.316)	0	0	0
30/10/2008	€ / R 2008/12/12	14.25	Call	Currency Future	679.0000	390.0000	(42.563)	0	0	0
30/10/2008	€ / R 2008/12/12	13.75	Call	Currency Future	824.0000	507.0000	(38.471)	0	0	0
30/10/2008	€ / R 2008/12/12	13.85	Call	Currency Future	792.0000	480.0000	(39.394)	0	0	0
30/10/2008	€ / R 2008/12/12	16.70	Put	Currency Future	3,888.0000	3,751.0000	(3.524)	0	0	0
30/10/2008	€ / R 2008/12/12	14.35	Call	Currency Future	654.0000	370.0000	(43.425)	0	0	0
30/10/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,570.0000	1,276.0000	(18.726)	0	0	0
30/10/2008	€ / R 2008/12/12	16.20	Put	Currency Future	3,454.0000	3,292.0000	(4.690)	0	0	0
30/10/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,570.0000	1,276.0000	(18.726)	0	0	0
30/10/2008	€ / R 2008/12/12	14.45	Put	Currency Future	2,007.0000	1,747.0000	(12.955)	0	0	0
30/10/2008	€ / R 2008/12/12	13.60	Call	Currency Future	873.0000	549.0000	(37.113)	0	0	0
30/10/2008	€ / R 2008/12/12	12.70	Call	Currency Future	1,235.0000	898.0000	(27.287)	0	0	0
30/10/2008	€ / R 2008/12/12	9.85	Put	Currency Future	55.0000	24.0000	(56.364)	0	0	0
30/10/2008	€ / R 2008/12/12	14.45	Call	Currency Future	629.0000	352.0000	(44.038)	0	0	0
30/10/2008	€ / R 2008/12/12	13.35	Call	Currency Future	963.0000	629.0000	(34.683)	0	0	0
30/10/2008	€ / R 2008/12/12	17.00	Call	Currency Future	226.0000	85.0000	(62.389)	0	0	0
30/10/2008	€ / R 2008/12/12	16.70	Call	Currency Future	260.0000	105.0000	(59.615)	0	0	0
30/10/2008	€ / R 2008/12/12	14.35	Put	Currency Future	1,931.0000	1,666.0000	(13.723)	0	0	0
30/10/2008	€ / R 2008/12/12	13.55	Call	Currency Future	891.0000	564.0000	(36.700)	0	0	0
30/10/2008	€ / R 2008/12/12	9.85	Call	Currency Future	3,277.0000	3,228.0000	(1.495)	0	0	0
30/10/2008	€ / R 2008/12/12	14.25	Put	Currency Future	1,857.0000	1,585.0000	(14.647)	0	0	0
30/10/2008	€ / R 2008/12/12	14.05	Call	Currency Future	733.0000	432.0000	(41.064)	0	0	0
30/10/2008	€ / R 2008/12/12	17.00	Put	Currency Future	4,153.0000	4,031.0000	(2.938)	0	0	0
30/10/2008	€ / R 2008/12/12	13.20	Put	Currency Future	1,148.0000	828.0000	(27.875)	0	0	0
30/10/2008	€ / R 2008/12/12	13.80	Call	Currency Future	808.0000	493.0000	(38.985)	0	0	0
30/10/2008	€ / R 2008/12/12	13.55	Put	Currency Future	1,368.0000	1,060.0000	(22.515)	0	0	0
30/10/2008	€ / R 2008/12/12	15.10	Call	Currency Future	492.0000	252.0000	(48.780)	0	0	0
30/10/2008	€ / R 2008/12/12	12.55	Call	Currency Future	1,307.0000	974.0000	(25.478)	0	0	0
30/10/2008	€ / R 2008/12/12	13.35	Put	Currency Future	1,240.0000	925.0000	(25.403)	0	0	0
30/10/2008	€ / R 2008/12/12	12.60	Call	Currency Future	1,283.0000	948.0000	(26.111)	0	0	0
30/10/2008	€ / R 2008/12/12	13.30	Call	Currency Future	982.0000	647.0000	(34.114)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	€ / R 2008/12/12	12.35	Put	Currency Future	686.0000	380.0000	(44.606)	0	0	0
30/10/2008	€ / R 2008/12/12	13.45	Put	Currency Future	1,304.0000	991.0000	(24.003)	0	0	0
30/10/2008	€ / R 2008/12/12	12.80	Put	Currency Future	917.0000	596.0000	(35.005)	0	0	0
30/10/2008	€ / R 2008/12/12	14.65	Call	Currency Future	583.0000	318.0000	(45.455)	0	0	0
30/10/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,894.0000	1,625.0000	(14.203)	0	0	0
30/10/2008	€ / R 2008/12/12	12.35	Call	Currency Future	1,409.0000	1,085.0000	(22.995)	0	0	0
30/10/2008	€ / R 2008/12/12	13.45	Call	Currency Future	926.0000	596.0000	(35.637)	0	0	0
30/10/2008	€ / R 2008/12/12	12.70	Put	Currency Future	863.0000	543.0000	(37.080)	0	0	0
30/10/2008	€ / R 2008/12/12	12.80	Call	Currency Future	1,189.0000	850.0000	(28.511)	0	0	0
30/10/2008	€ / R 2008/12/12	15.45	Put	Currency Future	2,810.0000	2,607.0000	(7.224)	0	0	0
30/10/2008	€ / R 2008/12/12	10.30	Call	Currency Future	2,875.0000	2,786.0000	(3.096)	0	0	0
30/10/2008	€ / R 2008/12/12	12.55	Put	Currency Future	785.0000	470.0000	(40.127)	0	0	0
30/10/2008	€ / R 2008/12/12	14.05	Put	Currency Future	1,711.0000	1,428.0000	(16.540)	0	0	0
30/10/2008	€ / R 2008/12/12	12.60	Put	Currency Future	810.0000	494.0000	(39.012)	0	0	0
30/10/2008	€ / R 2008/12/12	13.10	Call	Currency Future	1,061.0000	721.0000	(32.045)	0	0	0
30/10/2008	€ / R 2008/12/12	11.10	Put	Currency Future	250.0000	76.0000	(69.600)	0	0	0
30/10/2008	€ / R 2008/12/12	13.20	Call	Currency Future	1,021.0000	683.0000	(33.105)	0	0	0
30/10/2008	€ / R 2008/12/12	13.90	Put	Currency Future	1,605.0000	1,313.0000	(18.193)	0	0	0
30/10/2008	€ / R 2008/12/12	13.10	Put	Currency Future	1,088.0000	767.0000	(29.504)	0	0	0
30/10/2008	€ / R 2008/12/12	14.00	Call	Currency Future	748.0000	444.0000	(40.642)	0	0	0
30/10/2008	€ / R 2008/12/12	15.45	Call	Currency Future	432.0000	212.0000	(50.926)	0	0	0
30/10/2008	€ / R 2008/12/12	12.55	Call	Currency Future	1,307.0000	974.0000	(25.478)	0	0	0
30/10/2008	€ / R 2008/12/12	14.00	Put	Currency Future	1,675.0000	1,389.0000	(17.075)	0	0	0
30/10/2008	€ / R 2008/12/12	13.30	Put	Currency Future	1,209.0000	892.0000	(26.220)	0	0	0
30/10/2008	€ / R 2008/12/12	12.55	Put	Currency Future	785.0000	470.0000	(40.127)	0	0	0
30/10/2008	€ / R 2008/12/12	16.20	Call	Currency Future	326.0000	147.0000	(54.908)	0	0	0
30/10/2008	€ / R 2008/12/12	14.30	Call	Currency Future	666.0000	380.0000	(42.943)	0	0	0
30/10/2008	€ / R 2008/12/12	13.40	Put	Currency Future	1,272.0000	958.0000	(24.686)	0	0	0
30/10/2008	€ / R 2008/12/12	12.75	Call	Currency Future	1,212.0000	874.0000	(27.888)	0	0	0
30/10/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,894.0000	1,625.0000	(14.203)	0	0	0
30/10/2008	€ / R 2008/12/12	13.90	Call	Currency Future	777.0000	468.0000	(39.768)	0	0	0
30/10/2008	€ / R 2008/12/12	13.40	Call	Currency Future	944.0000	612.0000	(35.169)	0	0	0
30/10/2008	€ / R 2008/12/12	16.25	Call	Currency Future	320.0000	143.0000	(55.313)	0	0	0
30/10/2008	€ / R 2008/12/12	12.75	Put	Currency Future	890.0000	569.0000	(36.067)	0	0	0
30/10/2008	€ / R 2008/12/12	14.40	Put	Currency Future	1,969.0000	1,706.0000	(13.357)	0	0	0
30/10/2008	€ / R 2008/12/12	16.25	Put	Currency Future	3,498.0000	3,339.0000	(4.545)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	€ / R 2008/12/12	11.10	Call	Currency Future	2,222.0000	2,031.0000	(8.596)	0	0	0
30/10/2008	€ / R 2008/12/12	14.40	Call	Currency Future	641.0000	361.0000	(43.682)	0	0	0
30/10/2008	€ / R 2008/12/12	14.30	Call	Currency Future	666.0000	380.0000	(42.943)	0	0	0
30/10/2008	€ / R 2008/12/12	15.40	Put	Currency Future	2,768.0000	2,563.0000	(7.406)	0	0	0
30/10/2008	€ / R 2008/12/12	14.50	Put	Currency Future	2,045.0000	1,789.0000	(12.518)	0	0	0
30/10/2008	€ / R 2008/12/12	10.30	Put	Currency Future	103.0000	31.0000	(69.903)	0	0	0
30/10/2008	€ / R 2008/12/12	16.60	Put	Currency Future	3,800.0000	3,658.0000	(3.737)	0	0	0
30/10/2008	€ / R 2008/12/12	13.70	Put	Currency Future	1,467.0000	1,166.0000	(20.518)	0	0	0
30/10/2008	€ / R 2008/12/12	14.60	Put	Currency Future	2,122.0000	1,872.0000	(11.781)	0	0	0
30/10/2008	€ / R 2008/12/12	16.15	Put	Currency Future	3,410.0000	3,246.0000	(4.809)	0	0	0
30/10/2008	€ / R 2008/12/12	12.95	Call	Currency Future	1,124.0000	783.0000	(30.338)	0	0	0
30/10/2008	€ / R 2008/12/12	12.30	Put	Currency Future	663.0000	359.0000	(45.852)	0	0	0
30/10/2008	€ / R 2008/12/12	13.05	Call	Currency Future	1,082.0000	741.0000	(31.516)	0	0	0
30/10/2008	€ / R 2008/12/12	12.90	Call	Currency Future	1,145.0000	805.0000	(29.694)	0	0	0
30/10/2008	€ / R 2008/12/12	13.70	Call	Currency Future	840.0000	520.0000	(38.095)	0	0	0
30/10/2008	€ / R 2008/12/12	13.60	Put	Currency Future	1,401.0000	1,095.0000	(21.842)	0	0	0
30/10/2008	€ / R 2008/12/12	12.90	Put	Currency Future	973.0000	650.0000	(33.196)	0	0	0
30/10/2008	€ / R 2008/12/12	12.80	Put	Currency Future	917.0000	596.0000	(35.005)	0	0	0
30/10/2008	€ / R 2008/12/12	14.50	Call	Currency Future	617.0000	343.0000	(44.408)	0	0	0
30/10/2008	€ / R 2008/12/12	12.95	Put	Currency Future	1,001.0000	679.0000	(32.168)	0	0	0
30/10/2008	€ / R 2008/12/12	11.00	Call	Currency Future	2,299.0000	2,121.0000	(7.742)	0	0	0
30/10/2008	€ / R 2008/12/12	12.80	Call	Currency Future	1,189.0000	850.0000	(28.511)	0	0	0
30/10/2008	€ / R 2008/12/12	11.00	Put	Currency Future	227.0000	66.0000	(70.925)	0	0	0
30/10/2008	€ / R 2008/12/12	13.25	Call	Currency Future	1,001.0000	665.0000	(33.566)	0	0	0
30/10/2008	€ / R 2008/12/12	13.40	Call	Currency Future	944.0000	612.0000	(35.169)	0	0	0
30/10/2008	€ / R 2008/12/12	13.50	Put	Currency Future	1,336.0000	1,025.0000	(23.278)	0	0	0
30/10/2008	€ / R 2008/12/12	16.15	Call	Currency Future	332.0000	150.0000	(54.819)	0	0	0
30/10/2008	€ / R 2008/12/12	12.30	Call	Currency Future	1,435.0000	1,114.0000	(22.369)	0	0	0
30/10/2008	€ / R 2008/12/12	13.05	Put	Currency Future	1,059.0000	737.0000	(30.406)	0	0	0
30/10/2008	€ / R 2008/12/12	13.40	Put	Currency Future	1,272.0000	958.0000	(24.686)	0	0	0
30/10/2008	€ / R 2008/12/12	11.35	Call	Currency Future	2,037.0000	1,812.0000	(11.046)	0	0	0
30/10/2008	€ / R 2008/12/12	12.20	Put	Currency Future	618.0000	321.0000	(48.058)	0	0	0
30/10/2008	€ / R 2008/12/12	13.15	Call	Currency Future	1,041.0000	702.0000	(32.565)	0	0	0
30/10/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,622.0000	2,492.0000	(4.958)	0	0	0
30/10/2008	€ / R 2008/12/12	13.05	Call	Currency Future	1,082.0000	741.0000	(31.516)	0	0	0
30/10/2008	€ / R 2008/12/12	15.35	Call	Currency Future	448.0000	223.0000	(50.223)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	€ / R 2008/12/12	12.20	Call	Currency Future	1,491.0000	1,176.0000	(21.127)	0	0	0
30/10/2008	€ / R 2008/12/12	13.15	Put	Currency Future	1,118.0000	797.0000	(28.712)	0	0	0
30/10/2008	€ / R 2008/12/12	10.60	Put	Currency Future	149.0000	38.0000	(74.497)	0	0	0
30/10/2008	€ / R 2008/12/12	16.10	Call	Currency Future	339.0000	154.0000	(54.572)	0	0	0
30/10/2008	€ / R 2008/12/12	13.25	Put	Currency Future	1,178.0000	860.0000	(26.995)	0	0	0
30/10/2008	€ / R 2008/12/12	14.60	Call	Currency Future	594.0000	326.0000	(45.118)	0	0	0
30/10/2008	€ / R 2008/12/12	16.10	Put	Currency Future	3,366.0000	3,199.0000	(4.961)	0	0	0
30/10/2008	€ / R 2008/12/12	12.35	Call	Currency Future	1,409.0000	1,085.0000	(22.995)	0	0	0
30/10/2008	€ / R 2008/12/12	17.40	Put	Currency Future	4,514.0000	4,410.0000	(2.304)	0	0	0
30/10/2008	€ / R 2008/12/12	16.90	Call	Currency Future	237.0000	92.0000	(61.181)	0	0	0
30/10/2008	€ / R 2008/12/12	15.40	Call	Currency Future	440.0000	217.0000	(50.682)	0	0	0
30/10/2008	€ / R 2008/12/12	15.30	Put	Currency Future	2,684.0000	2,474.0000	(7.824)	0	0	0
30/10/2008	€ / R 2008/12/12	12.45	Call	Currency Future	1,357.0000	1,028.0000	(24.245)	0	0	0
30/10/2008	€ / R 2008/12/12	17.40	Call	Currency Future	186.0000	64.0000	(65.591)	0	0	0
30/10/2008	€ / R 2008/12/12	13.05	Put	Currency Future	1,059.0000	737.0000	(30.406)	0	0	0
30/10/2008	€ / R 2008/12/12	15.30	Call	Currency Future	457.0000	228.0000	(50.109)	0	0	0
30/10/2008	€ / R 2008/12/12	15.80	Put	Currency Future	3,106.0000	2,923.0000	(5.892)	0	0	0
30/10/2008	€ / R 2008/12/12	13.50	Call	Currency Future	908.0000	580.0000	(36.123)	0	0	0
30/10/2008	€ / R 2008/12/12	17.75	Put	Currency Future	4,835.0000	4,745.0000	(1.861)	0	0	0
30/10/2008	€ / R 2008/12/12	15.00	Call	Currency Future	511.0000	266.0000	(47.945)	0	0	0
30/10/2008	€ / R 2008/12/12	16.95	Call	Currency Future	231.0000	88.0000	(61.905)	0	0	0
30/10/2008	€ / R 2008/12/12	11.85	Put	Currency Future	477.0000	213.0000	(55.346)	0	0	0
30/10/2008	€ / R 2008/12/12	15.00	Put	Currency Future	2,438.0000	2,211.0000	(9.311)	0	0	0
30/10/2008	€ / R 2008/12/12	16.95	Put	Currency Future	4,109.0000	3,984.0000	(3.042)	0	0	0
30/10/2008	€ / R 2008/12/12	15.80	Call	Currency Future	379.0000	178.0000	(53.034)	0	0	0
30/10/2008	€ / R 2008/12/12	17.75	Call	Currency Future	157.0000	50.0000	(68.153)	0	0	0
30/10/2008	€ / R 2008/12/12	16.60	Call	Currency Future	272.0000	113.0000	(58.456)	0	0	0
30/10/2008	€ / R 2008/12/12	16.90	Put	Currency Future	4,064.0000	3,937.0000	(3.125)	0	0	0
30/10/2008	€ / R 2008/12/12	11.30	Call	Currency Future	2,073.0000	1,855.0000	(10.516)	0	0	0
30/10/2008	€ / R 2008/12/12	17.70	Call	Currency Future	161.0000	52.0000	(67.702)	0	0	0
30/10/2008	€ / R 2008/12/12	17.70	Put	Currency Future	4,789.0000	4,697.0000	(1.921)	0	0	0
30/10/2008	€ / R 2008/12/12	11.30	Put	Currency Future	301.0000	101.0000	(66.445)	0	0	0
30/10/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,700.0000	1,417.0000	(16.647)	0	0	0
30/10/2008	€ / R 2008/12/12	11.40	Call	Currency Future	2,001.0000	1,769.0000	(11.594)	0	0	0
30/10/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,548.0000	1,242.0000	(19.767)	0	0	0
30/10/2008	€ / R 2008/12/12	11.40	Put	Currency Future	328.0000	115.0000	(64.939)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	€ / R 2008/12/12	15.35	Put	Currency Future	2,726.0000	2,518.0000	(7.630)	0	0	0
30/10/2008	€ / R 2008/12/12	12.65	Put	Currency Future	836.0000	518.0000	(38.038)	0	0	0
30/10/2008	€ / R 2008/12/12	12.85	Call	Currency Future	1,167.0000	827.0000	(29.135)	0	0	0
30/10/2008	€ / R 2008/12/12	11.35	Put	Currency Future	314.0000	108.0000	(65.605)	0	0	0
30/10/2008	€ / R 2008/12/12	12.45	Put	Currency Future	735.0000	424.0000	(42.313)	0	0	0
30/10/2008	€ / R 2008/12/12	12.85	Put	Currency Future	945.0000	623.0000	(34.074)	0	0	0
30/10/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,669.0000	1,381.0000	(17.256)	0	0	0
30/10/2008	€ / R 2008/12/12	12.35	Put	Currency Future	686.0000	380.0000	(44.606)	0	0	0
30/10/2008	€ / R 2008/12/12	12.60	Put	Currency Future	810.0000	494.0000	(39.012)	0	0	0
30/10/2008	€ / R 2008/12/12	12.60	Call	Currency Future	1,283.0000	948.0000	(26.111)	0	0	0
30/10/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,731.0000	1,454.0000	(16.002)	0	0	0
30/10/2008	€ / R 2008/12/12	11.80	Put	Currency Future	459.0000	200.0000	(56.427)	0	0	0
30/10/2008	€ / R 2008/12/12	12.65	Call	Currency Future	1,259.0000	923.0000	(26.688)	0	0	0
30/10/2008	€ / R 2008/12/12	12.25	Put	Currency Future	640.0000	339.0000	(47.031)	0	0	0
30/10/2008	€ / R 2008/12/12	12.25	Call	Currency Future	1,462.0000	1,144.0000	(21.751)	0	0	0
30/10/2008	€ / R 2008/12/12	11.60	Put	Currency Future	390.0000	152.0000	(61.026)	0	0	0
30/10/2008	€ / R 2008/12/12	11.90	Put	Currency Future	496.0000	227.0000	(54.234)	0	0	0
30/10/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,862.0000	1,607.0000	(13.695)	0	0	0
30/10/2008	€ / R 2008/12/12	12.05	Put	Currency Future	555.0000	271.0000	(51.171)	0	0	0
30/10/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,548.0000	1,242.0000	(19.767)	0	0	0
30/10/2008	€ / R 2008/12/12	11.80	Put	Currency Future	459.0000	200.0000	(56.427)	0	0	0
30/10/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,731.0000	1,454.0000	(16.002)	0	0	0
30/10/2008	€ / R 2008/12/12	12.10	Put	Currency Future	576.0000	287.0000	(50.174)	0	0	0
30/10/2008	€ / R 2008/12/12	12.05	Call	Currency Future	1,578.0000	1,276.0000	(19.138)	0	0	0
30/10/2008	€ / R 2008/12/12	12.40	Call	Currency Future	1,383.0000	1,056.0000	(23.644)	0	0	0
30/10/2008	€ / R 2008/12/12	12.15	Put	Currency Future	597.0000	304.0000	(49.079)	0	0	0
30/10/2008	€ / R 2008/12/12	12.15	Call	Currency Future	1,519.0000	1,209.0000	(20.408)	0	0	0
30/10/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,669.0000	1,381.0000	(17.256)	0	0	0
30/10/2008	€ / R 2008/12/12	11.90	Put	Currency Future	496.0000	227.0000	(54.234)	0	0	0
30/10/2008	€ / R 2008/12/12	12.10	Put	Currency Future	576.0000	287.0000	(50.174)	0	0	0
30/10/2008	€ / R 2008/12/12	12.30	Call	Currency Future	1,435.0000	1,114.0000	(22.369)	0	0	0
30/10/2008	€ / R 2008/12/12	12.30	Put	Currency Future	663.0000	359.0000	(45.852)	0	0	0
30/10/2008	€ / R 2008/12/12	12.40	Put	Currency Future	710.0000	402.0000	(43.380)	0	0	0
30/10/2008	€ / R 2008/12/12	12.50	Put	Currency Future	759.0000	446.0000	(41.238)	0	0	0
30/10/2008	€ / R 2008/12/12	12.40	Call	Currency Future	1,383.0000	1,056.0000	(23.644)	0	0	0
30/10/2008	€ / R 2008/12/12	12.40	Put	Currency Future	710.0000	402.0000	(43.380)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	€ / R 2008/12/12	12.50	Call	Currency Future	1,332.0000	1,001.0000	(24.850)	0	0	0
30/10/2008	€ / R 2008/12/12	13.65	Call	Currency Future	856.0000	535.0000	(37.500)	0	0	0
30/10/2008	€ / R 2008/12/12	13.65	Put	Currency Future	1,434.0000	1,130.0000	(21.199)	0	0	0
30/10/2008	€ / R 2008/12/12	13.00	Put	Currency Future	1,030.0000	707.0000	(31.359)	0	0	0
30/10/2008	€ / R 2008/12/12	13.00	Call	Currency Future	1,102.0000	762.0000	(30.853)	0	0	0
30/10/2008	€ / R 2008/12/12	14.10	Call	Currency Future	719.0000	421.0000	(41.446)	0	0	0
30/10/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,747.0000	1,467.0000	(16.027)	0	0	0
30/10/2008	€ / R 2008/12/12	14.15	Call	Currency Future	706.0000	410.0000	(41.926)	0	0	0
30/10/2008	€ / R 2008/12/12	11.50	Put	Currency Future	358.0000	132.0000	(63.128)	0	0	0
30/10/2008	€ / R 2008/12/12	14.15	Put	Currency Future	1,783.0000	1,506.0000	(15.536)	0	0	0
30/10/2008	€ / R 2008/12/12	11.50	Call	Currency Future	1,930.0000	1,687.0000	(12.591)	0	0	0
30/10/2008	€ / R 2008/12/12	13.80	Put	Currency Future	1,535.0000	1,239.0000	(19.283)	0	0	0
30/10/2008	€ / R 2008/12/12	13.80	Call	Currency Future	808.0000	493.0000	(38.985)	0	0	0
30/10/2008	€ / R 2008/12/12	14.20	Put	Currency Future	1,820.0000	1,545.0000	(15.110)	0	0	0
30/10/2008	€ / R 2008/12/12	14.55	Put	Currency Future	2,083.0000	1,830.0000	(12.146)	0	0	0
30/10/2008	€ / R 2008/12/12	14.55	Call	Currency Future	606.0000	335.0000	(44.719)	0	0	0
30/10/2008	€ / R 2008/12/12	14.20	Call	Currency Future	692.0000	400.0000	(42.197)	0	0	0
30/10/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,700.0000	1,417.0000	(16.647)	0	0	0
30/10/2008	€ / R 2008/12/12	11.40	Put	Currency Future	328.0000	115.0000	(64.939)	0	0	0
30/10/2008	€ / R 2008/12/12	11.95	Put	Currency Future	515.0000	241.0000	(53.204)	0	0	0
30/10/2008	€ / R 2008/12/12	11.95	Call	Currency Future	1,638.0000	1,345.0000	(17.888)	0	0	0
30/10/2008	€ / R 2008/12/12	12.00	Call	Currency Future	1,607.0000	1,310.0000	(18.482)	0	0	0
30/10/2008	€ / R 2008/12/12	11.60	Put	Currency Future	390.0000	152.0000	(61.026)	0	0	0
30/10/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,862.0000	1,607.0000	(13.695)	0	0	0
30/10/2008	€ / R 2008/12/12	12.00	Put	Currency Future	535.0000	256.0000	(52.150)	0	0	0
30/10/2008	€ / R 2008/12/12	11.35	Call	Currency Future	2,037.0000	1,812.0000	(11.046)	0	0	0
30/10/2008	€ / R 2008/12/12	11.35	Put	Currency Future	314.0000	108.0000	(65.605)	0	0	0
30/10/2008	€ / R 2008/12/12	11.85	Put	Currency Future	477.0000	213.0000	(55.346)	0	0	0
30/10/2008	€ / R 2008/12/12	11.45	Put	Currency Future	343.0000	123.0000	(64.140)	0	0	0
30/10/2008	€ / R 2008/12/12	11.45	Call	Currency Future	1,965.0000	1,727.0000	(12.112)	0	0	0
30/10/2008	€ / R 2008/12/12	11.40	Call	Currency Future	2,001.0000	1,769.0000	(11.594)	0	0	0
30/10/2008	€ / R 2008/12/12	11.30	Put	Currency Future	301.0000	101.0000	(66.445)	0	0	0
30/10/2008	€ / R 2008/12/12	11.55	Put	Currency Future	374.0000	142.0000	(62.032)	0	0	0
30/10/2008	€ / R 2008/12/12	11.70	Put	Currency Future	424.0000	175.0000	(58.726)	0	0	0
30/10/2008	€ / R 2008/12/12	11.70	Call	Currency Future	1,796.0000	1,529.0000	(14.866)	0	0	0
30/10/2008	€ / R 2008/12/12	11.65	Call	Currency Future	1,829.0000	1,568.0000	(14.270)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	€ / R	2008/12/12	11.65	Put	Currency Future	407.0000	163.0000	(59.951)	0	0	0
30/10/2008	€ / R	2008/12/12	11.55	Call	Currency Future	1,896.0000	1,646.0000	(13.186)	0	0	0
30/10/2008	€ / R	2008/12/12	11.30	Call	Currency Future	2,073.0000	1,855.0000	(10.516)	0	0	0
30/10/2008	€ / R	2008/12/12	11.75	Call	Currency Future	1,763.0000	1,491.0000	(15.428)	0	0	0
30/10/2008	€ / R	2008/12/12	11.75	Put	Currency Future	441.0000	187.0000	(57.596)	0	0	0
30/10/2008	€ / R	2009/03/16			Currency Future	13.3663	13.3482	(0.135)	13.3500	12.9500	15,101
30/10/2008	€ / R	2009/03/16	13.20	Put	Currency Future	1,314.0000	969.0000	(26.256)	0	0	0
30/10/2008	€ / R	2009/03/16	15.35	Call	Currency Future	836.0000	545.0000	(34.809)	0	0	0
30/10/2008	€ / R	2009/03/16	11.85	Call	Currency Future	2,140.0000	1,836.0000	(14.206)	0	0	0
30/10/2008	€ / R	2009/03/16	13.20	Call	Currency Future	1,480.0000	1,117.0000	(24.527)	0	0	0
30/10/2008	€ / R	2009/03/16	13.75	Put	Currency Future	1,657.0000	1,321.0000	(20.278)	0	0	0
30/10/2008	€ / R	2009/03/16	11.65	Put	Currency Future	547.0000	279.0000	(48.995)	0	0	0
30/10/2008	€ / R	2009/03/16	13.40	Call	Currency Future	1,402.0000	1,041.0000	(25.749)	0	0	0
30/10/2008	€ / R	2009/03/16	13.75	Call	Currency Future	1,274.0000	920.0000	(27.786)	0	0	0
30/10/2008	€ / R	2009/03/16	11.85	Put	Currency Future	624.0000	338.0000	(45.833)	0	0	0
30/10/2008	€ / R	2009/03/16	13.00	Call	Currency Future	1,562.0000	1,198.0000	(23.303)	0	0	0
30/10/2008	€ / R	2009/03/16	14.95	Put	Currency Future	2,509.0000	2,219.0000	(11.558)	0	0	0
30/10/2008	€ / R	2009/03/16	11.75	Call	Currency Future	2,200.0000	1,904.0000	(13.455)	0	0	0
30/10/2008	€ / R	2009/03/16	10.60	Call	Currency Future	3,015.0000	2,835.0000	(5.970)	0	0	0
30/10/2008	€ / R	2009/03/16	12.75	Call	Currency Future	1,671.0000	1,310.0000	(21.604)	0	0	0
30/10/2008	€ / R	2009/03/16	13.00	Put	Currency Future	1,196.0000	850.0000	(28.930)	0	0	0
30/10/2008	€ / R	2009/03/16	11.35	Put	Currency Future	446.0000	206.0000	(53.812)	0	0	0
30/10/2008	€ / R	2009/03/16	11.95	Put	Currency Future	666.0000	371.0000	(44.294)	0	0	0
30/10/2008	€ / R	2009/03/16	12.65	Put	Currency Future	1,001.0000	660.0000	(34.066)	0	0	0
30/10/2008	€ / R	2009/03/16	13.40	Put	Currency Future	1,436.0000	1,093.0000	(23.886)	0	0	0
30/10/2008	€ / R	2009/03/16	12.05	Call	Currency Future	2,026.0000	1,704.0000	(15.893)	0	0	0
30/10/2008	€ / R	2009/03/16	14.60	Put	Currency Future	2,247.0000	1,942.0000	(13.574)	0	0	0
30/10/2008	€ / R	2009/03/16	15.35	Put	Currency Future	2,820.0000	2,547.0000	(9.681)	0	0	0
30/10/2008	€ / R	2009/03/16	12.05	Put	Currency Future	709.0000	406.0000	(42.736)	0	0	0
30/10/2008	€ / R	2009/03/16	14.60	Call	Currency Future	1,014.0000	690.0000	(31.953)	0	0	0
30/10/2008	€ / R	2009/03/16	12.75	Put	Currency Future	1,055.0000	712.0000	(32.512)	0	0	0
30/10/2008	€ / R	2009/03/16	13.60	Put	Currency Future	1,561.0000	1,221.0000	(21.781)	0	0	0
30/10/2008	€ / R	2009/03/16	11.75	Put	Currency Future	583.0000	306.0000	(47.513)	0	0	0
30/10/2008	€ / R	2009/03/16	11.35	Call	Currency Future	2,462.0000	2,204.0000	(10.479)	0	0	0
30/10/2008	€ / R	2009/03/16	11.95	Call	Currency Future	2,082.0000	1,769.0000	(15.034)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	€ / R 2009/03/16	11.40	Put	Currency Future	462.0000	217.0000	(53.030)	0	0	0
30/10/2008	€ / R 2009/03/16	17.00	Put	Currency Future	4,177.0000	3,968.0000	(5.004)	0	0	0
30/10/2008	€ / R 2009/03/16	10.60	Put	Currency Future	249.0000	86.0000	(65.462)	0	0	0
30/10/2008	€ / R 2009/03/16	13.60	Call	Currency Future	1,327.0000	969.0000	(26.978)	0	0	0
30/10/2008	€ / R 2009/03/16	16.15	Call	Currency Future	687.0000	429.0000	(37.555)	0	0	0
30/10/2008	€ / R 2009/03/16	16.95	Put	Currency Future	4,135.0000	3,925.0000	(5.079)	0	0	0
30/10/2008	€ / R 2009/03/16	11.40	Call	Currency Future	2,428.0000	2,165.0000	(10.832)	0	0	0
30/10/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,891.0000	1,566.0000	(17.187)	0	0	0
30/10/2008	€ / R 2009/03/16	16.95	Call	Currency Future	552.0000	323.0000	(41.486)	0	0	0
30/10/2008	€ / R 2009/03/16	10.95	Call	Currency Future	2,747.0000	2,529.0000	(7.936)	0	0	0
30/10/2008	€ / R 2009/03/16	10.95	Put	Currency Future	331.0000	130.0000	(60.725)	0	0	0
30/10/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,765.0000	1,408.0000	(20.227)	0	0	0
30/10/2008	€ / R 2009/03/16	15.85	Call	Currency Future	739.0000	470.0000	(36.401)	0	0	0
30/10/2008	€ / R 2009/03/16	14.10	Call	Currency Future	1,158.0000	815.0000	(29.620)	0	0	0
30/10/2008	€ / R 2009/03/16	14.95	Call	Currency Future	926.0000	617.0000	(33.369)	0	0	0
30/10/2008	€ / R 2009/03/16	12.55	Put	Currency Future	949.0000	610.0000	(35.722)	0	0	0
30/10/2008	€ / R 2009/03/16	12.85	Put	Currency Future	1,110.0000	766.0000	(30.991)	0	0	0
30/10/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,561.0000	1,221.0000	(21.781)	0	0	0
30/10/2008	€ / R 2009/03/16	17.75	Put	Currency Future	4,811.0000	4,631.0000	(3.741)	0	0	0
30/10/2008	€ / R 2009/03/16	13.85	Call	Currency Future	1,239.0000	888.0000	(28.329)	0	0	0
30/10/2008	€ / R 2009/03/16	16.15	Put	Currency Future	3,471.0000	3,231.0000	(6.914)	0	0	0
30/10/2008	€ / R 2009/03/16	15.75	Put	Currency Future	3,141.0000	2,886.0000	(8.118)	0	0	0
30/10/2008	€ / R 2009/03/16	15.40	Call	Currency Future	826.0000	537.0000	(34.988)	0	0	0
30/10/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,717.0000	1,358.0000	(20.909)	0	0	0
30/10/2008	€ / R 2009/03/16	10.15	Call	Currency Future	3,382.0000	3,246.0000	(4.021)	0	0	0
30/10/2008	€ / R 2009/03/16	15.75	Call	Currency Future	758.0000	484.0000	(36.148)	0	0	0
30/10/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,529.0000	1,189.0000	(22.237)	0	0	0
30/10/2008	€ / R 2009/03/16	10.15	Put	Currency Future	165.0000	48.0000	(70.909)	0	0	0
30/10/2008	€ / R 2009/03/16	17.75	Call	Currency Future	428.0000	229.0000	(46.495)	0	0	0
30/10/2008	€ / R 2009/03/16	16.55	Put	Currency Future	3,809.0000	3,584.0000	(5.907)	0	0	0
30/10/2008	€ / R 2009/03/16	13.55	Call	Currency Future	1,345.0000	987.0000	(26.617)	0	0	0
30/10/2008	€ / R 2009/03/16	16.45	Put	Currency Future	3,724.0000	3,495.0000	(6.149)	0	0	0
30/10/2008	€ / R 2009/03/16	16.55	Call	Currency Future	625.0000	382.0000	(38.880)	0	0	0
30/10/2008	€ / R 2009/03/16	11.45	Call	Currency Future	2,395.0000	2,126.0000	(11.232)	0	0	0
30/10/2008	€ / R 2009/03/16	17.00	Call	Currency Future	543.0000	316.0000	(41.805)	0	0	0
30/10/2008	€ / R 2009/03/16	16.45	Call	Currency Future	640.0000	393.0000	(38.594)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	€ / R 2009/03/16	11.45	Put	Currency Future	478.0000	228.0000	(52.301)	0	0	0
30/10/2008	€ / R 2009/03/16	15.85	Put	Currency Future	3,223.0000	2,972.0000	(7.788)	0	0	0
30/10/2008	€ / R 2009/03/16	14.30	Put	Currency Future	2,031.0000	1,713.0000	(15.657)	0	0	0
30/10/2008	€ / R 2009/03/16	13.45	Call	Currency Future	1,383.0000	1,023.0000	(26.030)	0	0	0
30/10/2008	€ / R 2009/03/16	15.00	Call	Currency Future	914.0000	608.0000	(33.479)	0	0	0
30/10/2008	€ / R 2009/03/16	13.45	Put	Currency Future	1,467.0000	1,124.0000	(23.381)	0	0	0
30/10/2008	€ / R 2009/03/16	16.80	Put	Currency Future	4,012.0000	3,796.0000	(5.384)	0	0	0
30/10/2008	€ / R 2009/03/16	11.65	Call	Currency Future	2,263.0000	1,977.0000	(12.638)	0	0	0
30/10/2008	€ / R 2009/03/16	15.40	Put	Currency Future	2,860.0000	2,589.0000	(9.476)	0	0	0
30/10/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,627.0000	1,264.0000	(22.311)	0	0	0
30/10/2008	€ / R 2009/03/16	16.80	Call	Currency Future	578.0000	344.0000	(40.484)	0	0	0
30/10/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,839.0000	1,492.0000	(18.869)	0	0	0
30/10/2008	€ / R 2009/03/16	14.65	Call	Currency Future	1,001.0000	679.0000	(32.168)	0	0	0
30/10/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,723.0000	1,390.0000	(19.327)	0	0	0
30/10/2008	€ / R 2009/03/16	16.20	Put	Currency Future	3,513.0000	3,275.0000	(6.775)	0	0	0
30/10/2008	€ / R 2009/03/16	12.40	Put	Currency Future	873.0000	544.0000	(37.686)	0	0	0
30/10/2008	€ / R 2009/03/16	15.25	Call	Currency Future	858.0000	562.0000	(34.499)	0	0	0
30/10/2008	€ / R 2009/03/16	16.20	Call	Currency Future	679.0000	423.0000	(37.703)	0	0	0
30/10/2008	€ / R 2009/03/16	15.25	Put	Currency Future	2,741.0000	2,464.0000	(10.106)	0	0	0
30/10/2008	€ / R 2009/03/16	15.60	Put	Currency Future	3,020.0000	2,758.0000	(8.675)	0	0	0
30/10/2008	€ / R 2009/03/16	11.80	Call	Currency Future	2,170.0000	1,870.0000	(13.825)	0	0	0
30/10/2008	€ / R 2009/03/16	14.65	Put	Currency Future	2,284.0000	1,981.0000	(13.266)	0	0	0
30/10/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,926.0000	1,603.0000	(16.771)	0	0	0
30/10/2008	€ / R 2009/03/16	17.35	Call	Currency Future	486.0000	272.0000	(44.033)	0	0	0
30/10/2008	€ / R 2009/03/16	15.00	Put	Currency Future	2,548.0000	2,259.0000	(11.342)	0	0	0
30/10/2008	€ / R 2009/03/16	13.60	Call	Currency Future	1,327.0000	969.0000	(26.978)	0	0	0
30/10/2008	€ / R 2009/03/16	15.60	Call	Currency Future	786.0000	506.0000	(35.623)	0	0	0
30/10/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,529.0000	1,189.0000	(22.237)	0	0	0
30/10/2008	€ / R 2009/03/16	12.80	Put	Currency Future	1,082.0000	739.0000	(31.701)	0	0	0
30/10/2008	€ / R 2009/03/16	13.70	Put	Currency Future	1,625.0000	1,288.0000	(20.738)	0	0	0
30/10/2008	€ / R 2009/03/16	13.35	Call	Currency Future	1,422.0000	1,060.0000	(25.457)	0	0	0
30/10/2008	€ / R 2009/03/16	14.30	Call	Currency Future	1,097.0000	761.0000	(30.629)	0	0	0
30/10/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,649.0000	1,287.0000	(21.953)	0	0	0
30/10/2008	€ / R 2009/03/16	13.80	Call	Currency Future	1,256.0000	904.0000	(28.025)	0	0	0
30/10/2008	€ / R 2009/03/16	14.15	Call	Currency Future	1,142.0000	801.0000	(29.860)	0	0	0
30/10/2008	€ / R 2009/03/16	13.80	Put	Currency Future	1,690.0000	1,355.0000	(19.822)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	€ / R 2009/03/16	11.80	Put	Currency Future	603.0000	322.0000	(46.600)	0	0	0
30/10/2008	€ / R 2009/03/16	13.55	Call	Currency Future	1,345.0000	987.0000	(26.617)	0	0	0
30/10/2008	€ / R 2009/03/16	12.55	Put	Currency Future	949.0000	610.0000	(35.722)	0	0	0
30/10/2008	€ / R 2009/03/16	13.35	Put	Currency Future	1,405.0000	1,062.0000	(24.413)	0	0	0
30/10/2008	€ / R 2009/03/16	13.70	Call	Currency Future	1,291.0000	936.0000	(27.498)	0	0	0
30/10/2008	€ / R 2009/03/16	12.10	Put	Currency Future	732.0000	424.0000	(42.077)	0	0	0
30/10/2008	€ / R 2009/03/16	17.35	Put	Currency Future	4,470.0000	4,274.0000	(4.385)	0	0	0
30/10/2008	€ / R 2009/03/16	12.35	Put	Currency Future	849.0000	523.0000	(38.398)	0	0	0
30/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,998.0000	1,672.0000	(16.316)	0	0	0
30/10/2008	€ / R 2009/03/16	12.10	Put	Currency Future	732.0000	424.0000	(42.077)	0	0	0
30/10/2008	€ / R 2009/03/16	13.30	Call	Currency Future	1,441.0000	1,078.0000	(25.191)	0	0	0
30/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,998.0000	1,672.0000	(16.316)	0	0	0
30/10/2008	€ / R 2009/03/16	18.10	Call	Currency Future	382.0000	196.0000	(48.691)	0	0	0
30/10/2008	€ / R 2009/03/16	18.10	Put	Currency Future	5,116.0000	4,948.0000	(3.284)	0	0	0
30/10/2008	€ / R 2009/03/16	12.45	Put	Currency Future	898.0000	565.0000	(37.082)	0	0	0
30/10/2008	€ / R 2009/03/16	12.15	Put	Currency Future	754.0000	443.0000	(41.247)	0	0	0
30/10/2008	€ / R 2009/03/16	17.30	Put	Currency Future	4,427.0000	4,230.0000	(4.450)	0	0	0
30/10/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,971.0000	1,641.0000	(16.743)	0	0	0
30/10/2008	€ / R 2009/03/16	17.30	Call	Currency Future	494.0000	278.0000	(43.725)	0	0	0
30/10/2008	€ / R 2009/03/16	16.50	Call	Currency Future	633.0000	387.0000	(38.863)	0	0	0
30/10/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,765.0000	1,408.0000	(20.227)	0	0	0
30/10/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,627.0000	1,264.0000	(22.311)	0	0	0
30/10/2008	€ / R 2009/03/16	13.30	Put	Currency Future	1,375.0000	1,030.0000	(25.091)	0	0	0
30/10/2008	€ / R 2009/03/16	12.65	Put	Currency Future	1,001.0000	660.0000	(34.066)	0	0	0
30/10/2008	€ / R 2009/03/16	15.70	Call	Currency Future	767.0000	492.0000	(35.854)	0	0	0
30/10/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,717.0000	1,358.0000	(20.909)	0	0	0
30/10/2008	€ / R 2009/03/16	15.70	Put	Currency Future	3,101.0000	2,843.0000	(8.320)	0	0	0
30/10/2008	€ / R 2009/03/16	12.85	Put	Currency Future	1,110.0000	766.0000	(30.991)	0	0	0
30/10/2008	€ / R 2009/03/16	16.50	Put	Currency Future	3,766.0000	3,539.0000	(6.028)	0	0	0
30/10/2008	€ / R 2009/03/16	12.45	Call	Currency Future	1,814.0000	1,464.0000	(19.294)	0	0	0
30/10/2008	€ / R 2009/03/16	11.85	Put	Currency Future	624.0000	338.0000	(45.833)	0	0	0
30/10/2008	€ / R 2009/03/16	12.50	Put	Currency Future	923.0000	587.0000	(36.403)	0	0	0
30/10/2008	€ / R 2009/03/16	12.35	Put	Currency Future	849.0000	523.0000	(38.398)	0	0	0
30/10/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,865.0000	1,521.0000	(18.445)	0	0	0
30/10/2008	€ / R 2009/03/16	11.85	Call	Currency Future	2,140.0000	1,836.0000	(14.206)	0	0	0
30/10/2008	€ / R 2009/03/16	12.50	Call	Currency Future	1,789.0000	1,436.0000	(19.732)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	€ / R 2009/03/16	13.10	Call	Currency Future	1,520.0000	1,157.0000	(23.882)	0	0	0
30/10/2008	€ / R 2009/03/16	13.10	Put	Currency Future	1,254.0000	908.0000	(27.592)	0	0	0
30/10/2008	€ / R 2009/03/16	11.65	Put	Currency Future	547.0000	279.0000	(48.995)	0	0	0
30/10/2008	€ / R 2009/03/16	11.65	Call	Currency Future	2,263.0000	1,977.0000	(12.638)	0	0	0
30/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	825.0000	502.0000	(39.152)	0	0	0
30/10/2008	€ / R 2009/03/16	12.90	Put	Currency Future	1,138.0000	793.0000	(30.316)	0	0	0
30/10/2008	€ / R 2009/03/16	12.05	Put	Currency Future	709.0000	406.0000	(42.736)	0	0	0
30/10/2008	€ / R 2009/03/16	12.90	Call	Currency Future	1,605.0000	1,242.0000	(22.617)	0	0	0
30/10/2008	€ / R 2009/03/16	12.05	Call	Currency Future	2,026.0000	1,704.0000	(15.893)	0	0	0
30/10/2008	€ / R 2009/03/16	12.15	Put	Currency Future	754.0000	443.0000	(41.247)	0	0	0
30/10/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,649.0000	1,287.0000	(21.953)	0	0	0
30/10/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,741.0000	1,383.0000	(20.563)	0	0	0
30/10/2008	€ / R 2009/03/16	12.60	Put	Currency Future	975.0000	635.0000	(34.872)	0	0	0
30/10/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,891.0000	1,550.0000	(18.033)	0	0	0
30/10/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,971.0000	1,641.0000	(16.743)	0	0	0
30/10/2008	€ / R 2009/03/16	12.80	Put	Currency Future	1,082.0000	739.0000	(31.701)	0	0	0
30/10/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,865.0000	1,521.0000	(18.445)	0	0	0
30/10/2008	€ / R 2009/03/16	12.60	Put	Currency Future	975.0000	635.0000	(34.872)	0	0	0
30/10/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,741.0000	1,383.0000	(20.563)	0	0	0
30/10/2008	€ / R 2009/03/16	14.40	Put	Currency Future	2,102.0000	1,788.0000	(14.938)	0	0	0
30/10/2008	€ / R 2009/03/16	12.95	Put	Currency Future	1,167.0000	822.0000	(29.563)	0	0	0
30/10/2008	€ / R 2009/03/16	12.95	Call	Currency Future	1,583.0000	1,220.0000	(22.931)	0	0	0
30/10/2008	€ / R 2009/03/16	14.40	Call	Currency Future	1,069.0000	737.0000	(31.057)	0	0	0
30/10/2008	€ / R 2009/03/16	13.25	Call	Currency Future	1,460.0000	1,097.0000	(24.863)	0	0	0
30/10/2008	€ / R 2009/03/16	13.25	Put	Currency Future	1,344.0000	999.0000	(25.670)	0	0	0
30/10/2008	€ / R 2009/03/16	12.20	Put	Currency Future	777.0000	462.0000	(40.541)	0	0	0
30/10/2008	€ / R 2009/03/16	12.20	Call	Currency Future	1,944.0000	1,610.0000	(17.181)	0	0	200
30/10/2008	€ / R 2009/03/16	14.00	Put	Currency Future	1,823.0000	1,495.0000	(17.992)	0	0	0
30/10/2008	€ / R 2009/03/16	12.70	Put	Currency Future	1,028.0000	686.0000	(33.268)	0	0	0
30/10/2008	€ / R 2009/03/16	12.70	Call	Currency Future	1,694.0000	1,334.0000	(21.251)	0	0	0
30/10/2008	€ / R 2009/03/16	14.00	Call	Currency Future	1,190.0000	843.0000	(29.160)	0	0	0
30/10/2008	€ / R 2009/03/16	14.05	Put	Currency Future	1,857.0000	1,530.0000	(17.609)	0	0	0
30/10/2008	€ / R 2009/03/16	14.05	Call	Currency Future	1,174.0000	829.0000	(29.387)	0	0	0
30/10/2008	€ / R 2009/03/16	14.55	Put	Currency Future	2,211.0000	1,903.0000	(13.930)	0	0	0
30/10/2008	€ / R 2009/03/16	14.55	Call	Currency Future	1,027.0000	701.0000	(31.743)	0	0	0
30/10/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,926.0000	1,603.0000	(16.771)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	€ / R 2009/03/16	14.45	Put	Currency Future	2,138.0000	1,826.0000	(14.593)	0	0	0
30/10/2008	€ / R 2009/03/16	14.45	Call	Currency Future	1,055.0000	724.0000	(31.374)	0	0	0
30/10/2008	€ / R 2009/03/16	14.90	Call	Currency Future	938.0000	627.0000	(33.156)	0	0	0
30/10/2008	€ / R 2009/03/16	14.90	Put	Currency Future	2,471.0000	2,179.0000	(11.817)	0	0	0
30/10/2008	€ / R 2009/03/16	14.15	Call	Currency Future	1,142.0000	801.0000	(29.860)	0	0	0
30/10/2008	€ / R 2009/03/16	11.70	Call	Currency Future	2,231.0000	1,940.0000	(13.043)	0	0	0
30/10/2008	€ / R 2009/03/16	11.60	Put	Currency Future	529.0000	265.0000	(49.905)	0	0	0
30/10/2008	€ / R 2009/03/16	11.60	Call	Currency Future	2,296.0000	2,014.0000	(12.282)	0	0	0
30/10/2008	€ / R 2009/03/16	11.50	Put	Currency Future	495.0000	240.0000	(51.515)	0	0	0
30/10/2008	€ / R 2009/03/16	11.70	Put	Currency Future	565.0000	292.0000	(48.319)	0	0	0
30/10/2008	€ / R 2009/03/16	11.80	Put	Currency Future	603.0000	322.0000	(46.600)	0	0	0
30/10/2008	€ / R 2009/03/16	11.80	Call	Currency Future	2,170.0000	1,870.0000	(13.825)	0	0	0
30/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	825.0000	502.0000	(39.152)	0	0	0
30/10/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,891.0000	1,550.0000	(18.033)	0	0	0
30/10/2008	€ / R 2009/03/16	11.50	Call	Currency Future	2,361.0000	2,088.0000	(11.563)	0	0	0
30/10/2008	€ / R 2009/03/16	12.25	Call	Currency Future	1,917.0000	1,580.0000	(17.580)	0	0	0
30/10/2008	€ / R 2009/03/16	12.25	Put	Currency Future	801.0000	482.0000	(39.825)	0	0	0
30/10/2008	€ / R 2009/03/16	11.90	Call	Currency Future	2,111.0000	1,802.0000	(14.638)	0	0	0
30/10/2008	€ / R 2009/03/16	11.90	Put	Currency Future	645.0000	354.0000	(45.116)	0	0	0
30/10/2008	€ / R 2009/03/16	12.00	Call	Currency Future	2,054.0000	1,736.0000	(15.482)	0	0	0
30/10/2008	€ / R 2009/03/16	12.00	Put	Currency Future	687.0000	388.0000	(43.523)	0	0	0
30/10/2008	€ / R 2009/03/16	11.55	Call	Currency Future	2,328.0000	2,051.0000	(11.899)	0	0	0
30/10/2008	€ / R 2009/03/16	11.55	Put	Currency Future	512.0000	253.0000	(50.586)	0	0	0
30/10/2008	€ / R 2009/06/12			Currency Future	13.6340	13.6149	(0.140)	13.6500	13.3400	55
30/10/2008	€ / R 2009/06/12	14.55	Call	Currency Future	1,278.0000	915.0000	(28.404)	0	0	0
30/10/2008	€ / R 2009/06/12	13.70	Put	Currency Future	1,658.0000	1,308.0000	(21.110)	0	0	0
30/10/2008	€ / R 2009/06/12	14.45	Call	Currency Future	1,315.0000	950.0000	(27.757)	0	0	0
30/10/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,555.0000	1,188.0000	(23.601)	0	0	0
30/10/2008	€ / R 2009/06/12	14.05	Call	Currency Future	1,468.0000	1,101.0000	(25.000)	0	0	0
30/10/2008	€ / R 2009/06/12	14.55	Put	Currency Future	2,194.0000	1,850.0000	(15.679)	0	0	0
30/10/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,721.0000	1,373.0000	(20.221)	0	0	0
30/10/2008	€ / R 2009/06/12	14.45	Put	Currency Future	2,131.0000	1,785.0000	(16.237)	0	0	0
30/10/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,751.0000	1,379.0000	(21.245)	0	0	0
30/10/2008	€ / R 2009/06/12	14.75	Call	Currency Future	1,209.0000	848.0000	(29.859)	0	0	0
30/10/2008	€ / R 2009/06/12	13.70	Call	Currency Future	1,592.0000	1,223.0000	(23.178)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	€ / R 2009/06/12	14.95	Call	Currency Future	1,142.0000	785.0000	(31.261)	0	0	0
30/10/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,630.0000	1,260.0000	(22.699)	0	0	0
30/10/2008	€ / R 2009/06/12	11.85	Put	Currency Future	763.0000	465.0000	(39.056)	0	0	0
30/10/2008	€ / R 2009/06/12	14.85	Call	Currency Future	1,175.0000	816.0000	(30.553)	0	0	0
30/10/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,596.0000	1,245.0000	(21.992)	0	0	0
30/10/2008	€ / R 2009/06/12	15.05	Put	Currency Future	2,526.0000	2,190.0000	(13.302)	0	0	0
30/10/2008	€ / R 2009/06/12	13.30	Put	Currency Future	1,417.0000	1,064.0000	(24.912)	0	0	0
30/10/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,721.0000	1,373.0000	(20.221)	0	0	0
30/10/2008	€ / R 2009/06/12	12.65	Call	Currency Future	2,079.0000	1,719.0000	(17.316)	0	0	0
30/10/2008	€ / R 2009/06/12	12.90	Put	Currency Future	1,212.0000	862.0000	(28.878)	0	0	0
30/10/2008	€ / R 2009/06/12	15.05	Call	Currency Future	1,110.0000	755.0000	(31.982)	0	0	0
30/10/2008	€ / R 2009/06/12	13.90	Call	Currency Future	1,520.0000	1,154.0000	(24.079)	0	0	0
30/10/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,870.0000	1,495.0000	(20.053)	0	0	0
30/10/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,946.0000	1,577.0000	(18.962)	0	0	0
30/10/2008	€ / R 2009/06/12	14.95	Put	Currency Future	2,458.0000	2,120.0000	(13.751)	0	0	0
30/10/2008	€ / R 2009/06/12	11.95	Call	Currency Future	2,485.0000	2,162.0000	(12.998)	0	0	0
30/10/2008	€ / R 2009/06/12	12.95	Call	Currency Future	1,920.0000	1,549.0000	(19.323)	0	0	0
30/10/2008	€ / R 2009/06/12	14.35	Put	Currency Future	2,068.0000	1,721.0000	(16.779)	0	0	0
30/10/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,566.0000	1,214.0000	(22.478)	0	0	0
30/10/2008	€ / R 2009/06/12	12.55	Call	Currency Future	2,133.0000	1,778.0000	(16.643)	0	0	0
30/10/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,555.0000	1,188.0000	(23.601)	0	0	0
30/10/2008	€ / R 2009/06/12	14.85	Put	Currency Future	2,391.0000	2,051.0000	(14.220)	0	0	0
30/10/2008	€ / R 2009/06/12	11.90	Call	Currency Future	2,516.0000	2,196.0000	(12.719)	0	0	0
30/10/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,884.0000	1,536.0000	(18.471)	0	0	0
30/10/2008	€ / R 2009/06/12	14.75	Put	Currency Future	2,325.0000	1,983.0000	(14.710)	0	0	0
30/10/2008	€ / R 2009/06/12	11.80	Put	Currency Future	745.0000	450.0000	(39.597)	0	0	0
30/10/2008	€ / R 2009/06/12	14.35	Call	Currency Future	1,352.0000	986.0000	(27.071)	0	0	0
30/10/2008	€ / R 2009/06/12	11.80	Call	Currency Future	2,579.0000	2,265.0000	(12.175)	0	0	0
30/10/2008	€ / R 2009/06/12	14.25	Put	Currency Future	2,005.0000	1,658.0000	(17.307)	0	0	0
30/10/2008	€ / R 2009/06/12	11.70	Put	Currency Future	709.0000	421.0000	(40.621)	0	0	0
30/10/2008	€ / R 2009/06/12	13.85	Put	Currency Future	1,753.0000	1,406.0000	(19.795)	0	0	0
30/10/2008	€ / R 2009/06/12	14.25	Call	Currency Future	1,389.0000	1,023.0000	(26.350)	0	0	0
30/10/2008	€ / R 2009/06/12	11.70	Call	Currency Future	2,643.0000	2,336.0000	(11.616)	0	0	0
30/10/2008	€ / R 2009/06/12	13.95	Call	Currency Future	1,502.0000	1,137.0000	(24.301)	0	0	0
30/10/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,699.0000	2,370.0000	(12.190)	0	0	0
30/10/2008	€ / R 2009/06/12	11.90	Put	Currency Future	782.0000	481.0000	(38.491)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	€ / R 2009/06/12	13.95	Put	Currency Future	1,818.0000	1,472.0000	(19.032)	0	0	0
30/10/2008	€ / R 2009/06/12	14.10	Call	Currency Future	1,448.0000	1,081.0000	(25.345)	0	0	0
30/10/2008	€ / R 2009/06/12	12.95	Put	Currency Future	1,236.0000	884.0000	(28.479)	0	0	0
30/10/2008	€ / R 2009/06/12	14.60	Call	Currency Future	1,261.0000	898.0000	(28.787)	0	0	0
30/10/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,650.0000	1,279.0000	(22.485)	0	0	0
30/10/2008	€ / R 2009/06/12	12.00	Call	Currency Future	2,454.0000	2,128.0000	(13.284)	0	0	0
30/10/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,914.0000	1,566.0000	(18.182)	0	0	0
30/10/2008	€ / R 2009/06/12	13.05	Put	Currency Future	1,286.0000	931.0000	(27.605)	0	0	0
30/10/2008	€ / R 2009/06/12	14.40	Put	Currency Future	2,099.0000	1,753.0000	(16.484)	0	0	0
30/10/2008	€ / R 2009/06/12	12.00	Put	Currency Future	820.0000	513.0000	(37.439)	0	0	0
30/10/2008	€ / R 2009/06/12	13.85	Call	Currency Future	1,537.0000	1,171.0000	(23.813)	0	0	0
30/10/2008	€ / R 2009/06/12	14.40	Call	Currency Future	1,333.0000	968.0000	(27.382)	0	0	0
30/10/2008	€ / R 2009/06/12	12.40	Call	Currency Future	2,218.0000	1,869.0000	(15.735)	0	0	0
30/10/2008	€ / R 2009/06/12	15.30	Call	Currency Future	1,033.0000	684.0000	(33.785)	0	0	0
30/10/2008	€ / R 2009/06/12	12.65	Put	Currency Future	1,095.0000	754.0000	(31.142)	0	0	0
30/10/2008	€ / R 2009/06/12	14.00	Put	Currency Future	1,851.0000	1,506.0000	(18.639)	0	0	0
30/10/2008	€ / R 2009/06/12	11.95	Put	Currency Future	801.0000	497.0000	(37.953)	0	0	0
30/10/2008	€ / R 2009/06/12	14.90	Put	Currency Future	2,424.0000	2,085.0000	(13.985)	0	0	0
30/10/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,547.0000	2,230.0000	(12.446)	0	0	0
30/10/2008	€ / R 2009/06/12	14.00	Call	Currency Future	1,485.0000	1,121.0000	(24.512)	0	0	0
30/10/2008	€ / R 2009/06/12	13.00	Call	Currency Future	1,895.0000	1,522.0000	(19.683)	0	0	0
30/10/2008	€ / R 2009/06/12	11.85	Put	Currency Future	763.0000	465.0000	(39.056)	0	0	0
30/10/2008	€ / R 2009/06/12	14.90	Call	Currency Future	1,158.0000	800.0000	(30.915)	0	0	0
30/10/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,566.0000	1,214.0000	(22.478)	0	0	0
30/10/2008	€ / R 2009/06/12	14.60	Put	Currency Future	2,227.0000	1,883.0000	(15.447)	0	0	0
30/10/2008	€ / R 2009/06/12	12.55	Put	Currency Future	1,049.0000	713.0000	(32.031)	0	0	0
30/10/2008	€ / R 2009/06/12	13.75	Call	Currency Future	1,574.0000	1,205.0000	(23.443)	0	0	0
30/10/2008	€ / R 2009/06/12	12.80	Put	Currency Future	1,164.0000	817.0000	(29.811)	0	0	0
30/10/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,547.0000	2,230.0000	(12.446)	0	0	0
30/10/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,650.0000	1,279.0000	(22.485)	0	0	0
30/10/2008	€ / R 2009/06/12	12.40	Put	Currency Future	984.0000	654.0000	(33.537)	0	0	0
30/10/2008	€ / R 2009/06/12	11.75	Call	Currency Future	2,611.0000	2,300.0000	(11.911)	0	0	0
30/10/2008	€ / R 2009/06/12	13.45	Put	Currency Future	1,505.0000	1,153.0000	(23.389)	0	0	0
30/10/2008	€ / R 2009/06/12	12.30	Call	Currency Future	2,275.0000	1,932.0000	(15.077)	0	0	0
30/10/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,786.0000	1,439.0000	(19.429)	0	0	0
30/10/2008	€ / R 2009/06/12	12.40	Put	Currency Future	984.0000	654.0000	(33.537)	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
30/10/2008	€ / R 2009/06/12	14.80	Put	Currency Future	2,358.0000	2,017.0000	(14.461)	0	0	0
30/10/2008	€ / R 2009/06/12	12.30	Put	Currency Future	941.0000	617.0000	(34.431)	0	0	0
30/10/2008	€ / R 2009/06/12	11.75	Put	Currency Future	727.0000	435.0000	(40.165)	0	0	0
30/10/2008	€ / R 2009/06/12	14.80	Call	Currency Future	1,192.0000	832.0000	(30.201)	0	0	0
30/10/2008	€ / R 2009/06/12	13.75	Put	Currency Future	1,690.0000	1,340.0000	(20.710)	0	0	0
30/10/2008	€ / R 2009/06/12	12.40	Call	Currency Future	2,218.0000	1,869.0000	(15.735)	0	0	0
30/10/2008	€ / R 2009/06/12	15.40	Call	Currency Future	1,004.0000	658.0000	(34.462)	0	0	0
30/10/2008	€ / R 2009/06/12	15.10	Call	Currency Future	1,094.0000	740.0000	(32.358)	0	0	0
30/10/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,870.0000	1,495.0000	(20.053)	0	0	0
30/10/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,998.0000	1,632.0000	(18.318)	0	0	0
30/10/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,699.0000	2,370.0000	(12.190)	0	0	0
30/10/2008	€ / R 2009/06/12	14.40	Put	Currency Future	2,099.0000	1,753.0000	(16.484)	0	0	0
30/10/2008	€ / R 2009/06/12	13.45	Call	Currency Future	1,689.0000	1,318.0000	(21.966)	0	0	0
30/10/2008	€ / R 2009/06/12	15.30	Call	Currency Future	1,033.0000	684.0000	(33.785)	0	0	0
30/10/2008	€ / R 2009/06/12	14.40	Call	Currency Future	1,333.0000	968.0000	(27.382)	0	0	0
30/10/2008	€ / R 2009/06/12	13.05	Put	Currency Future	1,286.0000	931.0000	(27.605)	0	0	0
30/10/2008	€ / R 2009/06/12	15.40	Put	Currency Future	2,770.0000	2,443.0000	(11.805)	0	0	0
30/10/2008	€ / R 2009/06/12	14.30	Put	Currency Future	2,036.0000	1,689.0000	(17.043)	0	0	0
30/10/2008	€ / R 2009/06/12	13.25	Put	Currency Future	1,388.0000	1,033.0000	(25.576)	0	0	0
30/10/2008	€ / R 2009/06/12	15.50	Call	Currency Future	975.0000	632.0000	(35.179)	0	0	0
30/10/2008	€ / R 2009/06/12	14.60	Call	Currency Future	1,261.0000	898.0000	(28.787)	0	0	0
30/10/2008	€ / R 2009/06/12	13.25	Call	Currency Future	1,772.0000	1,398.0000	(21.106)	0	0	0
30/10/2008	€ / R 2009/06/12	15.50	Put	Currency Future	2,841.0000	2,517.0000	(11.404)	0	0	0
30/10/2008	€ / R 2009/06/12	14.60	Put	Currency Future	2,227.0000	1,883.0000	(15.447)	0	0	0
30/10/2008	€ / R 2009/06/12	12.15	Put	Currency Future	879.0000	563.0000	(35.950)	0	0	0
30/10/2008	€ / R 2009/06/12	14.80	Call	Currency Future	1,192.0000	832.0000	(30.201)	0	0	0
30/10/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,972.0000	1,604.0000	(18.661)	0	0	0
30/10/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,751.0000	1,379.0000	(21.245)	0	0	0
30/10/2008	€ / R 2009/06/12	15.60	Put	Currency Future	2,913.0000	2,592.0000	(11.020)	0	0	0
30/10/2008	€ / R 2009/06/12	15.00	Put	Currency Future	2,492.0000	2,155.0000	(13.523)	0	0	0
30/10/2008	€ / R 2009/06/12	12.85	Put	Currency Future	1,188.0000	839.0000	(29.377)	0	0	0
30/10/2008	€ / R 2009/06/12	15.60	Call	Currency Future	947.0000	607.0000	(35.903)	0	0	0
30/10/2008	€ / R 2009/06/12	15.00	Call	Currency Future	1,126.0000	770.0000	(31.616)	0	0	0
30/10/2008	€ / R 2009/06/12	12.15	Call	Currency Future	2,363.0000	2,028.0000	(14.177)	0	0	0
30/10/2008	€ / R 2009/06/12	13.65	Put	Currency Future	1,627.0000	1,276.0000	(21.573)	0	0	0
30/10/2008	€ / R 2009/06/12	14.80	Put	Currency Future	2,358.0000	2,017.0000	(14.461)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	€ / R 2009/06/12	12.05	Put	Currency Future	840.0000	529.0000	(37.024)	0	0	0
30/10/2008	€ / R 2009/06/12	15.10	Put	Currency Future	2,560.0000	2,226.0000	(13.047)	0	0	0
30/10/2008	€ / R 2009/06/12	12.05	Call	Currency Future	2,424.0000	2,094.0000	(13.614)	0	0	0
30/10/2008	€ / R 2009/06/12	13.40	Put	Currency Future	1,475.0000	1,123.0000	(23.864)	0	0	0
30/10/2008	€ / R 2009/06/12	13.30	Put	Currency Future	1,417.0000	1,064.0000	(24.912)	0	0	0
30/10/2008	€ / R 2009/06/12	14.10	Call	Currency Future	1,448.0000	1,081.0000	(25.345)	0	0	0
30/10/2008	€ / R 2009/06/12	13.00	Put	Currency Future	1,261.0000	907.0000	(28.073)	0	0	0
30/10/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,914.0000	1,566.0000	(18.182)	0	0	0
30/10/2008	€ / R 2009/06/12	13.20	Call	Currency Future	1,796.0000	1,417.0000	(21.102)	0	0	0
30/10/2008	€ / R 2009/06/12	13.20	Put	Currency Future	1,362.0000	1,002.0000	(26.432)	0	0	0
30/10/2008	€ / R 2009/06/12	11.65	Call	Currency Future	2,675.0000	2,372.0000	(11.327)	0	0	0
30/10/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,709.0000	1,338.0000	(21.709)	0	0	0
30/10/2008	€ / R 2009/06/12	12.70	Put	Currency Future	1,118.0000	775.0000	(30.680)	0	0	0
30/10/2008	€ / R 2009/06/12	13.65	Call	Currency Future	1,611.0000	1,241.0000	(22.967)	0	0	0
30/10/2008	€ / R 2009/06/12	12.10	Call	Currency Future	2,393.0000	2,061.0000	(13.874)	0	0	0
30/10/2008	€ / R 2009/06/12	12.10	Put	Currency Future	859.0000	546.0000	(36.438)	0	0	0
30/10/2008	€ / R 2009/06/12	12.60	Call	Currency Future	2,106.0000	1,748.0000	(16.999)	0	0	0
30/10/2008	€ / R 2009/06/12	13.15	Call	Currency Future	1,820.0000	1,443.0000	(20.714)	0	0	0
30/10/2008	€ / R 2009/06/12	13.15	Put	Currency Future	1,336.0000	978.0000	(26.796)	0	0	0
30/10/2008	€ / R 2009/06/12	12.70	Call	Currency Future	2,052.0000	1,689.0000	(17.690)	0	0	0
30/10/2008	€ / R 2009/06/12	12.30	Put	Currency Future	941.0000	617.0000	(34.431)	0	0	0
30/10/2008	€ / R 2009/06/12	12.60	Put	Currency Future	1,072.0000	733.0000	(31.623)	0	0	0
30/10/2008	€ / R 2009/06/12	12.30	Call	Currency Future	2,275.0000	1,932.0000	(15.077)	0	0	0
30/10/2008	€ / R 2009/06/12	12.75	Call	Currency Future	2,025.0000	1,661.0000	(17.975)	0	0	0
30/10/2008	€ / R 2009/06/12	12.35	Put	Currency Future	962.0000	635.0000	(33.992)	0	0	0
30/10/2008	€ / R 2009/06/12	12.55	Put	Currency Future	1,049.0000	713.0000	(32.031)	0	0	0
30/10/2008	€ / R 2009/06/12	13.35	Put	Currency Future	1,446.0000	1,093.0000	(24.412)	0	0	0
30/10/2008	€ / R 2009/06/12	12.35	Call	Currency Future	2,246.0000	1,900.0000	(15.405)	0	0	0
30/10/2008	€ / R 2009/06/12	12.55	Call	Currency Future	2,133.0000	1,778.0000	(16.643)	0	0	0
30/10/2008	€ / R 2009/06/12	12.35	Put	Currency Future	962.0000	635.0000	(33.992)	0	0	0
30/10/2008	€ / R 2009/06/12	12.35	Call	Currency Future	2,246.0000	1,900.0000	(15.405)	0	0	0
30/10/2008	€ / R 2009/06/12	12.65	Call	Currency Future	2,079.0000	1,719.0000	(17.316)	0	0	0
30/10/2008	€ / R 2009/06/12	14.30	Call	Currency Future	1,370.0000	1,004.0000	(26.715)	0	0	0
30/10/2008	€ / R 2009/06/12	11.65	Put	Currency Future	691.0000	407.0000	(41.100)	0	0	0
30/10/2008	€ / R 2009/06/12	13.35	Call	Currency Future	1,730.0000	1,358.0000	(21.503)	0	0	0
30/10/2008	€ / R 2009/06/12	12.65	Put	Currency Future	1,095.0000	754.0000	(31.142)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	€ / R 2009/06/12	12.50	Call	Currency Future	2,161.0000	1,808.0000	(16.335)	0	0	0
30/10/2008	€ / R 2009/06/12	12.50	Put	Currency Future	1,027.0000	693.0000	(32.522)	0	0	0
30/10/2008	€ / R 2009/06/12	12.25	Call	Currency Future	2,304.0000	1,964.0000	(14.757)	0	0	0
30/10/2008	€ / R 2009/06/12	12.25	Put	Currency Future	920.0000	599.0000	(34.891)	0	0	0
30/10/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,845.0000	1,469.0000	(20.379)	0	0	0
30/10/2008	€ / R 2009/06/12	12.75	Put	Currency Future	1,141.0000	796.0000	(30.237)	0	0	0
30/10/2008	€ / R 2009/06/12	13.10	Put	Currency Future	1,311.0000	954.0000	(27.231)	0	0	0
30/10/2008	€ / R 2009/06/12	12.60	Call	Currency Future	2,106.0000	1,748.0000	(16.999)	0	0	0
30/10/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,998.0000	1,632.0000	(18.318)	0	0	0
30/10/2008	€ / R 2009/06/12	12.80	Put	Currency Future	1,164.0000	817.0000	(29.811)	0	0	0
30/10/2008	€ / R 2009/06/12	14.20	Put	Currency Future	1,975.0000	1,627.0000	(17.620)	0	0	0
30/10/2008	€ / R 2009/06/12	14.30	Call	Currency Future	1,370.0000	1,004.0000	(26.715)	0	0	0
30/10/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,972.0000	1,604.0000	(18.661)	0	0	0
30/10/2008	€ / R 2009/06/12	12.85	Put	Currency Future	1,188.0000	839.0000	(29.377)	0	0	0
30/10/2008	€ / R 2009/06/12	14.30	Put	Currency Future	2,036.0000	1,689.0000	(17.043)	0	0	0
30/10/2008	€ / R 2009/06/12	12.60	Put	Currency Future	1,072.0000	733.0000	(31.623)	0	0	0
30/10/2008	€ / R 2009/06/12	14.20	Call	Currency Future	1,409.0000	1,042.0000	(26.047)	0	0	0
30/10/2008	€ / R 2009/06/12	12.90	Put	Currency Future	1,212.0000	862.0000	(28.878)	0	0	0
30/10/2008	€ / R 2009/06/12	14.65	Put	Currency Future	2,259.0000	1,916.0000	(15.184)	0	0	0
30/10/2008	€ / R 2009/06/12	13.50	Put	Currency Future	1,535.0000	1,183.0000	(22.932)	0	0	0
30/10/2008	€ / R 2009/06/12	14.65	Call	Currency Future	1,243.0000	881.0000	(29.123)	0	0	0
30/10/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,946.0000	1,577.0000	(18.962)	0	0	0
30/10/2008	€ / R 2009/06/12	13.50	Call	Currency Future	1,669.0000	1,298.0000	(22.229)	0	0	0
30/10/2008	€ / R 2009/06/12	15.20	Call	Currency Future	1,064.0000	712.0000	(33.083)	0	0	0
30/10/2008	€ / R 2009/06/12	14.70	Call	Currency Future	1,226.0000	864.0000	(29.527)	0	0	0
30/10/2008	€ / R 2009/06/12	14.50	Put	Currency Future	2,162.0000	1,817.0000	(15.957)	0	0	0
30/10/2008	€ / R 2009/06/12	14.90	Call	Currency Future	1,158.0000	800.0000	(30.915)	0	0	0
30/10/2008	€ / R 2009/06/12	14.50	Call	Currency Future	1,296.0000	932.0000	(28.086)	0	0	0
30/10/2008	€ / R 2009/06/12	14.70	Put	Currency Future	2,292.0000	1,949.0000	(14.965)	0	0	0
30/10/2008	€ / R 2009/06/12	14.90	Put	Currency Future	2,424.0000	2,085.0000	(13.985)	0	0	0
30/10/2008	€ / R 2009/06/12	15.20	Put	Currency Future	2,630.0000	2,297.0000	(12.662)	0	0	0
30/10/2008	€ / R 2009/06/12	12.15	Call	Currency Future	2,363.0000	2,028.0000	(14.177)	0	0	0
30/10/2008	€ / R 2009/06/12	12.45	Call	Currency Future	2,189.0000	1,838.0000	(16.035)	0	0	0
30/10/2008	€ / R 2009/06/12	12.05	Put	Currency Future	840.0000	529.0000	(37.024)	0	0	0
30/10/2008	€ / R 2009/06/12	12.05	Call	Currency Future	2,424.0000	2,094.0000	(13.614)	0	0	0
30/10/2008	€ / R 2009/06/12	12.45	Put	Currency Future	1,005.0000	673.0000	(33.035)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	€ / R	2009/06/12	12.20	Call	Currency Future	2,334.0000	1,996.0000	(14.482)	0	0	0
30/10/2008	€ / R	2009/06/12	12.15	Put	Currency Future	879.0000	563.0000	(35.950)	0	0	0
30/10/2008	€ / R	2009/06/12	12.10	Call	Currency Future	2,393.0000	2,061.0000	(13.874)	0	0	0
30/10/2008	€ / R	2009/06/12	12.20	Put	Currency Future	900.0000	581.0000	(35.444)	0	0	0
30/10/2008	€ / R	2009/06/12	12.10	Put	Currency Future	859.0000	546.0000	(36.438)	0	0	0
30/10/2008	ALBI	2008/11/06			Index Future	270.5880	271.1490	0.207	0.0000	0.0000	661
30/10/2008	ALBI	2008/11/06	265.00	Put	Index Future	14.0000	2.0000	(85.714)	0	0	0
30/10/2008	ALBI	2008/11/06	265.00	Call	Index Future	55,894.0000	61,492.0000	10.015	0	0	0
30/10/2008	ALBI	2009/02/05			Index Future	278.7540	279.3320	0.207	0.0000	0.0000	0
30/10/2008	ALBI	2009/05/07			Index Future	286.9220	287.4700	0.191	0.0000	0.0000	0
30/10/2008	ALBI	2009/08/06			Index Future	295.0900	295.6080	0.176	0.0000	0.0000	0
30/10/2008	CRD1	2008/11/06			Index Future	114.6770	114.7320	0.048	114.8400	114.8400	6
30/10/2008	CRD1	2009/02/05			Index Future	117.9900	118.0480	0.049	0.0000	0.0000	0
30/10/2008	CRD1	2009/05/07			Index Future	121.3880	121.4470	0.049	0.0000	0.0000	0
30/10/2008	CRD1	2009/08/06			Index Future	124.7860	124.8460	0.048	0.0000	0.0000	0
30/10/2008	GOVI	2008/11/06			jGovi	272.6040	273.1560	0.202	273.4500	273.4500	120
30/10/2008	GOVI	2008/11/06	274.00	Put	jGovi	16,900.0000	12,515.0000	(25.947)	0	0	0
30/10/2008	GOVI	2008/11/06	274.00	Call	jGovi	2,940.0000	4,075.0000	38.605	0	0	0
30/10/2008	GOVI	2009/02/05			jGovi	280.4800	281.0495	0.203	0.0000	0.0000	275
30/10/2008	GOVI	2009/05/07			jGovi	288.5565	289.1430	0.203	0.0000	0.0000	0
30/10/2008	GOVI	2009/08/06			jGovi	296.1020	296.4710	0.125	0.0000	0.0000	0
30/10/2008	ILBI	2008/11/06			Index Future	335.1880	335.5200	0.099	0.0000	0.0000	1

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	ILBI	2009/02/05			Index Future	345.0620	345.4080	0.100	0.0000	0.0000	0
30/10/2008	ILBI	2009/05/07			Index Future	355.8150	355.6970	(0.033)	0.0000	0.0000	0
30/10/2008	J153	2010/08/31			jSwap	10.6530	10.4880	(1.549)	0.0000	0.0000	0
30/10/2008	J157	2015/09/15			jSwap	9.3630	9.2140	(1.591)	0.0000	0.0000	0
30/10/2008	J186	2026/12/21			jSwap	8.6350	8.4920	(1.656)	0.0000	0.0000	0
30/10/2008	J201	2014/12/22			jSwap	9.5790	9.4350	(1.503)	0.0000	0.0000	0
30/10/2008	J203	2017/09/15			jSwap	9.2130	9.0770	(1.476)	0.0000	0.0000	0
30/10/2008	J204	2018/12/21			jSwap	9.2410	9.1140	(1.374)	0.0000	0.0000	0
30/10/2008	J207	2020/01/15			jSwap	9.1260	8.9990	(1.392)	0.0000	0.0000	0
30/10/2008	JBAR	2005/12/21			jBar	12.3580	12.3250	(0.267)	0.0000	0.0000	0
30/10/2008	JFRA	2008/11/06			jFra	12.3880	12.3480	(0.323)	0.0000	0.0000	0
30/10/2008	JFRA	2009/02/05			jFra	11.5730	11.4880	(0.734)	0.0000	0.0000	0
30/10/2008	JFRA	2009/05/07			jFra	10.8030	10.5910	(1.962)	0.0000	0.0000	0
30/10/2008	JFRA	2009/08/06			jFra	10.1060	9.8730	(2.306)	0.0000	0.0000	0
30/10/2008	JFRA	2009/11/05			jFra	9.5310	9.2840	(2.592)	0.0000	0.0000	0
30/10/2008	JN02	2008/11/06			jNote	10.2290	10.0490	(1.760)	0.0000	0.0000	0
30/10/2008	JN02	2009/02/05			jNote	9.7630	9.5530	(2.151)	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
30/10/2008	JN02	2009/05/07			jNote	9.3870	9.1590	(2.429)	0.0000	0.0000	0
30/10/2008	JN02	2009/08/06			jNote	9.1100	8.8850	(2.470)	0.0000	0.0000	0
30/10/2008	JN05	2008/11/07			jNote	9.6860	9.6360	(0.516)	0.0000	0.0000	0
30/10/2008	JN05	2009/02/05			jNote	9.1420	8.9810	(1.761)	0.0000	0.0000	0
30/10/2008	JN05	2009/05/07			jNote	8.9710	8.8080	(1.817)	0.0000	0.0000	0
30/10/2008	JN05	2009/08/06			jNote	8.8410	8.6840	(1.776)	0.0000	0.0000	0
30/10/2008	JN10	2008/11/07			jNote	9.3240	9.2840	(0.429)	0.0000	0.0000	0
30/10/2008	JN10	2009/02/05			jNote	8.8270	8.6930	(1.518)	0.0000	0.0000	0
30/10/2008	JN10	2009/05/07			jNote	8.7090	8.5720	(1.573)	0.0000	0.0000	0
30/10/2008	JN10	2009/08/06			jNote	8.6140	8.4770	(1.590)	0.0000	0.0000	0
30/10/2008	JROD	2008/10/31			jRod	11.7970	11.7980	0.008	0.0000	0.0000	0
30/10/2008	JROD	2008/11/28			jRod	11.8780	11.8710	(0.059)	0.0000	0.0000	0
30/10/2008	JROD	2008/12/31			jRod	12.1110	12.0910	(0.165)	0.0000	0.0000	0
30/10/2008	OTH1	2008/11/06			Index Future	259.9480	260.5550	0.234	260.9400	260.9400	9
30/10/2008	OTH1	2009/02/05			Index Future	267.4580	268.0840	0.234	0.0000	0.0000	0
30/10/2008	OTH1	2009/05/07			Index Future	275.1600	275.8050	0.234	0.0000	0.0000	0
30/10/2008	OTH1	2009/08/06			Index Future	282.8620	283.5260	0.235	0.0000	0.0000	0
30/10/2008	R153	2008/11/06			Bond Future	9.6150	9.4360	(1.862)	9.2800	9.2800	3,524

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	23.0000	65.0000	182.609	0	0	0
30/10/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	639.0000	379.0000	(40.689)	0	0	0
30/10/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	1,043.0000	749.0000	(28.188)	0	0	0
30/10/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	3.0000	10.0000	233.333	0	0	700
30/10/2008	R153	2008/11/06	8.75	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
30/10/2008	R153	2008/11/06	8.75	Put	Option on Bond Future	1,468.0000	1,167.0000	(20.504)	0	0	0
30/10/2008	R153	2009/02/05			Bond Future	9.3130	9.1010	(2.276)	0.0000	0.0000	3
30/10/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,301.0000	1,532.0000	17.756	0	0	0
30/10/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	302.0000	221.0000	(26.821)	0	0	0
30/10/2008	R153	2009/05/07			Bond Future	8.9670	8.7110	(2.855)	0.0000	0.0000	0
30/10/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,373.0000	1,228.0000	(10.561)	0	0	0
30/10/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	1,726.0000	1,901.0000	10.139	0	0	0
30/10/2008	R153	2009/08/06			Bond Future	8.2220	8.0120	(2.554)	0.0000	0.0000	0
30/10/2008	R153	2009/08/06	9.75	Put	Option on Bond Future	1,522.0000	1,439.0000	(5.453)	0	0	0
30/10/2008	R153	2009/08/06	9.75	Call	Option on Bond Future	3,070.0000	3,202.0000	4.300	0	0	0
30/10/2008	R153	2009/08/06	10.00	Put	Option on Bond Future	1,424.0000	1,345.0000	(5.548)	0	0	0
30/10/2008	R153	2009/08/06	10.00	Call	Option on Bond Future	3,222.0000	3,358.0000	4.221	0	0	0
30/10/2008	R157	2008/11/06			Bond Future	9.0800	9.0410	(0.430)	0.0000	0.0000	9,073
30/10/2008	R157	2008/11/06	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	600
30/10/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	6,462.0000	6,686.0000	3.466	0	0	0
30/10/2008	R157	2008/11/06	10.00	Call	Option on Bond Future	5,120.0000	5,344.0000	4.375	0	0	0
30/10/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	2,425.0000	2,624.0000	8.206	0	0	500
30/10/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	2,004.0000	1,787.0000	(10.828)	0	0	0
30/10/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	95.0000	102.0000	7.368	0	0	700
30/10/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	52.0000	27.0000	(48.077)	0	0	1,000
30/10/2008	R157	2009/02/05			Bond Future	8.9650	8.9230	(0.468)	0.0000	0.0000	5,095
30/10/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	2,986.0000	2,842.0000	(4.823)	0	0	0
30/10/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,151.0000	6,341.0000	3.089	0	0	0
30/10/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	1,778.0000	1,868.0000	5.062	0	0	600
30/10/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	544.0000	499.0000	(8.272)	0	0	600

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,629.0000	1,529.0000	(6.139)	0	0	0
30/10/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,093.0000	4,249.0000	3.811	0	0	600
30/10/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,207.0000	3,342.0000	4.210	0	0	0
30/10/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,152.0000	1,073.0000	(6.858)	0	0	0
30/10/2008	R157	2009/05/07			Bond Future	8.8470	8.8040	(0.486)	0.0000	0.0000	0
30/10/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	3,535.0000	3,658.0000	3.479	0	0	0
30/10/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,705.0000	2,594.0000	(4.104)	0	0	0
30/10/2008	R157	2009/08/06			Bond Future	8.6750	8.6540	(0.242)	8.8800	8.8400	2,500
30/10/2008	R157	2009/08/06	9.25	Call	Option on Bond Future	4,033.0000	4,109.0000	1.884	0	0	0
30/10/2008	R157	2009/08/06	9.25	Put	Option on Bond Future	1,027.0000	992.0000	(3.408)	0	0	0
30/10/2008	R186	2008/11/06			Bond Future	8.7720	8.7530	(0.217)	0.0000	0.0000	4,917
30/10/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	2,782.0000	2,591.0000	(6.866)	0	0	0
30/10/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2008	R186	2009/02/05			Bond Future	8.6770	8.6580	(0.219)	8.5500	8.5500	2,650
30/10/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	37.0000	30.0000	(18.919)	0	0	0
30/10/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	5,613.0000	5,799.0000	3.314	0	0	0
30/10/2008	R186	2009/05/07			Bond Future	8.5880	8.5680	(0.233)	0.0000	0.0000	0
30/10/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	396.0000	361.0000	(8.838)	0	0	0
30/10/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	4,467.0000	4,634.0000	3.739	0	0	0
30/10/2008	R186	2009/08/06			Bond Future	8.5520	8.5380	(0.164)	8.5900	8.5700	2,500
30/10/2008	R186	2009/08/06	9.00	Put	Option on Bond Future	553.0000	524.0000	(5.244)	0	0	0
30/10/2008	R186	2009/08/06	9.00	Call	Option on Bond Future	4,957.0000	5,070.0000	2.280	0	0	0
30/10/2008	R196	2008/11/06			Bond Future	12.2990	12.2430	(0.455)	0.0000	0.0000	0
30/10/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,074.0000	1,052.0000	(2.048)	0	0	0
30/10/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	28.0000	23.0000	(17.857)	0	0	0
30/10/2008	R196	2009/02/05			Bond Future	11.6270	11.5170	(0.946)	0.0000	0.0000	0
30/10/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
30/10/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	47.0000	42.0000	(10.638)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	R196	2009/05/07			Bond Future	11.5360	11.3280	(1.803)	0.0000	0.0000	0
30/10/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	250.0000	220.0000	(12.000)	0	0	0
30/10/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	92.0000	123.0000	33.696	0	0	0
30/10/2008	R201	2008/11/06			Bond Future	9.2070	9.1680	(0.424)	0.0000	0.0000	1,000
30/10/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
30/10/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,101.0000	1,924.0000	(8.425)	0	0	0
30/10/2008	R201	2009/02/05			Bond Future	9.0490	9.0080	(0.453)	0.0000	0.0000	2
30/10/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,536.0000	1,650.0000	7.422	0	0	0
30/10/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	649.0000	581.0000	(10.478)	0	0	0
30/10/2008	R201	2009/05/07			Bond Future	8.8930	8.8500	(0.484)	0.0000	0.0000	0
30/10/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,358.0000	2,481.0000	5.216	0	0	0
30/10/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	828.0000	764.0000	(7.729)	0	0	0
30/10/2008	R201	2009/08/06			Bond Future	8.8300	8.8040	(0.294)	0.0000	0.0000	0
30/10/2008	R201	2009/08/06	9.25	Put	Option on Bond Future	1,016.0000	977.0000	(3.839)	0	0	0
30/10/2008	R201	2009/08/06	9.25	Call	Option on Bond Future	2,757.0000	2,827.0000	2.539	0	0	0
30/10/2008	R203	2008/11/06			Bond Future	9.0800	9.0510	(0.319)	0.0000	0.0000	0
30/10/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,441.0000	3,273.0000	(4.882)	0	0	0
30/10/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2008	R203	2009/02/05			Bond Future	8.9590	8.9290	(0.335)	0.0000	0.0000	0
30/10/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	401.0000	355.0000	(11.471)	0	0	0
30/10/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,054.0000	2,180.0000	6.134	0	0	0
30/10/2008	R203	2009/05/07			Bond Future	8.8390	8.8080	(0.351)	0.0000	0.0000	0
30/10/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	993.0000	922.0000	(7.150)	0	0	0
30/10/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	1,904.0000	2,009.0000	5.515	0	0	0
30/10/2008	R203	2009/08/06			Bond Future	8.7890	8.7690	(0.228)	0.0000	0.0000	0
30/10/2008	R203	2009/08/06	9.25	Put	Option on Bond Future	752.0000	719.0000	(4.388)	0	0	0
30/10/2008	R203	2009/08/06	9.25	Call	Option on Bond Future	3,288.0000	3,367.0000	2.403	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	R204	2008/11/06			Bond Future	9.0800	9.0510	(0.319)	0.0000	0.0000	3,126
30/10/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,701.0000	3,521.0000	(4.864)	0	0	0
30/10/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2008	R204	2009/02/05			Bond Future	8.9680	8.9380	(0.335)	0.0000	0.0000	9
30/10/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,071.0000	2,212.0000	6.808	0	0	0
30/10/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	347.0000	301.0000	(13.256)	0	0	0
30/10/2008	R204	2009/05/07			Bond Future	8.8610	8.8300	(0.350)	0.0000	0.0000	0
30/10/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	1,015.0000	937.0000	(7.685)	0	0	0
30/10/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	1,864.0000	1,978.0000	6.116	0	0	0
30/10/2008	R204	2009/08/06			Bond Future	8.8210	8.7930	(0.317)	0.0000	0.0000	0
30/10/2008	R204	2009/08/06	9.25	Put	Option on Bond Future	682.0000	637.0000	(6.598)	0	0	0
30/10/2008	R204	2009/08/06	9.25	Call	Option on Bond Future	3,241.0000	3,365.0000	3.826	0	0	0
30/10/2008	R206	2008/11/06			Bond Future	9.2150	9.1770	(0.412)	0.0000	0.0000	1,730
30/10/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,853.0000	4,706.0000	(3.029)	0	0	0
30/10/2008	R206	2009/02/05			Bond Future	9.0350	8.9950	(0.443)	0.0000	0.0000	0
30/10/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	628.0000	570.0000	(9.236)	0	0	0
30/10/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,432.0000	1,525.0000	6.494	0	0	0
30/10/2008	R206	2009/05/07			Bond Future	8.8630	8.8200	(0.485)	0.0000	0.0000	0
30/10/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,162.0000	1,091.0000	(6.110)	0	0	0
30/10/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	1,659.0000	1,745.0000	5.184	0	0	0
30/10/2008	R206	2009/08/06			Bond Future	8.7900	8.7660	(0.273)	0.0000	0.0000	0
30/10/2008	R206	2009/08/06	9.25	Put	Option on Bond Future	988.0000	957.0000	(3.138)	0	0	0
30/10/2008	R206	2009/08/06	9.25	Call	Option on Bond Future	2,581.0000	2,634.0000	2.053	0	0	0
30/10/2008	R207	2008/11/06			Bond Future	9.0610	9.0320	(0.320)	0.0000	0.0000	0
30/10/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,659.0000	3,474.0000	(5.056)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	R207	2009/02/05			Bond Future	8.9550	8.9250	(0.335)	0.0000	0.0000	0
30/10/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,115.0000	2,265.0000	7.092	0	0	0
30/10/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	272.0000	232.0000	(14.706)	0	0	0
30/10/2008	R207	2009/05/07			Bond Future	8.8590	8.8280	(0.350)	0.0000	0.0000	0
30/10/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	1,798.0000	1,917.0000	6.618	0	0	0
30/10/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	913.0000	837.0000	(8.324)	0	0	0
30/10/2008	R207	2009/08/06			Bond Future	8.8180	8.8000	(0.204)	0.0000	0.0000	0
30/10/2008	R207	2009/08/06	9.25	Put	Option on Bond Future	574.0000	545.0000	(5.052)	0	0	0
30/10/2008	R207	2009/08/06	9.25	Call	Option on Bond Future	3,223.0000	3,307.0000	2.606	0	0	0
30/10/2008	R208	2008/11/06			Bond Future	9.0180	8.9970	(0.233)	0.0000	0.0000	0
30/10/2008	R208	2008/11/06	8.75	Put	Option on Bond Future	1,772.0000	1,635.0000	(7.731)	0	0	0
30/10/2008	R208	2008/11/06	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2008	R208	2009/02/05			Bond Future	8.9080	8.8870	(0.236)	0.0000	0.0000	0
30/10/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	479.0000	521.0000	8.768	0	0	0
30/10/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	1,519.0000	1,424.0000	(6.254)	0	0	0
30/10/2008	R208	2009/05/07			Bond Future	8.8310	8.8150	(0.181)	0.0000	0.0000	0
30/10/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	989.0000	1,032.0000	4.348	0	0	0
30/10/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	1,519.0000	1,458.0000	(4.016)	0	0	0
30/10/2008	R208	2009/08/06			Bond Future	8.7880	8.7790	(0.102)	0.0000	0.0000	0
30/10/2008	R208	2009/08/06	9.25	Call	Option on Bond Future	3,402.0000	3,447.0000	1.323	0	0	0
30/10/2008	R208	2009/08/06	9.25	Put	Option on Bond Future	478.0000	463.0000	(3.138)	0	0	0
30/10/2008	R209	2008/11/06			Bond Future	8.3930	8.3640	(0.346)	8.2800	8.2800	5,947
30/10/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	5,905.0000	5,653.0000	(4.268)	0	0	0
30/10/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2008	R209	2009/02/05			Bond Future	8.3130	8.2830	(0.361)	0.0000	0.0000	0
30/10/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
30/10/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	5,660.0000	5,923.0000	4.647	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	R209	2009/05/07			Bond Future	8.2360	8.2060	(0.364)	0.0000	0.0000	0
30/10/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	6,341.0000	6,605.0000	4.163	0	0	0
30/10/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	10.0000	7.0000	(30.000)	0	0	0
30/10/2008	R209	2009/08/06			Bond Future	8.1960	8.1740	(0.268)	0.0000	0.0000	0
30/10/2008	R209	2009/08/06	8.75	Put	Option on Bond Future	139.0000	123.0000	(11.511)	0	0	0
30/10/2008	R209	2009/08/06	8.75	Call	Option on Bond Future	4,844.0000	5,024.0000	3.716	0	0	0
30/10/2008	TRT1	2008/11/06			Index Future	269.0660	269.6090	0.202	269.9000	269.9000	300
30/10/2008	TRT1	2009/02/05			Index Future	276.8400	277.4000	0.202	0.0000	0.0000	0
30/10/2008	TRT1	2009/05/07			Index Future	284.8110	285.3890	0.203	0.0000	0.0000	0
30/10/2008	TRT1	2009/08/06			Index Future	292.7820	293.3780	0.204	0.0000	0.0000	0
30/10/2008	ZAAD	2008/12/12			Currency Future	6.6506	6.7706	1.804	6.6700	6.6500	6,313
30/10/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	764.0000	815.0000	6.675	0	0	0
30/10/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	224.0000	214.0000	(4.464)	0	0	0
30/10/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	986.0000	854.0000	(13.387)	0	0	0
30/10/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	874.0000	743.0000	(14.989)	0	0	0
30/10/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	911.0000	780.0000	(14.380)	0	0	0
30/10/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	136.0000	74.0000	(45.588)	0	0	0
30/10/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	187.0000	175.0000	(6.417)	0	0	0
30/10/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	628.0000	499.0000	(20.541)	0	0	0
30/10/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	465.0000	346.0000	(25.591)	0	0	0
30/10/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	836.0000	895.0000	7.057	0	0	0
30/10/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	328.0000	320.0000	(2.439)	0	0	0
30/10/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	416.0000	416.0000	-	0	0	0
30/10/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	199.0000	187.0000	(6.030)	0	0	0
30/10/2008	ZAAD	2008/12/12	5.90	Put	Currency Future	123.0000	66.0000	(46.341)	0	0	0
30/10/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	252.0000	244.0000	(3.175)	0	0	0
30/10/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	164.0000	95.0000	(42.073)	0	0	0
30/10/2008	ZAAD	2008/12/12	8.00	Put	Currency Future	1,442.0000	1,307.0000	(9.362)	0	0	0
30/10/2008	ZAAD	2008/12/12	5.80	Put	Currency Future	100.0000	51.0000	(49.000)	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
30/10/2008	ZAAD	2008/12/12	5.75	Put	Currency Future	90.0000	44.0000	(51.111)	0	0	0
30/10/2008	ZAAD	2008/12/12	8.00	Call	Currency Future	92.0000	78.0000	(15.217)	0	0	0
30/10/2008	ZAAD	2008/12/12	5.90	Call	Currency Future	874.0000	936.0000	7.094	0	0	0
30/10/2008	ZAAD	2008/12/12	5.85	Put	Currency Future	111.0000	58.0000	(47.748)	0	0	0
30/10/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	986.0000	854.0000	(13.387)	0	0	0
30/10/2008	ZAAD	2008/12/12	7.50	Call	Currency Future	176.0000	163.0000	(7.386)	0	0	0
30/10/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	696.0000	739.0000	6.178	0	0	0
30/10/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,355.0000	1,220.0000	(9.963)	0	0	0
30/10/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	479.0000	486.0000	1.461	0	0	0
30/10/2008	ZAAD	2008/12/12	7.50	Put	Currency Future	1,025.0000	892.0000	(12.976)	0	0	0
30/10/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	436.0000	318.0000	(27.064)	0	0	0
30/10/2008	ZAAD	2008/12/12	7.80	Call	Currency Future	120.0000	106.0000	(11.667)	0	0	0
30/10/2008	ZAAD	2008/12/12	7.75	Put	Currency Future	1,228.0000	1,093.0000	(10.993)	0	0	0
30/10/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	379.0000	265.0000	(30.079)	0	0	0
30/10/2008	ZAAD	2008/12/12	5.75	Call	Currency Future	991.0000	1,065.0000	7.467	0	0	0
30/10/2008	ZAAD	2008/12/12	7.80	Put	Currency Future	1,270.0000	1,135.0000	(10.630)	0	0	0
30/10/2008	ZAAD	2008/12/12	7.75	Call	Currency Future	128.0000	114.0000	(10.938)	0	0	0
30/10/2008	ZAAD	2008/12/12	5.80	Call	Currency Future	951.0000	1,021.0000	7.361	0	0	0
30/10/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	802.0000	673.0000	(16.085)	0	0	0
30/10/2008	ZAAD	2008/12/12	7.60	Call	Currency Future	155.0000	142.0000	(8.387)	0	0	0
30/10/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	836.0000	895.0000	7.057	0	0	0
30/10/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	105.0000	91.0000	(13.333)	0	0	0
30/10/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	187.0000	175.0000	(6.417)	0	0	0
30/10/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	436.0000	438.0000	0.459	0	0	0
30/10/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	165.0000	152.0000	(7.879)	0	0	0
30/10/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	948.0000	816.0000	(13.924)	0	0	0
30/10/2008	ZAAD	2008/12/12	7.65	Put	Currency Future	1,145.0000	1,011.0000	(11.703)	0	0	0
30/10/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	211.0000	200.0000	(5.213)	0	0	0
30/10/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	195.0000	118.0000	(39.487)	0	0	0
30/10/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	137.0000	122.0000	(10.949)	0	0	0
30/10/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	1,065.0000	931.0000	(12.582)	0	0	0
30/10/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	378.0000	375.0000	(0.794)	0	0	0
30/10/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	1,065.0000	931.0000	(12.582)	0	0	0
30/10/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,186.0000	1,052.0000	(11.298)	0	0	0
30/10/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	165.0000	152.0000	(7.879)	0	0	0
30/10/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	528.0000	404.0000	(23.485)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	ZAAD 2008/12/12	5.95	Put	Currency Future	136.0000	74.0000	(45.588)	0	0	0
30/10/2008	ZAAD 2008/12/12	7.90	Call	Currency Future	105.0000	91.0000	(13.333)	0	0	0
30/10/2008	ZAAD 2008/12/12	7.65	Call	Currency Future	146.0000	132.0000	(9.589)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.30	Call	Currency Future	603.0000	632.0000	4.809	0	0	0
30/10/2008	ZAAD 2008/12/12	7.60	Put	Currency Future	1,105.0000	971.0000	(12.127)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.00	Put	Currency Future	149.0000	84.0000	(43.624)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.90	Put	Currency Future	594.0000	467.0000	(21.380)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.10	Put	Currency Future	179.0000	106.0000	(40.782)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.30	Put	Currency Future	252.0000	161.0000	(36.111)	0	0	0
30/10/2008	ZAAD 2008/12/12	5.85	Call	Currency Future	912.0000	978.0000	7.237	0	0	0
30/10/2008	ZAAD 2008/12/12	6.85	Call	Currency Future	361.0000	355.0000	(1.662)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.00	Call	Currency Future	800.0000	855.0000	6.875	0	0	0
30/10/2008	ZAAD 2008/12/12	6.90	Call	Currency Future	344.0000	337.0000	(2.035)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.10	Call	Currency Future	730.0000	776.0000	6.301	0	0	0
30/10/2008	ZAAD 2008/12/12	6.05	Call	Currency Future	764.0000	815.0000	6.675	0	0	0
30/10/2008	ZAAD 2008/12/12	6.45	Put	Currency Future	324.0000	218.0000	(32.716)	0	0	0
30/10/2008	ZAAD 2008/12/12	7.05	Put	Currency Future	699.0000	568.0000	(18.741)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.45	Call	Currency Future	525.0000	539.0000	2.667	0	0	0
30/10/2008	ZAAD 2008/12/12	7.05	Call	Currency Future	299.0000	288.0000	(3.679)	0	0	0
30/10/2008	ZAAD 2008/12/12	7.70	Put	Currency Future	1,186.0000	1,052.0000	(11.298)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.35	Put	Currency Future	275.0000	178.0000	(35.273)	0	0	0
30/10/2008	ZAAD 2008/12/12	7.05	Put	Currency Future	699.0000	568.0000	(18.741)	0	0	0
30/10/2008	ZAAD 2008/12/12	7.90	Put	Currency Future	1,355.0000	1,220.0000	(9.963)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.20	Put	Currency Future	213.0000	132.0000	(38.028)	0	0	0
30/10/2008	ZAAD 2008/12/12	7.05	Call	Currency Future	299.0000	288.0000	(3.679)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.45	Call	Currency Future	525.0000	539.0000	2.667	0	0	0
30/10/2008	ZAAD 2008/12/12	6.45	Put	Currency Future	324.0000	218.0000	(32.716)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.20	Call	Currency Future	663.0000	702.0000	5.882	0	0	0
30/10/2008	ZAAD 2008/12/12	6.35	Call	Currency Future	575.0000	598.0000	4.000	0	0	0
30/10/2008	ZAAD 2008/12/12	6.40	Put	Currency Future	299.0000	197.0000	(34.114)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.05	Put	Currency Future	164.0000	95.0000	(42.073)	0	0	0
30/10/2008	ZAAD 2008/12/12	7.70	Call	Currency Future	137.0000	122.0000	(10.949)	0	0	0
30/10/2008	ZAAD 2008/12/12	7.15	Put	Currency Future	766.0000	640.0000	(16.449)	0	0	0
30/10/2008	ZAAD 2008/12/12	7.10	Put	Currency Future	732.0000	603.0000	(17.623)	0	0	0
30/10/2008	ZAAD 2008/12/12	7.30	Put	Currency Future	874.0000	743.0000	(14.989)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.95	Put	Currency Future	628.0000	499.0000	(20.541)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	ZAAD 2008/12/12	6.85	Put	Currency Future	560.0000	435.0000	(22.321)	0	0	0
30/10/2008	ZAAD 2008/12/12	7.40	Call	Currency Future	199.0000	187.0000	(6.030)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.40	Call	Currency Future	550.0000	568.0000	3.273	0	0	0
30/10/2008	ZAAD 2008/12/12	7.40	Put	Currency Future	948.0000	816.0000	(13.924)	0	0	0
30/10/2008	ZAAD 2008/12/12	7.15	Call	Currency Future	267.0000	260.0000	(2.622)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.80	Put	Currency Future	528.0000	404.0000	(23.485)	0	0	0
30/10/2008	ZAAD 2008/12/12	7.20	Put	Currency Future	802.0000	673.0000	(16.085)	0	0	0
30/10/2008	ZAAD 2008/12/12	7.20	Call	Currency Future	252.0000	244.0000	(3.175)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.95	Call	Currency Future	328.0000	320.0000	(2.439)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.25	Call	Currency Future	631.0000	666.0000	5.547	0	0	0
30/10/2008	ZAAD 2008/12/12	7.30	Call	Currency Future	224.0000	214.0000	(4.464)	0	0	0
30/10/2008	ZAAD 2008/12/12	7.25	Put	Currency Future	837.0000	708.0000	(15.412)	0	0	0
30/10/2008	ZAAD 2008/12/12	7.15	Put	Currency Future	766.0000	640.0000	(16.449)	0	0	0
30/10/2008	ZAAD 2008/12/12	7.25	Call	Currency Future	238.0000	229.0000	(3.782)	0	0	0
30/10/2008	ZAAD 2008/12/12	7.15	Call	Currency Future	267.0000	260.0000	(2.622)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.25	Put	Currency Future	231.0000	146.0000	(36.797)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.15	Put	Currency Future	195.0000	118.0000	(39.487)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.15	Call	Currency Future	696.0000	739.0000	6.178	0	0	0
30/10/2008	ZAAD 2008/12/12	6.80	Call	Currency Future	378.0000	375.0000	(0.794)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.65	Put	Currency Future	436.0000	318.0000	(27.064)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.65	Call	Currency Future	436.0000	438.0000	0.459	0	0	0
30/10/2008	ZAAD 2008/12/12	7.10	Call	Currency Future	283.0000	274.0000	(3.180)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.55	Call	Currency Future	479.0000	486.0000	1.461	0	0	0
30/10/2008	ZAAD 2008/12/12	6.55	Put	Currency Future	379.0000	265.0000	(30.079)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.75	Put	Currency Future	496.0000	374.0000	(24.597)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.40	Put	Currency Future	299.0000	197.0000	(34.114)	0	0	0
30/10/2008	ZAAD 2008/12/12	7.00	Put	Currency Future	663.0000	533.0000	(19.608)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.50	Put	Currency Future	351.0000	241.0000	(31.339)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.50	Call	Currency Future	502.0000	512.0000	1.992	0	0	0
30/10/2008	ZAAD 2008/12/12	6.40	Call	Currency Future	550.0000	568.0000	3.273	0	0	0
30/10/2008	ZAAD 2008/12/12	6.60	Put	Currency Future	407.0000	291.0000	(28.501)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.60	Call	Currency Future	457.0000	461.0000	0.875	0	0	0
30/10/2008	ZAAD 2008/12/12	7.00	Call	Currency Future	313.0000	304.0000	(2.875)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.90	Put	Currency Future	594.0000	467.0000	(21.380)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.90	Call	Currency Future	344.0000	337.0000	(2.035)	0	0	0
30/10/2008	ZAAD 2008/12/12	6.75	Call	Currency Future	397.0000	395.0000	(0.504)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	252.0000	161.0000	(36.111)	0	0	0
30/10/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	603.0000	632.0000	4.809	0	0	0
30/10/2008	ZAAD	2009/03/16			Currency Future	6.7689	6.8839	1.699	0.0000	0.0000	1,736
30/10/2008	ZAAD	2009/03/16	7.70	Put	Currency Future	1,182.0000	1,097.0000	(7.191)	0	0	0
30/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	412.0000	445.0000	8.010	0	0	0
30/10/2008	ZAAD	2009/03/16	7.80	Call	Currency Future	228.0000	256.0000	12.281	0	0	0
30/10/2008	ZAAD	2009/03/16	6.05	Call	Currency Future	915.0000	998.0000	9.071	0	0	0
30/10/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	722.0000	643.0000	(10.942)	0	0	0
30/10/2008	ZAAD	2009/03/16	7.70	Call	Currency Future	251.0000	281.0000	11.952	0	0	0
30/10/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	814.0000	891.0000	9.459	0	0	0
30/10/2008	ZAAD	2009/03/16	6.05	Put	Currency Future	196.0000	164.0000	(16.327)	0	0	0
30/10/2008	ZAAD	2009/03/16	7.60	Put	Currency Future	1,106.0000	1,024.0000	(7.414)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	544.0000	589.0000	8.272	0	0	0
30/10/2008	ZAAD	2009/03/16	7.45	Call	Currency Future	316.0000	353.0000	11.709	0	0	0
30/10/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	441.0000	477.0000	8.163	0	0	0
30/10/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	525.0000	455.0000	(13.333)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	351.0000	296.0000	(15.670)	0	0	0
30/10/2008	ZAAD	2009/03/16	7.85	Call	Currency Future	217.0000	244.0000	12.442	0	0	0
30/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	793.0000	711.0000	(10.340)	0	0	0
30/10/2008	ZAAD	2009/03/16	7.55	Call	Currency Future	288.0000	322.0000	11.806	0	0	0
30/10/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,338.0000	1,249.0000	(6.652)	0	0	0
30/10/2008	ZAAD	2009/03/16	7.55	Put	Currency Future	1,069.0000	989.0000	(7.484)	0	0	0
30/10/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	1,023.0000	1,111.0000	8.602	0	0	0
30/10/2008	ZAAD	2009/03/16	7.80	Put	Currency Future	1,259.0000	1,172.0000	(6.910)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	588.0000	515.0000	(12.415)	0	0	0
30/10/2008	ZAAD	2009/03/16	7.45	Put	Currency Future	997.0000	919.0000	(7.823)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	507.0000	549.0000	8.284	0	0	0
30/10/2008	ZAAD	2009/03/16	7.60	Call	Currency Future	275.0000	308.0000	12.000	0	0	0
30/10/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	154.0000	127.0000	(17.532)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	495.0000	425.0000	(14.141)	0	0	0
30/10/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	362.0000	402.0000	11.050	0	0	0
30/10/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	847.0000	926.0000	9.327	0	0	0
30/10/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	950.0000	1,035.0000	8.947	0	0	0
30/10/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	331.0000	369.0000	11.480	0	0	0
30/10/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	245.0000	207.0000	(15.510)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	670.0000	730.0000	8.955	0	0	0
30/10/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	395.0000	430.0000	8.861	0	0	0
30/10/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	228.0000	192.0000	(15.789)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	564.0000	609.0000	7.979	0	0	0
30/10/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	893.0000	819.0000	(8.287)	0	0	0
30/10/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	962.0000	885.0000	(8.004)	0	0	0
30/10/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	826.0000	746.0000	(9.685)	0	0	0
30/10/2008	ZAAD	2009/03/16	7.75	Put	Currency Future	1,220.0000	1,134.0000	(7.049)	0	0	0
30/10/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	207.0000	233.0000	12.560	0	0	0
30/10/2008	ZAAD	2009/03/16	7.85	Put	Currency Future	1,298.0000	1,210.0000	(6.780)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	181.0000	151.0000	(16.575)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	245.0000	207.0000	(15.510)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	473.0000	511.0000	8.034	0	0	0
30/10/2008	ZAAD	2009/03/16	7.75	Call	Currency Future	239.0000	268.0000	12.134	0	0	0
30/10/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	814.0000	891.0000	9.459	0	0	0
30/10/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	346.0000	385.0000	11.272	0	0	0
30/10/2008	ZAAD	2009/03/16	7.95	Call	Currency Future	197.0000	222.0000	12.690	0	0	0
30/10/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	758.0000	677.0000	(10.686)	0	0	0
30/10/2008	ZAAD	2009/03/16	7.50	Call	Currency Future	302.0000	337.0000	11.589	0	0	0
30/10/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	211.0000	178.0000	(15.640)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	621.0000	546.0000	(12.077)	0	0	0
30/10/2008	ZAAD	2009/03/16	8.05	Call	Currency Future	179.0000	202.0000	12.849	0	0	0
30/10/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	750.0000	824.0000	9.867	0	0	0
30/10/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	720.0000	792.0000	10.000	0	0	0
30/10/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	859.0000	782.0000	(8.964)	0	0	0
30/10/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	457.0000	493.0000	7.877	0	0	0
30/10/2008	ZAAD	2009/03/16	8.05	Put	Currency Future	1,460.0000	1,368.0000	(6.301)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	880.0000	961.0000	9.205	0	0	0
30/10/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	378.0000	416.0000	10.053	0	0	0
30/10/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	847.0000	926.0000	9.327	0	0	0
30/10/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	688.0000	609.0000	(11.483)	0	0	0
30/10/2008	ZAAD	2009/03/16	7.95	Put	Currency Future	1,378.0000	1,288.0000	(6.531)	0	0	0
30/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	412.0000	445.0000	8.010	0	0	0
30/10/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	927.0000	851.0000	(8.198)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	228.0000	192.0000	(15.789)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	489.0000	529.0000	8.180	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	793.0000	711.0000	(10.340)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	301.0000	258.0000	(14.286)	0	0	0
30/10/2008	ZAAD	2009/03/16	7.65	Call	Currency Future	263.0000	294.0000	11.787	0	0	0
30/10/2008	ZAAD	2009/03/16	8.20	Put	Currency Future	1,585.0000	1,490.0000	(5.994)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	695.0000	760.0000	9.353	0	0	0
30/10/2008	ZAAD	2009/03/16	8.10	Put	Currency Future	1,501.0000	1,408.0000	(6.196)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	282.0000	240.0000	(14.894)	0	0	0
30/10/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	427.0000	460.0000	7.728	0	0	0
30/10/2008	ZAAD	2009/03/16	7.50	Put	Currency Future	1,033.0000	953.0000	(7.744)	0	0	0
30/10/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	207.0000	233.0000	12.560	0	0	0
30/10/2008	ZAAD	2009/03/16	7.65	Put	Currency Future	1,144.0000	1,060.0000	(7.343)	0	0	0
30/10/2008	ZAAD	2009/03/16	8.20	Call	Currency Future	154.0000	174.0000	12.987	0	0	0
30/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	654.0000	577.0000	(11.774)	0	0	0
30/10/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,338.0000	1,249.0000	(6.652)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	326.0000	276.0000	(15.337)	0	0	0
30/10/2008	ZAAD	2009/03/16	8.00	Put	Currency Future	1,419.0000	1,328.0000	(6.413)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	556.0000	485.0000	(12.770)	0	0	0
30/10/2008	ZAAD	2009/03/16	8.10	Call	Currency Future	170.0000	192.0000	12.941	0	0	0
30/10/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	625.0000	675.0000	8.000	0	0	0
30/10/2008	ZAAD	2009/03/16	5.95	Call	Currency Future	986.0000	1,072.0000	8.722	0	0	0
30/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	525.0000	569.0000	8.381	0	0	0
30/10/2008	ZAAD	2009/03/16	8.00	Call	Currency Future	188.0000	212.0000	12.766	0	0	0
30/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	473.0000	511.0000	8.034	0	0	0
30/10/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	167.0000	139.0000	(16.766)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	406.0000	341.0000	(16.010)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	466.0000	396.0000	(15.021)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	654.0000	577.0000	(11.774)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	406.0000	341.0000	(16.010)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	782.0000	857.0000	9.591	0	0	0
30/10/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	263.0000	223.0000	(15.209)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	625.0000	675.0000	8.000	0	0	0
30/10/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	362.0000	402.0000	11.050	0	0	0
30/10/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	395.0000	430.0000	8.861	0	0	0
30/10/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	826.0000	746.0000	(9.685)	0	0	0
30/10/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	331.0000	369.0000	11.480	0	0	0
30/10/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	893.0000	819.0000	(8.287)	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
30/10/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	962.0000	885.0000	(8.004)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	585.0000	630.0000	7.692	0	0	0
30/10/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	695.0000	760.0000	9.353	0	0	0
30/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	585.0000	630.0000	7.692	0	0	0
30/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	466.0000	396.0000	(15.021)	0	0	0
30/10/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	722.0000	643.0000	(10.942)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	605.0000	652.0000	7.769	0	0	0
30/10/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	436.0000	368.0000	(15.596)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	621.0000	546.0000	(12.077)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	670.0000	730.0000	8.955	0	0	0
30/10/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	351.0000	296.0000	(15.670)	0	0	0
30/10/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	441.0000	477.0000	8.163	0	0	0
30/10/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	489.0000	529.0000	8.180	0	0	0
30/10/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	564.0000	609.0000	7.979	0	0	0
30/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	495.0000	425.0000	(14.141)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	556.0000	485.0000	(12.770)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	378.0000	316.0000	(16.402)	0	0	0
30/10/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	647.0000	700.0000	8.192	0	0	0
30/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	525.0000	569.0000	8.381	0	0	0
30/10/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	326.0000	276.0000	(15.337)	0	0	0
30/10/2008	ZAAD	2009/06/12			Currency Future	6.8746	6.9918	1.705	0.0000	0.0000	600
30/10/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	415.0000	447.0000	7.711	0	0	0
30/10/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,197.0000	1,108.0000	(7.435)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	385.0000	330.0000	(14.286)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	610.0000	643.0000	5.410	0	0	0
30/10/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	752.0000	665.0000	(11.569)	0	0	0
30/10/2008	ZAAD	2009/06/12	8.00	Call	Currency Future	295.0000	318.0000	7.797	0	0	0
30/10/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	686.0000	601.0000	(12.391)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.55	Call	Currency Future	765.0000	812.0000	6.144	0	0	0
30/10/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	622.0000	540.0000	(13.183)	0	0	0
30/10/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,578.0000	1,480.0000	(6.210)	0	0	0
30/10/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	576.0000	607.0000	5.382	0	0	0
30/10/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	344.0000	371.0000	7.849	0	0	0
30/10/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	610.0000	643.0000	5.410	0	0	0
30/10/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	252.0000	272.0000	7.937	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,090.0000	1,006.0000	(7.706)	0	0	0
30/10/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,344.0000	1,252.0000	(6.845)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	810.0000	872.0000	7.654	0	0	0
30/10/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,270.0000	1,179.0000	(7.165)	0	0	0
30/10/2008	ZAAD	2009/06/12	8.30	Put	Currency Future	1,658.0000	1,559.0000	(5.971)	0	0	0
30/10/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	371.0000	400.0000	7.817	0	0	0
30/10/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	344.0000	371.0000	7.849	0	0	0
30/10/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	654.0000	571.0000	(12.691)	0	0	0
30/10/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	252.0000	272.0000	7.937	0	0	0
30/10/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,270.0000	1,179.0000	(7.165)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	666.0000	702.0000	5.405	0	0	0
30/10/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	787.0000	841.0000	6.861	0	0	0
30/10/2008	ZAAD	2009/06/12	7.65	Call	Currency Future	385.0000	415.0000	7.792	0	0	0
30/10/2008	ZAAD	2009/06/12	8.10	Put	Currency Future	1,498.0000	1,403.0000	(6.342)	0	0	0
30/10/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	319.0000	344.0000	7.837	0	0	0
30/10/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,344.0000	1,252.0000	(6.845)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	647.0000	682.0000	5.410	0	0	0
30/10/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	412.0000	350.0000	(15.049)	0	0	0
30/10/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,090.0000	1,006.0000	(7.706)	0	0	0
30/10/2008	ZAAD	2009/06/12	8.10	Call	Currency Future	273.0000	294.0000	7.692	0	0	0
30/10/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	962.0000	1,033.0000	7.380	0	0	0
30/10/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	686.0000	601.0000	(12.391)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	628.0000	662.0000	5.414	0	0	0
30/10/2008	ZAAD	2009/06/12	8.30	Call	Currency Future	233.0000	251.0000	7.725	0	0	0
30/10/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	288.0000	241.0000	(16.319)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.60	Put	Currency Future	469.0000	391.0000	(16.631)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	899.0000	966.0000	7.453	0	0	0
30/10/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,578.0000	1,480.0000	(6.210)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	744.0000	783.0000	5.242	0	0	0
30/10/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	270.0000	226.0000	(16.296)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	899.0000	966.0000	7.453	0	0	0
30/10/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	1,097.0000	1,175.0000	7.110	0	0	0
30/10/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	325.0000	275.0000	(15.385)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	222.0000	183.0000	(17.568)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	592.0000	510.0000	(13.851)	0	0	0
30/10/2008	ZAAD	2009/06/12	7.65	Put	Currency Future	1,161.0000	1,074.0000	(7.494)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	995.0000	1,067.0000	7.236	0	0	0
30/10/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	319.0000	344.0000	7.837	0	0	0
30/10/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	530.0000	557.0000	5.094	0	0	0
30/10/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	1,028.0000	1,103.0000	7.296	0	0	0
30/10/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	705.0000	740.0000	4.965	0	0	0
30/10/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	962.0000	1,033.0000	7.380	0	0	0
30/10/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	415.0000	447.0000	7.711	0	0	0
30/10/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	440.0000	370.0000	(15.909)	0	0	0
30/10/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	856.0000	765.0000	(10.631)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	288.0000	241.0000	(16.319)	0	0	0
30/10/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	752.0000	665.0000	(11.569)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	1,062.0000	1,138.0000	7.156	0	0	0
30/10/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	463.0000	499.0000	7.775	0	0	0
30/10/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	530.0000	448.0000	(15.472)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	254.0000	211.0000	(16.929)	0	0	0
30/10/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	576.0000	607.0000	5.382	0	0	0
30/10/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	869.0000	934.0000	7.480	0	0	0
30/10/2008	ZAAD	2009/06/12	8.00	Put	Currency Future	1,420.0000	1,326.0000	(6.620)	0	0	0
30/10/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	891.0000	800.0000	(10.213)	0	0	0
30/10/2008	ZAAD	2009/06/12	7.60	Call	Currency Future	400.0000	431.0000	7.750	0	0	0
30/10/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	545.0000	573.0000	5.138	0	0	0
30/10/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	325.0000	275.0000	(15.385)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	306.0000	258.0000	(15.686)	0	0	0
30/10/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	371.0000	400.0000	7.817	0	0	0
30/10/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	989.0000	907.0000	(8.291)	0	0	0
30/10/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	593.0000	625.0000	5.396	0	0	0
30/10/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	930.0000	999.0000	7.419	0	0	0
30/10/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	498.0000	527.0000	5.823	0	0	0
30/10/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	463.0000	499.0000	7.775	0	0	0
30/10/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	592.0000	510.0000	(13.851)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	344.0000	292.0000	(15.116)	0	0	0
30/10/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,197.0000	1,108.0000	(7.435)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	270.0000	226.0000	(16.296)	0	0	0
30/10/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	923.0000	835.0000	(9.534)	0	0	0
30/10/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	545.0000	573.0000	5.138	0	0	0
30/10/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	995.0000	1,067.0000	7.236	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	820.0000	731.0000	(10.854)	0	0	0
30/10/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	480.0000	513.0000	6.875	0	0	0
30/10/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	237.0000	196.0000	(17.300)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	724.0000	761.0000	5.110	0	0	0
30/10/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	622.0000	540.0000	(13.183)	0	0	0
30/10/2008	ZAAD	2009/06/12	7.60	Put	Currency Future	1,125.0000	1,039.0000	(7.644)	0	0	0
30/10/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	718.0000	633.0000	(11.838)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	654.0000	571.0000	(12.691)	0	0	0
30/10/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	516.0000	542.0000	5.039	0	0	0
30/10/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	856.0000	765.0000	(10.631)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	628.0000	662.0000	5.414	0	0	0
30/10/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	530.0000	557.0000	5.094	0	0	0
30/10/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	562.0000	479.0000	(14.769)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	647.0000	682.0000	5.410	0	0	0
30/10/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	686.0000	721.0000	5.102	0	0	0
30/10/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	923.0000	835.0000	(9.534)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	364.0000	311.0000	(14.560)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	666.0000	702.0000	5.405	0	0	0
30/10/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	839.0000	902.0000	7.509	0	0	0
30/10/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	989.0000	907.0000	(8.291)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	500.0000	419.0000	(16.200)	0	0	0
30/10/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	560.0000	590.0000	5.357	0	0	0
30/10/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	810.0000	872.0000	7.654	0	0	0
30/10/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	956.0000	871.0000	(8.891)	0	0	0
30/10/2008	ZAAD	2009/06/12	7.50	Call	Currency Future	431.0000	464.0000	7.657	0	0	0
30/10/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	364.0000	311.0000	(14.560)	0	0	0
30/10/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	786.0000	698.0000	(11.196)	0	0	0
30/10/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	447.0000	481.0000	7.606	0	0	0
30/10/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	1,022.0000	940.0000	(8.023)	0	0	0
30/10/2008	ZAAD	2009/06/12	7.50	Put	Currency Future	1,056.0000	972.0000	(7.955)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	385.0000	330.0000	(14.286)	0	0	0
30/10/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	820.0000	731.0000	(10.854)	0	0	0
30/10/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	498.0000	527.0000	5.823	0	0	0
30/10/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	500.0000	419.0000	(16.200)	0	0	0
30/10/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	724.0000	761.0000	5.110	0	0	0
30/10/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	839.0000	902.0000	7.509	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/10/2008	ZAAD 2009/06/12	6.70	Put	Currency Future	530.0000	448.0000	(15.472)	0	0	0
30/10/2008	ZAAD 2009/06/12	6.70	Call	Currency Future	705.0000	740.0000	4.965	0	0	0

Grand Total: **565,215**