



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 09/10/2008

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
09/10/2008	\$ / R 2008/12/12			Currency Future	9.3850	9.2038	(1.931)	9.4200	9.0500	270,402
09/10/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	971.0000	824.0000	(15.139)	0	0	0
09/10/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	448.0000	549.0000	22.545	0	0	0
09/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	1,318.0000	1,151.0000	(12.671)	0	0	0
09/10/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	69.0000	95.0000	37.681	0	0	0
09/10/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	624.0000	518.0000	(16.987)	0	0	0
09/10/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	61.0000	85.0000	39.344	0	0	0
09/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	33.0000	47.0000	42.424	0	0	0
09/10/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	86.0000	120.0000	39.535	0	0	0
09/10/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	1,012.0000	861.0000	(14.921)	0	0	0
09/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	54.0000	76.0000	40.741	0	0	0
09/10/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	1,096.0000	939.0000	(14.325)	0	0	0
09/10/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	239.0000	314.0000	31.381	0	0	0
09/10/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,054.0000	899.0000	(14.706)	0	0	20
09/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,139.0000	980.0000	(13.960)	0	0	0
09/10/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	433.0000	353.0000	(18.476)	0	0	0
09/10/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	1,410.0000	1,240.0000	(12.057)	0	0	0
09/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	106.0000	149.0000	40.566	0	0	0
09/10/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	25.0000	36.0000	44.000	0	0	0
09/10/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	163.0000	221.0000	35.583	0	0	0
09/10/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	77.0000	107.0000	38.961	0	0	0
09/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	33.0000	47.0000	42.424	0	0	0
09/10/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	748.0000	625.0000	(16.444)	0	0	0
09/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,227.0000	1,064.0000	(13.284)	0	0	0
09/10/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	596.0000	494.0000	(17.114)	0	0	0
09/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	1,318.0000	1,151.0000	(12.671)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	261.0000	340.0000	30.268	0	0	0
09/10/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	1,183.0000	1,022.0000	(13.609)	0	0	0
09/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	1,504.0000	1,331.0000	(11.503)	0	0	0
09/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	891.0000	753.0000	(15.488)	0	0	0
09/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	19.0000	28.0000	47.368	0	0	0
09/10/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	715.0000	596.0000	(16.643)	0	0	20,000
09/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	42.0000	60.0000	42.857	0	0	0
09/10/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	180.0000	243.0000	35.000	0	0	0
09/10/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	817.0000	687.0000	(15.912)	0	0	0
09/10/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	1,364.0000	1,195.0000	(12.390)	0	0	0
09/10/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	132.0000	183.0000	38.636	0	0	0
09/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	106.0000	149.0000	40.566	0	0	0
09/10/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	48.0000	68.0000	41.667	0	0	0
09/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	891.0000	753.0000	(15.488)	0	0	0
09/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	42.0000	60.0000	42.857	0	0	0
09/10/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	544.0000	449.0000	(17.463)	0	0	0
09/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,227.0000	1,064.0000	(13.284)	0	0	0
09/10/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	653.0000	543.0000	(16.845)	0	0	0
09/10/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	119.0000	165.0000	38.655	0	0	0
09/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	54.0000	76.0000	40.741	0	0	0
09/10/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	180.0000	243.0000	35.000	0	0	0
09/10/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	684.0000	569.0000	(16.813)	0	0	0
09/10/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	1,551.0000	1,378.0000	(11.154)	0	0	0
09/10/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	218.0000	289.0000	32.569	0	0	0
09/10/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	1,457.0000	1,286.0000	(11.736)	0	0	0
09/10/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	0.0000	429.0000	100.000	0	0	0
09/10/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	0.0000	425.0000	100.000	0	0	0
09/10/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	0.0000	291.0000	100.000	0	0	0
09/10/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	0.0000	687.0000	100.000	0	0	0
09/10/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	570.0000	471.0000	(17.368)	0	0	0
09/10/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	0.0000	837.0000	100.000	0	0	0
09/10/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	285.0000	367.0000	28.772	0	0	0
09/10/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	520.0000	429.0000	(17.500)	0	0	0
09/10/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	335.0000	425.0000	26.866	0	0	0
09/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,139.0000	980.0000	(13.960)	0	0	0
09/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	1,504.0000	1,331.0000	(11.503)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	1,695.0000	1,519.0000	(10.383)	0	0	0
09/10/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	0.0000	200.0000	100.000	0	0	0
09/10/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	10.0000	15.0000	50.000	0	0	0
09/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	19.0000	28.0000	47.368	0	0	0
09/10/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	14.0000	21.0000	50.000	0	0	0
09/10/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	1,599.0000	1,424.0000	(10.944)	0	0	0
09/10/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	474.0000	389.0000	(17.932)	0	0	0
09/10/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	199.0000	265.0000	33.166	0	0	0
09/10/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	389.0000	485.0000	24.679	0	0	0
09/10/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	0.0000	996.0000	100.000	0	0	0
09/10/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	0.0000	241.0000	100.000	0	0	0
09/10/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	0.0000	1,152.0000	100.000	0	0	0
09/10/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	782.0000	655.0000	(16.240)	0	0	0
09/10/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	0.0000	156.0000	100.000	0	0	0
09/10/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	817.0000	687.0000	(15.912)	0	0	0
09/10/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	132.0000	183.0000	38.636	0	0	0
09/10/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	748.0000	625.0000	(16.444)	0	0	0
09/10/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	715.0000	596.0000	(16.643)	0	0	0
09/10/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	147.0000	201.0000	36.735	0	0	0
09/10/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	163.0000	221.0000	35.583	0	0	0
09/10/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	0.0000	353.0000	100.000	0	0	0
09/10/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	0.0000	899.0000	100.000	0	0	0
09/10/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	0.0000	549.0000	100.000	0	0	0
09/10/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	0.0000	95.0000	100.000	0	0	0
09/10/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	0.0000	837.0000	100.000	0	0	0
09/10/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	0.0000	241.0000	100.000	0	0	0
09/10/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	37.0000	53.0000	43.243	0	0	0
09/10/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	1,272.0000	1,107.0000	(12.972)	0	0	0
09/10/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	29.0000	41.0000	41.379	0	0	0
09/10/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	854.0000	719.0000	(15.808)	0	0	0
09/10/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	22.0000	32.0000	45.455	0	0	0
09/10/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	16.0000	24.0000	50.000	0	0	0
09/10/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	930.0000	788.0000	(15.269)	0	0	0
09/10/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	95.0000	134.0000	41.053	0	0	0
09/10/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	361.0000	455.0000	26.039	0	0	0
09/10/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	496.0000	409.0000	(17.540)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	418.0000	517.0000	23.684	0	0	0
09/10/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	413.0000	337.0000	(18.402)	0	0	0
09/10/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	309.0000	396.0000	28.155	0	0	0
09/10/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	453.0000	371.0000	(18.102)	0	0	0
09/10/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	478.0000	583.0000	21.967	0	0	0
09/10/2008	\$ / R 2009/03/16			Currency Future	9.5905	9.3982	(2.005)	9.4100	9.2800	32,180
09/10/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	827.0000	715.0000	(13.543)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	1,402.0000	1,238.0000	(11.698)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	1,363.0000	1,201.0000	(11.886)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	210.0000	245.0000	16.667	0	0	0
09/10/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	1,402.0000	1,238.0000	(11.698)	0	0	0
09/10/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	780.0000	674.0000	(13.590)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	1,250.0000	1,094.0000	(12.480)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	301.0000	349.0000	15.947	0	0	0
09/10/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	662.0000	759.0000	14.653	0	0	0
09/10/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	489.0000	576.0000	17.791	0	0	0
09/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	161.0000	189.0000	17.391	0	0	0
09/10/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	652.0000	557.0000	(14.571)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	172.0000	203.0000	18.023	0	0	0
09/10/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	184.0000	216.0000	17.391	0	0	0
09/10/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	1,325.0000	1,164.0000	(12.151)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,042.0000	897.0000	(13.916)	0	0	0
09/10/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	436.0000	517.0000	18.578	0	0	0
09/10/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,214.0000	1,059.0000	(12.768)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,042.0000	897.0000	(13.916)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	224.0000	261.0000	16.518	0	0	0
09/10/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,178.0000	1,025.0000	(12.988)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	1,481.0000	1,313.0000	(11.344)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	238.0000	277.0000	16.387	0	0	0
09/10/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	140.0000	165.0000	17.857	0	0	0
09/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	161.0000	189.0000	17.391	0	0	0
09/10/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	210.0000	245.0000	16.667	0	0	0
09/10/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	104.0000	123.0000	18.269	0	0	0
09/10/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	268.0000	312.0000	16.418	0	0	0
09/10/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	1,441.0000	1,275.0000	(11.520)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	301.0000	349.0000	15.947	0	0	0
09/10/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	977.0000	837.0000	(14.330)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	224.0000	261.0000	16.518	0	0	0
09/10/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	336.0000	388.0000	15.476	0	0	0
09/10/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	1,109.0000	960.0000	(13.436)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	150.0000	177.0000	18.000	0	0	0
09/10/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,214.0000	1,059.0000	(12.768)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	130.0000	154.0000	18.462	0	0	0
09/10/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,143.0000	992.0000	(13.211)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	253.0000	294.0000	16.206	0	0	0
09/10/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	1,250.0000	1,094.0000	(12.480)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	1,521.0000	1,352.0000	(11.111)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	318.0000	368.0000	15.723	0	0	0
09/10/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	1,287.0000	1,129.0000	(12.277)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	112.0000	133.0000	18.750	0	0	0
09/10/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	1,644.0000	1,472.0000	(10.462)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	96.0000	114.0000	18.750	0	0	0
09/10/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	1,644.0000	1,472.0000	(10.462)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	104.0000	123.0000	18.269	0	0	0
09/10/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	284.0000	330.0000	16.197	0	0	0
09/10/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	1,772.0000	1,596.0000	(9.932)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	1,561.0000	1,391.0000	(10.890)	0	0	0
09/10/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	82.0000	97.0000	18.293	0	0	0
09/10/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	121.0000	143.0000	18.182	0	0	0
09/10/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,075.0000	928.0000	(13.674)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	1,687.0000	1,512.0000	(10.373)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,178.0000	1,025.0000	(12.988)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	1,603.0000	1,431.0000	(10.730)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	1,325.0000	1,164.0000	(12.151)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	121.0000	143.0000	18.182	0	0	0
09/10/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	238.0000	277.0000	16.387	0	0	0
09/10/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	184.0000	216.0000	17.391	0	0	0
09/10/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,009.0000	866.0000	(14.172)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	1,561.0000	1,391.0000	(10.890)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	253.0000	294.0000	16.206	0	0	0
09/10/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	0.0000	1,024.0000	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
09/10/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	197.0000	231.0000	17.259	0	0	0
09/10/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	1,521.0000	1,352.0000	(11.111)	0	0	0
09/10/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	0.0000	422.0000	100.000	0	0	0
09/10/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	112.0000	133.0000	18.750	0	0	0
09/10/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	1,603.0000	1,431.0000	(10.730)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	130.0000	154.0000	18.462	0	0	0
09/10/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,075.0000	928.0000	(13.674)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,143.0000	992.0000	(13.211)	0	0	0
09/10/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	489.0000	576.0000	17.791	0	0	0
09/10/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	284.0000	330.0000	16.197	0	0	0
09/10/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	736.0000	632.0000	(14.130)	0	0	0
09/10/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	545.0000	634.0000	16.330	0	0	0
09/10/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	780.0000	674.0000	(13.590)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,009.0000	866.0000	(14.172)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	318.0000	368.0000	15.723	0	0	0
09/10/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	0.0000	958.0000	100.000	0	0	0
09/10/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	0.0000	456.0000	100.000	0	0	0
09/10/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	394.0000	461.0000	17.005	0	0	0
09/10/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	0.0000	894.0000	100.000	0	0	0
09/10/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	885.0000	760.0000	(14.124)	0	0	0
09/10/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	436.0000	517.0000	18.578	0	0	0
09/10/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	0.0000	492.0000	100.000	0	0	0
09/10/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	885.0000	760.0000	(14.124)	0	0	0
09/10/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	827.0000	715.0000	(13.543)	0	0	0
09/10/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	394.0000	461.0000	17.005	0	0	0
09/10/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	0.0000	826.0000	100.000	0	0	0
09/10/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	723.0000	826.0000	14.246	0	0	0
09/10/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	0.0000	524.0000	100.000	0	0	0
09/10/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	614.0000	524.0000	(14.658)	0	0	0
09/10/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	662.0000	759.0000	14.653	0	0	0
09/10/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	652.0000	557.0000	(14.571)	0	0	0
09/10/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	946.0000	808.0000	(14.588)	0	0	0
09/10/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	355.0000	409.0000	15.211	0	0	0
09/10/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	1,441.0000	1,275.0000	(11.520)	0	0	0
09/10/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	150.0000	177.0000	18.000	0	0	0
09/10/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	694.0000	594.0000	(14.409)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	603.0000	695.0000	15.257	0	0	0
09/10/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	545.0000	634.0000	16.330	0	0	0
09/10/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	736.0000	632.0000	(14.130)	0	0	0
09/10/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	0.0000	492.0000	100.000	0	0	0
09/10/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	0.0000	894.0000	100.000	0	0	0
09/10/2008	\$ / R 2009/06/12			Currency Future	9.7759	9.5816	(1.988)	9.5000	9.5000	2,355
09/10/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	1,389.0000	1,235.0000	(11.087)	0	0	0
09/10/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	345.0000	389.0000	12.754	0	0	0
09/10/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	1,321.0000	1,171.0000	(11.355)	0	0	0
09/10/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	241.0000	274.0000	13.693	0	0	0
09/10/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	793.0000	696.0000	(12.232)	0	0	0
09/10/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	454.0000	509.0000	12.115	0	0	0
09/10/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	818.0000	915.0000	11.858	0	0	0
09/10/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	297.0000	336.0000	13.131	0	0	0
09/10/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	1,100.0000	963.0000	(12.455)	0	0	0
09/10/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	1,423.0000	1,268.0000	(10.892)	0	0	0
09/10/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,130.0000	991.0000	(12.301)	0	0	0
09/10/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	1,161.0000	1,019.0000	(12.231)	0	0	0
09/10/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	959.0000	851.0000	(11.262)	0	0	0
09/10/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	268.0000	304.0000	13.433	0	0	0
09/10/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	583.0000	670.0000	14.923	0	0	0
09/10/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	282.0000	320.0000	13.475	0	0	0
09/10/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	1,567.0000	1,405.0000	(10.338)	0	0	0
09/10/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	1,494.0000	1,336.0000	(10.576)	0	0	0
09/10/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	916.0000	810.0000	(11.572)	0	0	0
09/10/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	474.0000	531.0000	12.025	0	0	0
09/10/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	640.0000	728.0000	13.750	0	0	0
09/10/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	1,288.0000	1,139.0000	(11.568)	0	0	0
09/10/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	1,642.0000	1,477.0000	(10.049)	0	0	0
09/10/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	216.0000	246.0000	13.889	0	0	0
09/10/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	192.0000	220.0000	14.583	0	0	0
09/10/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	329.0000	371.0000	12.766	0	0	0
09/10/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	1,192.0000	1,049.0000	(11.997)	0	0	0
09/10/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	1,354.0000	1,203.0000	(11.152)	0	0	0
09/10/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	362.0000	408.0000	12.707	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	1,255.0000	1,109.0000	(11.633)	0	0	0
09/10/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	397.0000	447.0000	12.594	0	0	0
09/10/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,223.0000	1,078.0000	(11.856)	0	0	0
09/10/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	313.0000	353.0000	12.780	0	0	0
09/10/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	1,877.0000	1,705.0000	(9.164)	0	0	0
09/10/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	204.0000	232.0000	13.725	0	0	0
09/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	1,604.0000	1,441.0000	(10.162)	0	0	0
09/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	228.0000	260.0000	14.035	0	0	0
09/10/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	1,458.0000	1,302.0000	(10.700)	0	0	0
09/10/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	379.0000	427.0000	12.665	0	0	0
09/10/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	254.0000	289.0000	13.780	0	0	0
09/10/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	1,423.0000	1,268.0000	(10.892)	0	0	0
09/10/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	1,530.0000	1,370.0000	(10.458)	0	0	0
09/10/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	1,718.0000	1,551.0000	(9.721)	0	0	0
09/10/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,223.0000	1,078.0000	(11.856)	0	0	0
09/10/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	435.0000	488.0000	12.184	0	0	0
09/10/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	1,680.0000	1,514.0000	(9.881)	0	0	0
09/10/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	416.0000	467.0000	12.260	0	0	0
09/10/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	297.0000	336.0000	13.131	0	0	0
09/10/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	397.0000	447.0000	12.594	0	0	0
09/10/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	268.0000	304.0000	13.433	0	0	0
09/10/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	171.0000	195.0000	14.035	0	0	0
09/10/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	757.0000	851.0000	12.417	0	0	0
09/10/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	151.0000	173.0000	14.570	0	0	0
09/10/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	1,797.0000	1,627.0000	(9.460)	0	0	0
09/10/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	1,494.0000	1,336.0000	(10.576)	0	0	0
09/10/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	495.0000	554.0000	11.919	0	0	0
09/10/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	454.0000	509.0000	12.115	0	0	0
09/10/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	1,321.0000	1,171.0000	(11.355)	0	0	0
09/10/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	757.0000	851.0000	12.417	0	0	0
09/10/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,130.0000	991.0000	(12.301)	0	0	0
09/10/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	756.0000	663.0000	(12.302)	0	0	0
09/10/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,071.0000	935.0000	(12.698)	0	0	0
09/10/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	833.0000	732.0000	(12.125)	0	0	0
09/10/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	699.0000	788.0000	12.732	0	0	0
09/10/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	875.0000	770.0000	(12.000)	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
09/10/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	538.0000	610.0000	13.383	0	0	0
09/10/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,071.0000	935.0000	(12.698)	0	0	0
09/10/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	495.0000	554.0000	11.919	0	0	0
09/10/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,014.0000	892.0000	(12.032)	0	0	0
09/10/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	880.0000	981.0000	11.477	0	0	0
09/10/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	833.0000	732.0000	(12.125)	0	0	0
09/10/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	313.0000	353.0000	12.780	0	0	0
09/10/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	1,389.0000	1,235.0000	(11.087)	0	0	0
09/10/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	345.0000	389.0000	12.754	0	0	0
09/10/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	1,458.0000	1,302.0000	(10.700)	0	0	0
09/10/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	282.0000	320.0000	13.475	0	0	0
09/10/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	181.0000	207.0000	14.365	0	0	0
09/10/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	241.0000	274.0000	13.693	0	0	0
09/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	1,604.0000	1,441.0000	(10.162)	0	0	0
09/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	228.0000	260.0000	14.035	0	0	0
09/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	1,255.0000	1,109.0000	(11.633)	0	0	0
09/10/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	379.0000	427.0000	12.665	0	0	0
09/10/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	1,757.0000	1,589.0000	(9.562)	0	0	0
09/10/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	1,567.0000	1,405.0000	(10.338)	0	0	0
09/10/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	0.0000	1,049.0000	100.000	0	0	0
09/10/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	0.0000	631.0000	100.000	0	0	0
09/10/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	0.0000	788.0000	100.000	0	0	0
09/10/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	0.0000	594.0000	100.000	0	0	0
09/10/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	0.0000	1,112.0000	100.000	0	0	0
09/10/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	0.0000	559.0000	100.000	0	0	0
09/10/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	0.0000	610.0000	100.000	0	0	0
09/10/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	0.0000	892.0000	100.000	0	0	0
09/10/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	0.0000	1,177.0000	100.000	0	0	0
09/10/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	0.0000	770.0000	100.000	0	0	0
09/10/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	0.0000	696.0000	100.000	0	0	0
09/10/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	0.0000	915.0000	100.000	0	0	0
09/10/2008	£ / R 2008/12/12			Currency Future	16.2767	15.8563	(2.583)	15.9700	15.7900	18,086
09/10/2008	£ / R 2008/12/12	15.25	Put	Currency Future	313.0000	352.0000	12.460	0	0	0
09/10/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,834.0000	1,422.0000	(22.465)	0	0	0
09/10/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,673.0000	1,269.0000	(24.148)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2008	£ / R 2008/12/12	14.80	Put	Currency Future	197.0000	213.0000	8.122	0	0	0
09/10/2008	£ / R 2008/12/12	15.25	Call	Currency Future	1,340.0000	958.0000	(28.507)	0	0	0
09/10/2008	£ / R 2008/12/12	14.80	Put	Currency Future	197.0000	213.0000	8.122	0	0	0
09/10/2008	£ / R 2008/12/12	15.45	Put	Currency Future	380.0000	430.0000	13.158	0	0	0
09/10/2008	£ / R 2008/12/12	14.60	Put	Currency Future	157.0000	166.0000	5.732	0	0	0
09/10/2008	£ / R 2008/12/12	15.00	Call	Currency Future	1,520.0000	1,125.0000	(25.987)	0	0	0
09/10/2008	£ / R 2008/12/12	15.05	Put	Currency Future	257.0000	284.0000	10.506	0	0	0
09/10/2008	£ / R 2008/12/12	14.90	Put	Currency Future	219.0000	240.0000	9.589	0	0	0
09/10/2008	£ / R 2008/12/12	14.45	Put	Currency Future	131.0000	136.0000	3.817	0	0	0
09/10/2008	£ / R 2008/12/12	15.40	Put	Currency Future	361.0000	409.0000	13.296	0	0	0
09/10/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,875.0000	1,462.0000	(22.027)	0	0	0
09/10/2008	£ / R 2008/12/12	15.65	Put	Currency Future	465.0000	530.0000	13.978	0	0	0
09/10/2008	£ / R 2008/12/12	14.45	Call	Currency Future	1,958.0000	1,543.0000	(21.195)	0	0	0
09/10/2008	£ / R 2008/12/12	15.10	Put	Currency Future	270.0000	300.0000	11.111	0	0	0
09/10/2008	£ / R 2008/12/12	14.35	Put	Currency Future	116.0000	119.0000	2.586	0	0	0
09/10/2008	£ / R 2008/12/12	15.35	Call	Currency Future	1,271.0000	896.0000	(29.504)	0	0	0
09/10/2008	£ / R 2008/12/12	14.55	Put	Currency Future	148.0000	156.0000	5.405	0	0	0
09/10/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,596.0000	1,196.0000	(25.063)	0	0	0
09/10/2008	£ / R 2008/12/12	15.10	Call	Currency Future	1,447.0000	1,057.0000	(26.952)	0	0	0
09/10/2008	£ / R 2008/12/12	14.35	Call	Currency Future	2,043.0000	1,625.0000	(20.460)	0	0	0
09/10/2008	£ / R 2008/12/12	15.65	Call	Currency Future	1,091.0000	736.0000	(32.539)	0	0	0
09/10/2008	£ / R 2008/12/12	15.45	Call	Currency Future	1,207.0000	836.0000	(30.737)	0	0	0
09/10/2008	£ / R 2008/12/12	15.05	Call	Currency Future	1,483.0000	1,091.0000	(26.433)	0	0	0
09/10/2008	£ / R 2008/12/12	15.00	Put	Currency Future	244.0000	269.0000	10.246	0	0	0
09/10/2008	£ / R 2008/12/12	15.35	Put	Currency Future	344.0000	390.0000	13.372	0	0	0
09/10/2008	£ / R 2008/12/12	14.85	Put	Currency Future	208.0000	226.0000	8.654	0	0	0
09/10/2008	£ / R 2008/12/12	15.40	Call	Currency Future	1,237.0000	866.0000	(29.992)	0	0	0
09/10/2008	£ / R 2008/12/12	14.85	Call	Currency Future	1,635.0000	1,232.0000	(24.648)	0	0	0
09/10/2008	£ / R 2008/12/12	14.65	Put	Currency Future	166.0000	177.0000	6.627	0	0	0
09/10/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,673.0000	1,269.0000	(24.148)	0	0	0
09/10/2008	£ / R 2008/12/12	14.70	Put	Currency Future	176.0000	189.0000	7.386	0	0	0
09/10/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,793.0000	1,383.0000	(22.867)	0	0	0
09/10/2008	£ / R 2008/12/12	14.75	Put	Currency Future	186.0000	201.0000	8.065	0	0	0
09/10/2008	£ / R 2008/12/12	14.75	Call	Currency Future	1,713.0000	1,307.0000	(23.701)	0	0	0
09/10/2008	£ / R 2008/12/12	15.15	Put	Currency Future	284.0000	317.0000	11.620	0	0	0
09/10/2008	£ / R 2008/12/12	15.20	Put	Currency Future	298.0000	334.0000	12.081	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2008	£ / R 2008/12/12	15.15	Call	Currency Future	1,411.0000	1,023.0000	(27.498)	0	0	0
09/10/2008	£ / R 2008/12/12	14.95	Call	Currency Future	1,558.0000	1,160.0000	(25.546)	0	0	0
09/10/2008	£ / R 2008/12/12	16.20	Call	Currency Future	827.0000	522.0000	(36.880)	0	0	0
09/10/2008	£ / R 2008/12/12	16.20	Put	Currency Future	751.0000	865.0000	15.180	0	0	0
09/10/2008	£ / R 2008/12/12	14.95	Put	Currency Future	231.0000	254.0000	9.957	0	0	0
09/10/2008	£ / R 2008/12/12	15.60	Call	Currency Future	1,119.0000	759.0000	(32.172)	0	0	0
09/10/2008	£ / R 2008/12/12	15.70	Put	Currency Future	487.0000	557.0000	14.374	0	0	0
09/10/2008	£ / R 2008/12/12	16.30	Put	Currency Future	0.0000	934.0000	100.000	0	0	0
09/10/2008	£ / R 2008/12/12	15.50	Put	Currency Future	400.0000	451.0000	12.750	0	0	0
09/10/2008	£ / R 2008/12/12	15.80	Call	Currency Future	1,012.0000	672.0000	(33.597)	0	0	0
09/10/2008	£ / R 2008/12/12	15.60	Put	Currency Future	443.0000	503.0000	13.544	0	0	0
09/10/2008	£ / R 2008/12/12	15.80	Put	Currency Future	535.0000	615.0000	14.953	0	0	0
09/10/2008	£ / R 2008/12/12	15.90	Put	Currency Future	586.0000	674.0000	15.017	0	0	0
09/10/2008	£ / R 2008/12/12	16.10	Put	Currency Future	694.0000	799.0000	15.130	0	0	0
09/10/2008	£ / R 2008/12/12	15.60	Call	Currency Future	1,119.0000	759.0000	(32.172)	0	0	0
09/10/2008	£ / R 2008/12/12	14.40	Call	Currency Future	2,000.0000	1,584.0000	(20.800)	0	0	0
09/10/2008	£ / R 2008/12/12	15.70	Call	Currency Future	1,064.0000	714.0000	(32.895)	0	0	0
09/10/2008	£ / R 2008/12/12	15.60	Put	Currency Future	443.0000	503.0000	13.544	0	0	0
09/10/2008	£ / R 2008/12/12	14.50	Call	Currency Future	1,916.0000	1,502.0000	(21.608)	0	0	0
09/10/2008	£ / R 2008/12/12	16.10	Call	Currency Future	871.0000	556.0000	(36.165)	0	0	0
09/10/2008	£ / R 2008/12/12	16.30	Call	Currency Future	0.0000	490.0000	100.000	0	0	0
09/10/2008	£ / R 2008/12/12	16.10	Call	Currency Future	871.0000	556.0000	(36.165)	0	0	0
09/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	962.0000	631.0000	(34.407)	0	0	0
09/10/2008	£ / R 2008/12/12	15.50	Call	Currency Future	1,177.0000	807.0000	(31.436)	0	0	0
09/10/2008	£ / R 2008/12/12	16.10	Put	Currency Future	694.0000	799.0000	15.130	0	0	0
09/10/2008	£ / R 2008/12/12	15.30	Put	Currency Future	328.0000	371.0000	13.110	0	0	0
09/10/2008	£ / R 2008/12/12	15.30	Call	Currency Future	1,305.0000	927.0000	(28.966)	0	0	0
09/10/2008	£ / R 2008/12/12	15.20	Call	Currency Future	1,375.0000	990.0000	(28.000)	0	0	0
09/10/2008	£ / R 2008/12/12	14.60	Put	Currency Future	157.0000	166.0000	5.732	0	0	0
09/10/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,834.0000	1,422.0000	(22.465)	0	0	0
09/10/2008	£ / R 2008/12/12	14.50	Put	Currency Future	139.0000	146.0000	5.036	0	0	0
09/10/2008	£ / R 2008/12/12	16.00	Put	Currency Future	638.0000	736.0000	15.361	0	0	0
09/10/2008	£ / R 2008/12/12	16.00	Call	Currency Future	915.0000	592.0000	(35.301)	0	0	0
09/10/2008	£ / R 2008/12/12	14.40	Put	Currency Future	123.0000	127.0000	3.252	0	0	0
09/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	962.0000	631.0000	(34.407)	0	0	0
09/10/2008	£ / R 2008/12/12	15.15	Call	Currency Future	1,411.0000	1,023.0000	(27.498)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2008	£ / R	2008/12/12	15.15	Put	Currency Future	284.0000	317.0000	11.620	0	0	0
09/10/2008	£ / R	2008/12/12	14.90	Put	Currency Future	219.0000	240.0000	9.589	0	0	0
09/10/2008	£ / R	2008/12/12	15.05	Put	Currency Future	257.0000	284.0000	10.506	0	0	0
09/10/2008	£ / R	2008/12/12	15.40	Call	Currency Future	1,237.0000	866.0000	(29.992)	0	0	0
09/10/2008	£ / R	2008/12/12	15.30	Call	Currency Future	1,305.0000	927.0000	(28.966)	0	0	0
09/10/2008	£ / R	2008/12/12	15.05	Call	Currency Future	1,483.0000	1,091.0000	(26.433)	0	0	0
09/10/2008	£ / R	2008/12/12	14.65	Call	Currency Future	1,793.0000	1,383.0000	(22.867)	0	0	0
09/10/2008	£ / R	2008/12/12	15.10	Put	Currency Future	270.0000	300.0000	11.111	0	0	0
09/10/2008	£ / R	2008/12/12	15.90	Put	Currency Future	586.0000	674.0000	15.017	0	0	0
09/10/2008	£ / R	2008/12/12	15.55	Call	Currency Future	1,148.0000	783.0000	(31.794)	0	0	0
09/10/2008	£ / R	2008/12/12	14.55	Call	Currency Future	1,875.0000	1,462.0000	(22.027)	0	0	0
09/10/2008	£ / R	2008/12/12	14.55	Put	Currency Future	148.0000	156.0000	5.405	0	0	0
09/10/2008	£ / R	2008/12/12	14.65	Put	Currency Future	166.0000	177.0000	6.627	0	0	0
09/10/2008	£ / R	2008/12/12	15.40	Put	Currency Future	361.0000	409.0000	13.296	0	0	0
09/10/2008	£ / R	2008/12/12	14.90	Call	Currency Future	1,596.0000	1,196.0000	(25.063)	0	0	0
09/10/2008	£ / R	2008/12/12	14.70	Call	Currency Future	1,753.0000	1,345.0000	(23.274)	0	0	0
09/10/2008	£ / R	2008/12/12	15.30	Put	Currency Future	328.0000	371.0000	13.110	0	0	0
09/10/2008	£ / R	2008/12/12	15.10	Call	Currency Future	1,447.0000	1,057.0000	(26.952)	0	0	0
09/10/2008	£ / R	2008/12/12	15.55	Put	Currency Future	421.0000	476.0000	13.064	0	0	0
09/10/2008	£ / R	2008/12/12	15.80	Put	Currency Future	535.0000	615.0000	14.953	0	0	0
09/10/2008	£ / R	2008/12/12	15.80	Call	Currency Future	1,012.0000	672.0000	(33.597)	0	0	0
09/10/2008	£ / R	2009/03/16			Currency Future	16.5799	16.1315	(2.704)	16.1000	16.1000	14,392
09/10/2008	£ / R	2009/03/16	14.70	Put	Currency Future	310.0000	341.0000	10.000	0	0	0
09/10/2008	£ / R	2009/03/16	14.80	Put	Currency Future	335.0000	370.0000	10.448	0	0	0
09/10/2008	£ / R	2009/03/16	14.80	Call	Currency Future	2,115.0000	1,702.0000	(19.527)	0	0	0
09/10/2008	£ / R	2009/03/16	14.90	Put	Currency Future	362.0000	401.0000	10.773	0	0	0
09/10/2008	£ / R	2009/03/16	15.30	Call	Currency Future	1,762.0000	1,372.0000	(22.134)	0	0	0
09/10/2008	£ / R	2009/03/16	15.10	Put	Currency Future	419.0000	467.0000	11.456	0	0	0
09/10/2008	£ / R	2009/03/16	15.10	Call	Currency Future	1,899.0000	1,499.0000	(21.064)	0	0	0
09/10/2008	£ / R	2009/03/16	15.15	Put	Currency Future	434.0000	485.0000	11.751	0	0	0
09/10/2008	£ / R	2009/03/16	15.40	Call	Currency Future	1,696.0000	1,311.0000	(22.700)	0	0	0
09/10/2008	£ / R	2009/03/16	14.70	Call	Currency Future	2,190.0000	1,773.0000	(19.041)	0	0	0
09/10/2008	£ / R	2009/03/16	15.15	Call	Currency Future	1,864.0000	1,466.0000	(21.352)	0	0	0
09/10/2008	£ / R	2009/03/16	15.20	Put	Currency Future	450.0000	503.0000	11.778	0	0	0
09/10/2008	£ / R	2009/03/16	15.30	Put	Currency Future	482.0000	540.0000	12.033	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
09/10/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,729.0000	1,341.0000	(22.441)	0	0	0
09/10/2008	£ / R 2009/03/16	14.60	Put	Currency Future	286.0000	314.0000	9.790	0	0	0
09/10/2008	£ / R 2009/03/16	15.45	Put	Currency Future	534.0000	599.0000	12.172	0	0	0
09/10/2008	£ / R 2009/03/16	14.90	Call	Currency Future	2,041.0000	1,632.0000	(20.039)	0	0	0
09/10/2008	£ / R 2009/03/16	15.05	Put	Currency Future	404.0000	450.0000	11.386	0	0	0
09/10/2008	£ / R 2009/03/16	15.35	Put	Currency Future	499.0000	559.0000	12.024	0	0	0
09/10/2008	£ / R 2009/03/16	15.05	Put	Currency Future	404.0000	450.0000	11.386	0	0	0
09/10/2008	£ / R 2009/03/16	15.45	Call	Currency Future	1,664.0000	1,281.0000	(23.017)	0	0	0
09/10/2008	£ / R 2009/03/16	15.80	Put	Currency Future	667.0000	763.0000	14.393	0	0	0
09/10/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,934.0000	1,531.0000	(20.838)	0	0	0
09/10/2008	£ / R 2009/03/16	15.20	Call	Currency Future	1,830.0000	1,434.0000	(21.639)	0	0	0
09/10/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,864.0000	1,466.0000	(21.352)	0	0	0
09/10/2008	£ / R 2009/03/16	15.40	Put	Currency Future	516.0000	579.0000	12.209	0	0	0
09/10/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,934.0000	1,531.0000	(20.838)	0	0	0
09/10/2008	£ / R 2009/03/16	15.70	Put	Currency Future	627.0000	707.0000	12.759	0	0	0
09/10/2008	£ / R 2009/03/16	14.60	Call	Currency Future	2,266.0000	1,845.0000	(18.579)	0	0	0
09/10/2008	£ / R 2009/03/16	15.15	Put	Currency Future	434.0000	485.0000	11.751	0	0	0
09/10/2008	£ / R 2009/03/16	15.70	Call	Currency Future	1,507.0000	1,139.0000	(24.419)	0	0	0
09/10/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,696.0000	1,311.0000	(22.700)	0	0	0
09/10/2008	£ / R 2009/03/16	15.55	Put	Currency Future	570.0000	641.0000	12.456	0	0	0
09/10/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,538.0000	1,166.0000	(24.187)	0	0	0
09/10/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,729.0000	1,341.0000	(22.441)	0	0	0
09/10/2008	£ / R 2009/03/16	15.55	Call	Currency Future	1,600.0000	1,223.0000	(23.563)	0	0	0
09/10/2008	£ / R 2009/03/16	15.40	Put	Currency Future	516.0000	579.0000	12.209	0	0	0
09/10/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,447.0000	1,094.0000	(24.395)	0	0	0
09/10/2008	£ / R 2009/03/16	15.00	Put	Currency Future	390.0000	433.0000	11.026	0	0	0
09/10/2008	£ / R 2009/03/16	15.35	Put	Currency Future	499.0000	559.0000	12.024	0	0	0
09/10/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,762.0000	1,372.0000	(22.134)	0	0	0
09/10/2008	£ / R 2009/03/16	16.10	Put	Currency Future	814.0000	940.0000	15.479	0	0	0
09/10/2008	£ / R 2009/03/16	15.75	Call	Currency Future	1,477.0000	1,116.0000	(24.441)	0	0	0
09/10/2008	£ / R 2009/03/16	15.00	Call	Currency Future	1,969.0000	1,565.0000	(20.518)	0	0	0
09/10/2008	£ / R 2009/03/16	15.65	Put	Currency Future	608.0000	685.0000	12.664	0	0	0
09/10/2008	£ / R 2009/03/16	15.60	Call	Currency Future	1,569.0000	1,194.0000	(23.901)	0	0	0
09/10/2008	£ / R 2009/03/16	16.10	Call	Currency Future	1,294.0000	971.0000	(24.961)	0	0	0
09/10/2008	£ / R 2009/03/16	16.40	Call	Currency Future	1,165.0000	858.0000	(26.352)	0	0	0
09/10/2008	£ / R 2009/03/16	15.50	Call	Currency Future	1,632.0000	1,252.0000	(23.284)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2008	£ / R 2009/03/16	16.20	Put	Currency Future	870.0000	1,000.0000	14.943	0	0	0
09/10/2008	£ / R 2009/03/16	15.85	Call	Currency Future	1,418.0000	1,073.0000	(24.330)	0	0	0
09/10/2008	£ / R 2009/03/16	16.70	Put	Currency Future	0.0000	1,313.0000	100.000	0	0	0
09/10/2008	£ / R 2009/03/16	15.85	Put	Currency Future	688.0000	791.0000	14.971	0	0	0
09/10/2008	£ / R 2009/03/16	15.60	Put	Currency Future	589.0000	663.0000	12.564	0	0	0
09/10/2008	£ / R 2009/03/16	15.75	Put	Currency Future	647.0000	735.0000	13.601	0	0	0
09/10/2008	£ / R 2009/03/16	15.50	Put	Currency Future	552.0000	620.0000	12.319	0	0	0
09/10/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,250.0000	932.0000	(25.440)	0	0	0
09/10/2008	£ / R 2009/03/16	16.70	Call	Currency Future	0.0000	745.0000	100.000	0	0	0
09/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	709.0000	821.0000	15.797	0	0	0
09/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	709.0000	821.0000	15.797	0	0	0
09/10/2008	£ / R 2009/03/16	15.80	Put	Currency Future	667.0000	763.0000	14.393	0	0	0
09/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,389.0000	1,052.0000	(24.262)	0	0	0
09/10/2008	£ / R 2009/03/16	16.00	Put	Currency Future	761.0000	881.0000	15.769	0	0	0
09/10/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,447.0000	1,094.0000	(24.395)	0	0	0
09/10/2008	£ / R 2009/03/16	16.00	Call	Currency Future	1,341.0000	1,012.0000	(24.534)	0	0	0
09/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,389.0000	1,052.0000	(24.262)	0	0	0
09/10/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,250.0000	932.0000	(25.440)	0	0	0
09/10/2008	£ / R 2009/03/16	15.30	Put	Currency Future	482.0000	540.0000	12.033	0	0	0
09/10/2008	£ / R 2009/03/16	14.75	Call	Currency Future	2,152.0000	1,737.0000	(19.284)	0	0	0
09/10/2008	£ / R 2009/03/16	16.30	Call	Currency Future	1,208.0000	894.0000	(25.993)	0	0	0
09/10/2008	£ / R 2009/03/16	14.65	Put	Currency Future	298.0000	327.0000	9.732	0	0	0
09/10/2008	£ / R 2009/03/16	16.20	Put	Currency Future	870.0000	1,000.0000	14.943	0	0	0
09/10/2008	£ / R 2009/03/16	14.75	Put	Currency Future	322.0000	356.0000	10.559	0	0	0
09/10/2008	£ / R 2009/03/16	16.30	Put	Currency Future	928.0000	1,063.0000	14.547	0	0	0
09/10/2008	£ / R 2009/03/16	14.80	Call	Currency Future	2,115.0000	1,702.0000	(19.527)	0	0	0
09/10/2008	£ / R 2009/03/16	14.65	Call	Currency Future	2,228.0000	1,809.0000	(18.806)	0	0	0
09/10/2008	£ / R 2009/03/16	14.80	Put	Currency Future	335.0000	370.0000	10.448	0	0	0
09/10/2008	£ / R 2009/03/16	16.50	Put	Currency Future	1,043.0000	1,192.0000	14.286	0	0	0
09/10/2008	£ / R 2009/03/16	14.85	Call	Currency Future	2,078.0000	1,667.0000	(19.779)	0	0	0
09/10/2008	£ / R 2009/03/16	16.40	Put	Currency Future	985.0000	1,127.0000	14.416	0	0	0
09/10/2008	£ / R 2009/03/16	14.95	Call	Currency Future	2,005.0000	1,598.0000	(20.299)	0	0	0
09/10/2008	£ / R 2009/03/16	15.25	Put	Currency Future	466.0000	521.0000	11.803	0	0	0
09/10/2008	£ / R 2009/03/16	15.25	Call	Currency Future	1,796.0000	1,403.0000	(21.882)	0	0	0
09/10/2008	£ / R 2009/03/16	14.95	Put	Currency Future	375.0000	417.0000	11.200	0	0	0
09/10/2008	£ / R 2009/03/16	14.85	Put	Currency Future	348.0000	385.0000	10.632	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2008	£ / R 2009/03/16	16.50	Call	Currency Future	1,123.0000	824.0000	(26.625)	0	0	0
09/10/2008	£ / R 2009/03/16	16.40	Put	Currency Future	985.0000	1,127.0000	14.416	0	0	0
09/10/2008	£ / R 2009/03/16	16.40	Call	Currency Future	1,165.0000	858.0000	(26.352)	0	0	0
09/10/2008	£ / R 2009/03/16	14.90	Call	Currency Future	2,041.0000	1,632.0000	(20.039)	0	0	0
09/10/2008	£ / R 2009/03/16	14.90	Put	Currency Future	362.0000	401.0000	10.773	0	0	0
09/10/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,538.0000	1,166.0000	(24.187)	0	0	0
09/10/2008	£ / R 2009/03/16	15.65	Put	Currency Future	608.0000	685.0000	12.664	0	0	0
09/10/2008	£ / R 2009/03/16	16.60	Call	Currency Future	0.0000	784.0000	100.000	0	0	0
09/10/2008	£ / R 2009/03/16	16.60	Put	Currency Future	0.0000	1,252.0000	100.000	0	0	0
09/10/2008	£ / R 2009/06/12			Currency Future	16.8354	16.3874	(2.661)	0.0000	0.0000	8
09/10/2008	£ / R 2009/06/12	15.20	Call	Currency Future	2,183.0000	1,801.0000	(17.499)	0	0	0
09/10/2008	£ / R 2009/06/12	16.05	Put	Currency Future	870.0000	983.0000	12.989	0	0	0
09/10/2008	£ / R 2009/06/12	15.05	Put	Currency Future	500.0000	560.0000	12.000	0	0	0
09/10/2008	£ / R 2009/06/12	15.95	Put	Currency Future	827.0000	929.0000	12.334	0	0	0
09/10/2008	£ / R 2009/06/12	15.45	Call	Currency Future	2,018.0000	1,647.0000	(18.385)	0	0	0
09/10/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,742.0000	1,393.0000	(20.034)	0	0	0
09/10/2008	£ / R 2009/06/12	15.25	Put	Currency Future	564.0000	632.0000	12.057	0	0	0
09/10/2008	£ / R 2009/06/12	15.95	Call	Currency Future	1,713.0000	1,366.0000	(20.257)	0	0	0
09/10/2008	£ / R 2009/06/12	15.45	Put	Currency Future	632.0000	710.0000	12.342	0	0	0
09/10/2008	£ / R 2009/06/12	15.05	Call	Currency Future	2,285.0000	1,897.0000	(16.980)	0	0	0
09/10/2008	£ / R 2009/06/12	16.05	Call	Currency Future	1,655.0000	1,320.0000	(20.242)	0	0	0
09/10/2008	£ / R 2009/06/12	15.60	Put	Currency Future	687.0000	772.0000	12.373	0	0	0
09/10/2008	£ / R 2009/06/12	15.90	Put	Currency Future	806.0000	905.0000	12.283	0	0	0
09/10/2008	£ / R 2009/06/12	15.25	Call	Currency Future	2,149.0000	1,770.0000	(17.636)	0	0	0
09/10/2008	£ / R 2009/06/12	15.15	Call	Currency Future	2,217.0000	1,833.0000	(17.321)	0	0	0
09/10/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,627.0000	1,300.0000	(20.098)	0	0	0
09/10/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,892.0000	1,531.0000	(19.080)	0	0	0
09/10/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,684.0000	1,340.0000	(20.428)	0	0	0
09/10/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,923.0000	1,559.0000	(18.929)	0	0	0
09/10/2008	£ / R 2009/06/12	15.60	Put	Currency Future	687.0000	772.0000	12.373	0	0	0
09/10/2008	£ / R 2009/06/12	16.00	Put	Currency Future	848.0000	953.0000	12.382	0	0	0
09/10/2008	£ / R 2009/06/12	15.70	Call	Currency Future	1,861.0000	1,502.0000	(19.291)	0	0	0
09/10/2008	£ / R 2009/06/12	15.15	Put	Currency Future	531.0000	595.0000	12.053	0	0	0
09/10/2008	£ / R 2009/06/12	16.10	Put	Currency Future	892.0000	1,013.0000	13.565	0	0	0
09/10/2008	£ / R 2009/06/12	15.85	Put	Currency Future	786.0000	882.0000	12.214	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2008	£ / R 2009/06/12	15.65	Put	Currency Future	706.0000	793.0000	12.323	0	0	0
09/10/2008	£ / R 2009/06/12	15.55	Put	Currency Future	669.0000	751.0000	12.257	0	0	0
09/10/2008	£ / R 2009/06/12	15.80	Put	Currency Future	765.0000	859.0000	12.288	0	0	0
09/10/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,801.0000	1,447.0000	(19.656)	0	0	0
09/10/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,627.0000	1,300.0000	(20.098)	0	0	0
09/10/2008	£ / R 2009/06/12	15.70	Put	Currency Future	726.0000	815.0000	12.259	0	0	0
09/10/2008	£ / R 2009/06/12	16.10	Put	Currency Future	892.0000	1,013.0000	13.565	0	0	0
09/10/2008	£ / R 2009/06/12	15.35	Put	Currency Future	597.0000	670.0000	12.228	0	0	0
09/10/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,572.0000	1,261.0000	(19.784)	0	0	0
09/10/2008	£ / R 2009/06/12	16.20	Put	Currency Future	937.0000	1,074.0000	14.621	0	0	0
09/10/2008	£ / R 2009/06/12	15.85	Call	Currency Future	1,771.0000	1,420.0000	(19.819)	0	0	0
09/10/2008	£ / R 2009/06/12	15.35	Call	Currency Future	2,083.0000	1,708.0000	(18.003)	0	0	0
09/10/2008	£ / R 2009/06/12	15.80	Put	Currency Future	765.0000	859.0000	12.288	0	0	0
09/10/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,801.0000	1,447.0000	(19.656)	0	0	0
09/10/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,954.0000	1,588.0000	(18.731)	0	0	0
09/10/2008	£ / R 2009/06/12	15.20	Put	Currency Future	547.0000	614.0000	12.249	0	0	0
09/10/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,742.0000	1,393.0000	(20.034)	0	0	0
09/10/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,923.0000	1,559.0000	(18.929)	0	0	0
09/10/2008	£ / R 2009/06/12	15.30	Put	Currency Future	580.0000	651.0000	12.241	0	0	0
09/10/2008	£ / R 2009/06/12	15.40	Call	Currency Future	2,050.0000	1,677.0000	(18.195)	0	0	0
09/10/2008	£ / R 2009/06/12	15.90	Put	Currency Future	806.0000	905.0000	12.283	0	0	0
09/10/2008	£ / R 2009/06/12	15.40	Put	Currency Future	615.0000	690.0000	12.195	0	0	0
09/10/2008	£ / R 2009/06/12	15.50	Call	Currency Future	1,986.0000	1,618.0000	(18.530)	0	0	0
09/10/2008	£ / R 2009/06/12	15.50	Put	Currency Future	650.0000	730.0000	12.308	0	0	0
09/10/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,322.0000	1,037.0000	(21.558)	0	0	0
09/10/2008	£ / R 2009/06/12	15.30	Call	Currency Future	2,116.0000	1,738.0000	(17.864)	0	0	0
09/10/2008	£ / R 2009/06/12	16.70	Call	Currency Future	0.0000	1,070.0000	100.000	0	0	0
09/10/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,463.0000	2,065.0000	(16.159)	0	0	0
09/10/2008	£ / R 2009/06/12	16.70	Put	Currency Future	0.0000	1,383.0000	100.000	0	0	0
09/10/2008	£ / R 2009/06/12	15.10	Put	Currency Future	515.0000	578.0000	12.233	0	0	0
09/10/2008	£ / R 2009/06/12	16.90	Call	Currency Future	0.0000	996.0000	100.000	0	0	0
09/10/2008	£ / R 2009/06/12	15.00	Put	Currency Future	485.0000	543.0000	11.959	0	0	0
09/10/2008	£ / R 2009/06/12	16.20	Call	Currency Future	0.0000	1,261.0000	100.000	0	0	0
09/10/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,463.0000	2,065.0000	(16.159)	0	0	0
09/10/2008	£ / R 2009/06/12	16.80	Call	Currency Future	0.0000	1,037.0000	100.000	0	0	0
09/10/2008	£ / R 2009/06/12	17.00	Call	Currency Future	0.0000	957.0000	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
09/10/2008	£ / R 2009/06/12	14.80	Put	Currency Future	427.0000	478.0000	11.944	0	0	0
09/10/2008	£ / R 2009/06/12	15.75	Put	Currency Future	745.0000	837.0000	12.349	0	0	0
09/10/2008	£ / R 2009/06/12	16.90	Put	Currency Future	0.0000	1,509.0000	100.000	0	0	0
09/10/2008	£ / R 2009/06/12	14.90	Call	Currency Future	2,391.0000	1,997.0000	(16.478)	0	0	0
09/10/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,227.0000	1,383.0000	12.714	0	0	0
09/10/2008	£ / R 2009/06/12	16.20	Put	Currency Future	0.0000	1,074.0000	100.000	0	0	0
09/10/2008	£ / R 2009/06/12	14.90	Put	Currency Future	455.0000	510.0000	12.088	0	0	0
09/10/2008	£ / R 2009/06/12	16.80	Put	Currency Future	0.0000	1,449.0000	100.000	0	0	0
09/10/2008	£ / R 2009/06/12	17.00	Put	Currency Future	0.0000	1,570.0000	100.000	0	0	0
09/10/2008	£ / R 2009/06/12	15.00	Call	Currency Future	2,320.0000	1,930.0000	(16.810)	0	0	0
09/10/2008	£ / R 2009/06/12	15.65	Put	Currency Future	706.0000	793.0000	12.323	0	0	0
09/10/2008	£ / R 2009/06/12	15.10	Call	Currency Future	2,251.0000	1,865.0000	(17.148)	0	0	0
09/10/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,529.0000	1,220.0000	(20.209)	0	0	0
09/10/2008	£ / R 2009/06/12	14.80	Put	Currency Future	427.0000	478.0000	11.944	0	0	0
09/10/2008	£ / R 2009/06/12	15.75	Call	Currency Future	1,831.0000	1,474.0000	(19.498)	0	0	0
09/10/2008	£ / R 2009/06/12	14.90	Put	Currency Future	455.0000	510.0000	12.088	0	0	0
09/10/2008	£ / R 2009/06/12	16.30	Put	Currency Future	993.0000	1,133.0000	14.099	0	0	0
09/10/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,486.0000	1,180.0000	(20.592)	0	0	0
09/10/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,287.0000	1,449.0000	12.587	0	0	0
09/10/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,051.0000	1,193.0000	13.511	0	0	0
09/10/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,362.0000	1,070.0000	(21.439)	0	0	0
09/10/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,684.0000	1,340.0000	(20.428)	0	0	0
09/10/2008	£ / R 2009/06/12	16.00	Put	Currency Future	848.0000	953.0000	12.382	0	0	0
09/10/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,529.0000	1,220.0000	(20.209)	0	0	0
09/10/2008	£ / R 2009/06/12	16.30	Put	Currency Future	993.0000	1,133.0000	14.099	0	0	0
09/10/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,169.0000	1,318.0000	12.746	0	0	0
09/10/2008	£ / R 2009/06/12	14.85	Call	Currency Future	2,427.0000	2,031.0000	(16.316)	0	0	0
09/10/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,404.0000	1,106.0000	(21.225)	0	0	0
09/10/2008	£ / R 2009/06/12	14.85	Put	Currency Future	441.0000	494.0000	12.018	0	0	0
09/10/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,892.0000	1,531.0000	(19.080)	0	0	0
09/10/2008	£ / R 2009/06/12	16.50	Put	Currency Future	1,111.0000	1,255.0000	12.961	0	0	0
09/10/2008	£ / R 2009/06/12	16.50	Call	Currency Future	1,446.0000	1,142.0000	(21.024)	0	0	0
09/10/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,051.0000	1,193.0000	13.511	0	0	0
09/10/2008	£ / R 2009/06/12	15.55	Put	Currency Future	669.0000	751.0000	12.257	0	0	0
09/10/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,486.0000	1,181.0000	(20.525)	0	0	0
09/10/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,954.0000	1,588.0000	(18.731)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2008	£ / R	2009/06/12	15.15	Put	Currency Future	531.0000	595.0000	12.053	0	0	0
09/10/2008	£ / R	2009/06/12	15.15	Call	Currency Future	2,217.0000	1,833.0000	(17.321)	0	0	0
09/10/2008	£ / R	2009/06/12	14.95	Call	Currency Future	2,355.0000	1,964.0000	(16.603)	0	0	0
09/10/2008	£ / R	2009/06/12	16.60	Put	Currency Future	1,169.0000	1,318.0000	12.746	0	0	0
09/10/2008	£ / R	2009/06/12	14.95	Put	Currency Future	470.0000	526.0000	11.915	0	0	0
09/10/2008	£ / R	2009/06/12	15.05	Put	Currency Future	500.0000	560.0000	12.000	0	0	0
09/10/2008	£ / R	2009/06/12	15.05	Call	Currency Future	2,285.0000	1,897.0000	(16.980)	0	0	0
09/10/2008	£ / R	2009/06/12	14.90	Call	Currency Future	2,391.0000	1,997.0000	(16.478)	0	0	0
09/10/2008	£ / R	2009/06/12	15.30	Call	Currency Future	2,116.0000	1,738.0000	(17.864)	0	0	0
09/10/2008	£ / R	2009/06/12	15.30	Put	Currency Future	580.0000	651.0000	12.241	0	0	0
09/10/2008	£ / R	2009/06/12	15.40	Call	Currency Future	2,050.0000	1,677.0000	(18.195)	0	0	0
09/10/2008	£ / R	2009/06/12	15.40	Put	Currency Future	615.0000	690.0000	12.195	0	0	0
09/10/2008	£ / R	2009/06/12	16.60	Call	Currency Future	1,404.0000	1,106.0000	(21.225)	0	0	0
09/10/2008	€ / R	2008/12/12			Currency Future	12.8462	12.5787	(2.082)	12.8200	12.4900	51,066
09/10/2008	€ / R	2008/12/12	12.75	Put	Currency Future	0.0000	674.0000	100.000	0	0	0
09/10/2008	€ / R	2008/12/12	12.90	Put	Currency Future	0.0000	772.0000	100.000	0	0	0
09/10/2008	€ / R	2008/12/12	11.30	Call	Currency Future	1,623.0000	1,388.0000	(14.479)	0	0	0
09/10/2008	€ / R	2008/12/12	12.95	Put	Currency Future	0.0000	806.0000	100.000	0	0	0
09/10/2008	€ / R	2008/12/12	13.05	Call	Currency Future	0.0000	401.0000	100.000	0	0	0
09/10/2008	€ / R	2008/12/12	12.95	Call	Currency Future	0.0000	435.0000	100.000	0	0	0
09/10/2008	€ / R	2008/12/12	12.75	Call	Currency Future	0.0000	503.0000	100.000	0	0	0
09/10/2008	€ / R	2008/12/12	12.70	Put	Currency Future	502.0000	643.0000	28.088	0	0	0
09/10/2008	€ / R	2008/12/12	12.30	Put	Currency Future	315.0000	415.0000	31.746	0	0	0
09/10/2008	€ / R	2008/12/12	11.60	Call	Currency Future	1,370.0000	1,150.0000	(16.058)	0	0	0
09/10/2008	€ / R	2008/12/12	11.90	Call	Currency Future	1,137.0000	935.0000	(17.766)	0	0	0
09/10/2008	€ / R	2008/12/12	12.55	Call	Currency Future	0.0000	582.0000	100.000	0	0	0
09/10/2008	€ / R	2008/12/12	12.30	Call	Currency Future	861.0000	694.0000	(19.396)	0	0	0
09/10/2008	€ / R	2008/12/12	12.60	Call	Currency Future	694.0000	561.0000	(19.164)	0	0	0
09/10/2008	€ / R	2008/12/12	12.15	Call	Currency Future	960.0000	775.0000	(19.271)	0	0	0
09/10/2008	€ / R	2008/12/12	12.55	Put	Currency Future	0.0000	553.0000	100.000	0	0	0
09/10/2008	€ / R	2008/12/12	11.80	Put	Currency Future	166.0000	225.0000	35.542	0	0	0
09/10/2008	€ / R	2008/12/12	12.20	Call	Currency Future	926.0000	745.0000	(19.546)	0	0	0
09/10/2008	€ / R	2008/12/12	12.60	Put	Currency Future	448.0000	583.0000	30.134	0	0	0
09/10/2008	€ / R	2008/12/12	11.30	Put	Currency Future	77.0000	109.0000	41.558	0	0	0
09/10/2008	€ / R	2008/12/12	12.20	Put	Currency Future	280.0000	366.0000	30.714	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2008	€ / R 2008/12/12	12.15	Put	Currency Future	264.0000	346.0000	31.061	0	0	0
09/10/2008	€ / R 2008/12/12	13.05	Put	Currency Future	0.0000	872.0000	100.000	0	0	0
09/10/2008	€ / R 2008/12/12	12.70	Call	Currency Future	648.0000	522.0000	(19.444)	0	0	0
09/10/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,537.0000	1,306.0000	(15.029)	0	0	0
09/10/2008	€ / R 2008/12/12	12.90	Call	Currency Future	0.0000	451.0000	100.000	0	0	0
09/10/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,213.0000	1,004.0000	(17.230)	0	0	0
09/10/2008	€ / R 2008/12/12	13.15	Call	Currency Future	0.0000	367.0000	100.000	0	0	0
09/10/2008	€ / R 2008/12/12	11.40	Put	Currency Future	91.0000	128.0000	40.659	0	0	0
09/10/2008	€ / R 2008/12/12	12.10	Call	Currency Future	994.0000	805.0000	(19.014)	0	0	0
09/10/2008	€ / R 2008/12/12	12.05	Put	Currency Future	233.0000	308.0000	32.189	0	0	0
09/10/2008	€ / R 2008/12/12	13.25	Call	Currency Future	0.0000	335.0000	100.000	0	0	0
09/10/2008	€ / R 2008/12/12	12.10	Call	Currency Future	994.0000	805.0000	(19.014)	0	0	0
09/10/2008	€ / R 2008/12/12	12.45	Put	Currency Future	373.0000	496.0000	32.976	0	0	0
09/10/2008	€ / R 2008/12/12	12.45	Call	Currency Future	769.0000	625.0000	(18.726)	0	0	0
09/10/2008	€ / R 2008/12/12	12.60	Put	Currency Future	448.0000	583.0000	30.134	0	0	0
09/10/2008	€ / R 2008/12/12	12.35	Call	Currency Future	830.0000	670.0000	(19.277)	0	0	0
09/10/2008	€ / R 2008/12/12	12.40	Put	Currency Future	353.0000	468.0000	32.578	0	0	0
09/10/2008	€ / R 2008/12/12	13.00	Call	Currency Future	0.0000	419.0000	100.000	0	0	0
09/10/2008	€ / R 2008/12/12	12.35	Put	Currency Future	334.0000	441.0000	32.036	0	0	0
09/10/2008	€ / R 2008/12/12	12.40	Call	Currency Future	799.0000	647.0000	(19.024)	0	0	0
09/10/2008	€ / R 2008/12/12	11.90	Put	Currency Future	191.0000	256.0000	34.031	0	0	0
09/10/2008	€ / R 2008/12/12	13.00	Put	Currency Future	0.0000	841.0000	100.000	0	0	0
09/10/2008	€ / R 2008/12/12	12.65	Put	Currency Future	475.0000	613.0000	29.053	0	0	0
09/10/2008	€ / R 2008/12/12	12.10	Put	Currency Future	248.0000	327.0000	31.855	0	0	0
09/10/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,137.0000	935.0000	(17.766)	0	0	0
09/10/2008	€ / R 2008/12/12	13.15	Put	Currency Future	0.0000	938.0000	100.000	0	0	0
09/10/2008	€ / R 2008/12/12	12.55	Put	Currency Future	422.0000	553.0000	31.043	0	0	0
09/10/2008	€ / R 2008/12/12	12.10	Put	Currency Future	248.0000	327.0000	31.855	0	0	0
09/10/2008	€ / R 2008/12/12	12.80	Put	Currency Future	0.0000	706.0000	100.000	0	0	0
09/10/2008	€ / R 2008/12/12	11.60	Put	Currency Future	124.0000	171.0000	37.903	0	0	0
09/10/2008	€ / R 2008/12/12	12.65	Call	Currency Future	671.0000	541.0000	(19.374)	0	0	0
09/10/2008	€ / R 2008/12/12	11.80	Put	Currency Future	166.0000	225.0000	35.542	0	0	0
09/10/2008	€ / R 2008/12/12	12.35	Call	Currency Future	830.0000	670.0000	(19.277)	0	0	0
09/10/2008	€ / R 2008/12/12	12.80	Call	Currency Future	0.0000	485.0000	100.000	0	0	0
09/10/2008	€ / R 2008/12/12	12.55	Call	Currency Future	718.0000	582.0000	(18.942)	0	0	0
09/10/2008	€ / R 2008/12/12	13.25	Put	Currency Future	0.0000	1,006.0000	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
09/10/2008	€ / R 2008/12/12	12.35	Put	Currency Future	334.0000	441.0000	32.036	0	0	0
09/10/2008	€ / R 2008/12/12	12.60	Call	Currency Future	694.0000	561.0000	(19.164)	0	0	0
09/10/2008	€ / R 2008/12/12	12.05	Call	Currency Future	1,029.0000	837.0000	(18.659)	0	0	0
09/10/2008	€ / R 2008/12/12	11.90	Put	Currency Future	191.0000	256.0000	34.031	0	0	0
09/10/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,213.0000	1,004.0000	(17.230)	0	0	0
09/10/2008	€ / R 2008/12/12	11.85	Put	Currency Future	178.0000	240.0000	34.831	0	0	0
09/10/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,175.0000	969.0000	(17.532)	0	0	0
09/10/2008	€ / R 2008/12/12	12.85	Call	Currency Future	0.0000	468.0000	100.000	0	0	0
09/10/2008	€ / R 2008/12/12	12.85	Put	Currency Future	0.0000	739.0000	100.000	0	0	0
09/10/2008	€ / R 2008/12/12	12.25	Call	Currency Future	893.0000	719.0000	(19.485)	0	0	0
09/10/2008	€ / R 2008/12/12	12.25	Put	Currency Future	297.0000	390.0000	31.313	0	0	0
09/10/2008	€ / R 2008/12/12	12.40	Put	Currency Future	353.0000	468.0000	32.578	0	0	0
09/10/2008	€ / R 2008/12/12	12.50	Call	Currency Future	743.0000	603.0000	(18.843)	0	0	0
09/10/2008	€ / R 2008/12/12	12.40	Call	Currency Future	799.0000	647.0000	(19.024)	0	0	0
09/10/2008	€ / R 2008/12/12	12.50	Put	Currency Future	397.0000	524.0000	31.990	0	0	0
09/10/2008	€ / R 2008/12/12	12.30	Put	Currency Future	315.0000	415.0000	31.746	0	0	0
09/10/2008	€ / R 2008/12/12	12.30	Call	Currency Future	861.0000	694.0000	(19.396)	0	0	0
09/10/2008	€ / R 2008/12/12	11.65	Put	Currency Future	134.0000	184.0000	37.313	0	0	0
09/10/2008	€ / R 2008/12/12	11.65	Call	Currency Future	1,330.0000	1,113.0000	(16.316)	0	0	0
09/10/2008	€ / R 2008/12/12	11.75	Put	Currency Future	155.0000	211.0000	36.129	0	0	0
09/10/2008	€ / R 2008/12/12	11.55	Put	Currency Future	115.0000	160.0000	39.130	0	0	0
09/10/2008	€ / R 2008/12/12	11.55	Call	Currency Future	1,411.0000	1,188.0000	(15.804)	0	0	0
09/10/2008	€ / R 2008/12/12	11.70	Call	Currency Future	1,290.0000	1,076.0000	(16.589)	0	0	0
09/10/2008	€ / R 2008/12/12	11.70	Put	Currency Future	144.0000	197.0000	36.806	0	0	0
09/10/2008	€ / R 2008/12/12	11.75	Call	Currency Future	1,251.0000	1,040.0000	(16.867)	0	0	0
09/10/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,580.0000	1,347.0000	(14.747)	0	0	0
09/10/2008	€ / R 2008/12/12	11.30	Put	Currency Future	77.0000	109.0000	41.558	0	0	0
09/10/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,537.0000	1,306.0000	(15.029)	0	0	0
09/10/2008	€ / R 2008/12/12	11.40	Put	Currency Future	91.0000	128.0000	40.659	0	0	0
09/10/2008	€ / R 2008/12/12	11.50	Call	Currency Future	1,453.0000	1,227.0000	(15.554)	0	0	0
09/10/2008	€ / R 2008/12/12	11.60	Put	Currency Future	124.0000	171.0000	37.903	0	0	0
09/10/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,370.0000	1,150.0000	(16.058)	0	0	0
09/10/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,623.0000	1,388.0000	(14.479)	0	0	0
09/10/2008	€ / R 2008/12/12	12.00	Put	Currency Future	218.0000	290.0000	33.028	0	0	0
09/10/2008	€ / R 2008/12/12	12.00	Call	Currency Future	1,064.0000	869.0000	(18.327)	0	0	0
09/10/2008	€ / R 2008/12/12	11.50	Put	Currency Future	106.0000	148.0000	39.623	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2008	€ / R	2008/12/12	11.35	Put	Currency Future	83.0000	118.0000	42.169	0	0	0
09/10/2008	€ / R	2008/12/12	11.45	Call	Currency Future	1,494.0000	1,266.0000	(15.261)	0	0	0
09/10/2008	€ / R	2008/12/12	11.85	Call	Currency Future	1,175.0000	969.0000	(17.532)	0	0	0
09/10/2008	€ / R	2008/12/12	11.95	Put	Currency Future	204.0000	273.0000	33.824	0	0	0
09/10/2008	€ / R	2008/12/12	11.95	Call	Currency Future	1,100.0000	901.0000	(18.091)	0	0	0
09/10/2008	€ / R	2008/12/12	11.85	Put	Currency Future	178.0000	240.0000	34.831	0	0	0
09/10/2008	€ / R	2008/12/12	11.45	Put	Currency Future	98.0000	138.0000	40.816	0	0	0
09/10/2008	€ / R	2009/03/16			Currency Future	13.1174	12.8399	(2.116)	0.0000	0.0000	12,773
09/10/2008	€ / R	2009/03/16	12.85	Put	Currency Future	705.0000	848.0000	20.284	0	0	0
09/10/2008	€ / R	2009/03/16	12.65	Call	Currency Future	1,063.0000	920.0000	(13.452)	0	0	0
09/10/2008	€ / R	2009/03/16	12.75	Put	Currency Future	649.0000	789.0000	21.572	0	0	0
09/10/2008	€ / R	2009/03/16	11.80	Put	Currency Future	260.0000	335.0000	28.846	0	0	0
09/10/2008	€ / R	2009/03/16	12.40	Call	Currency Future	1,190.0000	1,031.0000	(13.361)	0	0	0
09/10/2008	€ / R	2009/03/16	13.10	Call	Currency Future	0.0000	744.0000	100.000	0	0	0
09/10/2008	€ / R	2009/03/16	12.40	Put	Currency Future	473.0000	591.0000	24.947	0	0	0
09/10/2008	€ / R	2009/03/16	13.10	Put	Currency Future	0.0000	1,004.0000	100.000	0	0	0
09/10/2008	€ / R	2009/03/16	11.80	Call	Currency Future	1,577.0000	1,374.0000	(12.873)	0	0	0
09/10/2008	€ / R	2009/03/16	12.45	Call	Currency Future	1,163.0000	1,008.0000	(13.328)	0	0	0
09/10/2008	€ / R	2009/03/16	12.65	Put	Currency Future	595.0000	730.0000	22.689	0	0	0
09/10/2008	€ / R	2009/03/16	12.35	Put	Currency Future	450.0000	565.0000	25.556	0	0	0
09/10/2008	€ / R	2009/03/16	12.45	Put	Currency Future	496.0000	618.0000	24.597	0	0	0
09/10/2008	€ / R	2009/03/16	12.15	Put	Currency Future	367.0000	468.0000	27.520	0	0	0
09/10/2008	€ / R	2009/03/16	12.60	Put	Currency Future	569.0000	702.0000	23.374	0	0	0
09/10/2008	€ / R	2009/03/16	12.05	Call	Currency Future	1,399.0000	1,213.0000	(13.295)	0	0	0
09/10/2008	€ / R	2009/03/16	13.60	Put	Currency Future	0.0000	1,349.0000	100.000	0	0	0
09/10/2008	€ / R	2009/03/16	12.55	Call	Currency Future	1,112.0000	963.0000	(13.399)	0	0	0
09/10/2008	€ / R	2009/03/16	12.80	Call	Currency Future	994.0000	859.0000	(13.581)	0	0	0
09/10/2008	€ / R	2009/03/16	13.85	Call	Currency Future	0.0000	509.0000	100.000	0	0	0
09/10/2008	€ / R	2009/03/16	12.55	Put	Currency Future	544.0000	673.0000	23.713	0	0	0
09/10/2008	€ / R	2009/03/16	12.80	Put	Currency Future	677.0000	819.0000	20.975	0	0	0
09/10/2008	€ / R	2009/03/16	12.15	Put	Currency Future	367.0000	468.0000	27.520	0	0	0
09/10/2008	€ / R	2009/03/16	13.85	Put	Currency Future	0.0000	1,519.0000	100.000	0	0	0
09/10/2008	€ / R	2009/03/16	12.55	Put	Currency Future	544.0000	673.0000	23.713	0	0	0
09/10/2008	€ / R	2009/03/16	12.15	Call	Currency Future	1,334.0000	1,157.0000	(13.268)	0	0	0
09/10/2008	€ / R	2009/03/16	12.90	Call	Currency Future	950.0000	819.0000	(13.789)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2008	€ / R 2009/03/16	14.10	Call	Currency Future	0.0000	438.0000	100.000	0	0	0
09/10/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,112.0000	963.0000	(13.399)	0	0	0
09/10/2008	€ / R 2009/03/16	12.90	Put	Currency Future	733.0000	879.0000	19.918	0	0	0
09/10/2008	€ / R 2009/03/16	13.60	Call	Currency Future	0.0000	589.0000	100.000	0	0	0
09/10/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,063.0000	920.0000	(13.452)	0	0	0
09/10/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,087.0000	942.0000	(13.339)	0	0	0
09/10/2008	€ / R 2009/03/16	13.35	Call	Currency Future	0.0000	662.0000	100.000	0	0	0
09/10/2008	€ / R 2009/03/16	12.75	Call	Currency Future	1,016.0000	879.0000	(13.484)	0	0	0
09/10/2008	€ / R 2009/03/16	13.35	Put	Currency Future	0.0000	1,172.0000	100.000	0	0	0
09/10/2008	€ / R 2009/03/16	12.65	Put	Currency Future	595.0000	730.0000	22.689	0	0	0
09/10/2008	€ / R 2009/03/16	12.35	Put	Currency Future	450.0000	565.0000	25.556	0	0	0
09/10/2008	€ / R 2009/03/16	12.85	Call	Currency Future	972.0000	838.0000	(13.786)	0	0	0
09/10/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,690.0000	1,479.0000	(12.485)	0	0	0
09/10/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,334.0000	1,157.0000	(13.268)	0	0	0
09/10/2008	€ / R 2009/03/16	13.00	Put	Currency Future	0.0000	941.0000	100.000	0	0	0
09/10/2008	€ / R 2009/03/16	11.65	Put	Currency Future	223.0000	290.0000	30.045	0	0	0
09/10/2008	€ / R 2009/03/16	13.60	Put	Currency Future	0.0000	1,349.0000	100.000	0	0	0
09/10/2008	€ / R 2009/03/16	11.85	Put	Currency Future	273.0000	350.0000	28.205	0	0	0
09/10/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,246.0000	1,080.0000	(13.323)	0	0	0
09/10/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,217.0000	1,055.0000	(13.311)	0	0	0
09/10/2008	€ / R 2009/03/16	12.20	Put	Currency Future	386.0000	491.0000	27.202	0	0	0
09/10/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,541.0000	1,340.0000	(13.043)	0	0	0
09/10/2008	€ / R 2009/03/16	12.20	Call	Currency Future	1,304.0000	1,131.0000	(13.267)	0	0	200
09/10/2008	€ / R 2009/03/16	13.00	Call	Currency Future	0.0000	781.0000	100.000	0	0	0
09/10/2008	€ / R 2009/03/16	12.05	Put	Currency Future	331.0000	423.0000	27.795	0	0	0
09/10/2008	€ / R 2009/03/16	13.60	Call	Currency Future	0.0000	589.0000	100.000	0	0	0
09/10/2008	€ / R 2009/03/16	13.40	Call	Currency Future	0.0000	646.0000	100.000	0	0	0
09/10/2008	€ / R 2009/03/16	13.40	Put	Currency Future	0.0000	1,206.0000	100.000	0	0	0
09/10/2008	€ / R 2009/03/16	13.20	Call	Currency Future	0.0000	710.0000	100.000	0	0	0
09/10/2008	€ / R 2009/03/16	13.20	Put	Currency Future	0.0000	1,070.0000	100.000	0	0	0
09/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	428.0000	540.0000	26.168	0	0	0
09/10/2008	€ / R 2009/03/16	14.10	Put	Currency Future	0.0000	1,698.0000	100.000	0	0	0
09/10/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,217.0000	1,055.0000	(13.311)	0	0	0
09/10/2008	€ / R 2009/03/16	12.50	Put	Currency Future	520.0000	645.0000	24.038	0	0	0
09/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,365.0000	1,185.0000	(13.187)	0	0	0
09/10/2008	€ / R 2009/03/16	12.50	Call	Currency Future	1,137.0000	985.0000	(13.369)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2008	€ / R 2009/03/16	12.10	Put	Currency Future	347.0000	445.0000	28.242	0	0	0
09/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,365.0000	1,185.0000	(13.187)	0	0	0
09/10/2008	€ / R 2009/03/16	12.10	Put	Currency Future	347.0000	445.0000	28.242	0	0	0
09/10/2008	€ / R 2009/03/16	12.70	Put	Currency Future	622.0000	759.0000	22.026	0	0	0
09/10/2008	€ / R 2009/03/16	12.70	Call	Currency Future	1,039.0000	899.0000	(13.474)	0	0	0
09/10/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,087.0000	942.0000	(13.339)	0	0	0
09/10/2008	€ / R 2009/03/16	12.60	Put	Currency Future	569.0000	702.0000	23.374	0	0	0
09/10/2008	€ / R 2009/03/16	11.90	Call	Currency Future	1,504.0000	1,307.0000	(13.098)	0	0	0
09/10/2008	€ / R 2009/03/16	11.90	Put	Currency Future	287.0000	367.0000	27.875	0	0	0
09/10/2008	€ / R 2009/03/16	12.00	Put	Currency Future	316.0000	401.0000	26.899	0	0	0
09/10/2008	€ / R 2009/03/16	12.25	Put	Currency Future	407.0000	515.0000	26.536	0	0	0
09/10/2008	€ / R 2009/03/16	12.00	Call	Currency Future	1,434.0000	1,241.0000	(13.459)	0	0	0
09/10/2008	€ / R 2009/03/16	12.25	Call	Currency Future	1,274.0000	1,105.0000	(13.265)	0	0	0
09/10/2008	€ / R 2009/03/16	11.50	Call	Currency Future	1,807.0000	1,589.0000	(12.064)	0	0	0
09/10/2008	€ / R 2009/03/16	11.75	Put	Currency Future	247.0000	319.0000	29.150	0	0	0
09/10/2008	€ / R 2009/03/16	11.75	Call	Currency Future	1,614.0000	1,409.0000	(12.701)	0	0	0
09/10/2008	€ / R 2009/03/16	11.65	Put	Currency Future	223.0000	290.0000	30.045	0	0	0
09/10/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,541.0000	1,340.0000	(13.043)	0	0	0
09/10/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,690.0000	1,479.0000	(12.485)	0	0	0
09/10/2008	€ / R 2009/03/16	11.85	Put	Currency Future	273.0000	350.0000	28.205	0	0	0
09/10/2008	€ / R 2009/03/16	11.95	Put	Currency Future	301.0000	384.0000	27.575	0	0	0
09/10/2008	€ / R 2009/03/16	12.05	Put	Currency Future	331.0000	423.0000	27.795	0	0	0
09/10/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,399.0000	1,213.0000	(13.295)	0	0	0
09/10/2008	€ / R 2009/03/16	11.95	Call	Currency Future	1,469.0000	1,274.0000	(13.274)	0	0	0
09/10/2008	€ / R 2009/03/16	11.55	Put	Currency Future	200.0000	262.0000	31.000	0	0	0
09/10/2008	€ / R 2009/03/16	11.55	Call	Currency Future	1,767.0000	1,552.0000	(12.168)	0	0	0
09/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	428.0000	540.0000	26.168	0	0	0
09/10/2008	€ / R 2009/03/16	11.50	Put	Currency Future	189.0000	249.0000	31.746	0	0	0
09/10/2008	€ / R 2009/03/16	11.60	Call	Currency Future	1,728.0000	1,515.0000	(12.326)	0	0	0
09/10/2008	€ / R 2009/03/16	11.60	Put	Currency Future	211.0000	276.0000	30.806	0	0	0
09/10/2008	€ / R 2009/03/16	11.70	Call	Currency Future	1,652.0000	1,444.0000	(12.591)	0	0	0
09/10/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,246.0000	1,080.0000	(13.323)	0	0	0
09/10/2008	€ / R 2009/03/16	11.80	Put	Currency Future	260.0000	335.0000	28.846	0	0	0
09/10/2008	€ / R 2009/03/16	11.70	Put	Currency Future	235.0000	304.0000	29.362	0	0	0
09/10/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,577.0000	1,374.0000	(12.873)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2008	€ / R 2009/06/12			Currency Future	13.3509	13.0758	(2.061)	0.0000	0.0000	50
09/10/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,716.0000	1,536.0000	(10.490)	0	0	0
09/10/2008	€ / R 2009/06/12	12.40	Put	Currency Future	573.0000	681.0000	18.848	0	0	0
09/10/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,524.0000	1,357.0000	(10.958)	0	0	0
09/10/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,237.0000	1,112.0000	(10.105)	0	0	0
09/10/2008	€ / R 2009/06/12	12.15	Put	Currency Future	482.0000	579.0000	20.124	0	0	0
09/10/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,291.0000	1,152.0000	(10.767)	0	0	0
09/10/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,264.0000	1,132.0000	(10.443)	0	0	0
09/10/2008	€ / R 2009/06/12	12.80	Put	Currency Future	740.0000	877.0000	18.514	0	0	0
09/10/2008	€ / R 2009/06/12	12.85	Put	Currency Future	763.0000	906.0000	18.742	0	0	0
09/10/2008	€ / R 2009/06/12	13.00	Call	Currency Future	1,190.0000	1,070.0000	(10.084)	0	0	0
09/10/2008	€ / R 2009/06/12	12.65	Put	Currency Future	675.0000	794.0000	17.630	0	0	0
09/10/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,683.0000	1,505.0000	(10.576)	0	0	0
09/10/2008	€ / R 2009/06/12	12.05	Put	Currency Future	449.0000	541.0000	20.490	0	0	0
09/10/2008	€ / R 2009/06/12	12.30	Put	Currency Future	536.0000	639.0000	19.216	0	0	0
09/10/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,555.0000	1,386.0000	(10.868)	0	0	0
09/10/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,750.0000	1,567.0000	(10.457)	0	0	0
09/10/2008	€ / R 2009/06/12	12.55	Put	Currency Future	633.0000	748.0000	18.167	0	0	0
09/10/2008	€ / R 2009/06/12	12.90	Put	Currency Future	786.0000	936.0000	19.084	0	0	0
09/10/2008	€ / R 2009/06/12	13.00	Put	Currency Future	839.0000	994.0000	18.474	0	0	0
09/10/2008	€ / R 2009/06/12	12.35	Put	Currency Future	554.0000	660.0000	19.134	0	0	0
09/10/2008	€ / R 2009/06/12	13.10	Put	Currency Future	898.0000	1,055.0000	17.483	0	0	0
09/10/2008	€ / R 2009/06/12	11.65	Call	Currency Future	2,030.0000	1,831.0000	(9.803)	0	0	0
09/10/2008	€ / R 2009/06/12	12.10	Put	Currency Future	465.0000	560.0000	20.430	0	0	0
09/10/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,149.0000	1,030.0000	(10.357)	0	0	0
09/10/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,587.0000	1,415.0000	(10.838)	0	0	0
09/10/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,376.0000	1,220.0000	(11.337)	0	0	0
09/10/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,405.0000	1,246.0000	(11.317)	0	0	0
09/10/2008	€ / R 2009/06/12	12.70	Call	Currency Future	1,347.0000	1,193.0000	(11.433)	0	0	0
09/10/2008	€ / R 2009/06/12	11.65	Put	Currency Future	329.0000	405.0000	23.100	0	0	0
09/10/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,887.0000	1,695.0000	(10.175)	0	0	0
09/10/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,555.0000	1,386.0000	(10.868)	0	0	0
09/10/2008	€ / R 2009/06/12	11.85	Put	Currency Future	386.0000	470.0000	21.762	0	0	0
09/10/2008	€ / R 2009/06/12	12.55	Put	Currency Future	633.0000	748.0000	18.167	0	0	0
09/10/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,434.0000	1,273.0000	(11.227)	0	0	0
09/10/2008	€ / R 2009/06/12	12.70	Put	Currency Future	696.0000	818.0000	17.529	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2008	€ / R 2009/06/12	12.35	Put	Currency Future	554.0000	660.0000	19.134	0	0	0
09/10/2008	€ / R 2009/06/12	12.60	Put	Currency Future	654.0000	771.0000	17.890	0	0	0
09/10/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,434.0000	1,273.0000	(11.227)	0	0	0
09/10/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,376.0000	1,220.0000	(11.337)	0	0	0
09/10/2008	€ / R 2009/06/12	12.65	Put	Currency Future	675.0000	794.0000	17.630	0	0	0
09/10/2008	€ / R 2009/06/12	13.05	Put	Currency Future	0.0000	1,024.0000	100.000	0	0	0
09/10/2008	€ / R 2009/06/12	13.50	Put	Currency Future	0.0000	1,310.0000	100.000	0	0	0
09/10/2008	€ / R 2009/06/12	13.50	Call	Currency Future	0.0000	886.0000	100.000	0	0	0
09/10/2008	€ / R 2009/06/12	12.25	Call	Currency Future	1,618.0000	1,445.0000	(10.692)	0	0	0
09/10/2008	€ / R 2009/06/12	13.45	Put	Currency Future	0.0000	1,277.0000	100.000	0	0	0
09/10/2008	€ / R 2009/06/12	12.50	Call	Currency Future	1,464.0000	1,301.0000	(11.134)	0	0	0
09/10/2008	€ / R 2009/06/12	13.45	Call	Currency Future	0.0000	903.0000	100.000	0	0	0
09/10/2008	€ / R 2009/06/12	13.55	Call	Currency Future	0.0000	867.0000	100.000	0	0	0
09/10/2008	€ / R 2009/06/12	13.25	Put	Currency Future	0.0000	1,148.0000	100.000	0	0	0
09/10/2008	€ / R 2009/06/12	12.25	Put	Currency Future	518.0000	619.0000	19.498	0	0	0
09/10/2008	€ / R 2009/06/12	13.15	Put	Currency Future	0.0000	1,085.0000	100.000	0	0	0
09/10/2008	€ / R 2009/06/12	12.50	Put	Currency Future	613.0000	725.0000	18.271	0	0	0
09/10/2008	€ / R 2009/06/12	13.35	Put	Currency Future	0.0000	1,212.0000	100.000	0	0	0
09/10/2008	€ / R 2009/06/12	13.15	Call	Currency Future	0.0000	1,011.0000	100.000	0	0	0
09/10/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,587.0000	1,415.0000	(10.838)	0	0	0
09/10/2008	€ / R 2009/06/12	13.25	Call	Currency Future	0.0000	974.0000	100.000	0	0	0
09/10/2008	€ / R 2009/06/12	13.55	Put	Currency Future	0.0000	1,341.0000	100.000	0	0	0
09/10/2008	€ / R 2009/06/12	13.65	Call	Currency Future	0.0000	828.0000	100.000	0	0	0
09/10/2008	€ / R 2009/06/12	13.65	Put	Currency Future	0.0000	1,402.0000	100.000	0	0	0
09/10/2008	€ / R 2009/06/12	13.40	Put	Currency Future	0.0000	1,244.0000	100.000	0	0	0
09/10/2008	€ / R 2009/06/12	13.40	Call	Currency Future	0.0000	920.0000	100.000	0	0	0
09/10/2008	€ / R 2009/06/12	12.30	Put	Currency Future	536.0000	639.0000	19.216	0	0	0
09/10/2008	€ / R 2009/06/12	13.30	Put	Currency Future	0.0000	1,180.0000	100.000	0	0	0
09/10/2008	€ / R 2009/06/12	12.75	Call	Currency Future	1,319.0000	1,173.0000	(11.069)	0	0	0
09/10/2008	€ / R 2009/06/12	13.30	Call	Currency Future	0.0000	955.0000	100.000	0	0	0
09/10/2008	€ / R 2009/06/12	13.20	Put	Currency Future	0.0000	1,116.0000	100.000	0	0	0
09/10/2008	€ / R 2009/06/12	13.05	Call	Currency Future	0.0000	1,050.0000	100.000	0	0	0
09/10/2008	€ / R 2009/06/12	12.75	Put	Currency Future	718.0000	847.0000	17.967	0	0	0
09/10/2008	€ / R 2009/06/12	13.75	Call	Currency Future	0.0000	791.0000	100.000	0	0	0
09/10/2008	€ / R 2009/06/12	13.75	Put	Currency Future	0.0000	1,465.0000	100.000	0	0	0
09/10/2008	€ / R 2009/06/12	13.20	Call	Currency Future	0.0000	992.0000	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
09/10/2008	€ / R 2009/06/12	13.35	Call	Currency Future	0.0000	938.0000	100.000	0	0	0
09/10/2008	€ / R 2009/06/12	12.85	Put	Currency Future	763.0000	906.0000	18.742	0	0	0
09/10/2008	€ / R 2009/06/12	12.95	Put	Currency Future	810.0000	965.0000	19.136	0	0	0
09/10/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,169.0000	1,050.0000	(10.180)	0	0	0
09/10/2008	€ / R 2009/06/12	13.05	Put	Currency Future	868.0000	1,024.0000	17.972	0	0	0
09/10/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,291.0000	1,152.0000	(10.767)	0	0	0
09/10/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,264.0000	1,132.0000	(10.443)	0	0	0
09/10/2008	€ / R 2009/06/12	12.90	Put	Currency Future	786.0000	936.0000	19.084	0	0	0
09/10/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,237.0000	1,112.0000	(10.105)	0	0	0
09/10/2008	€ / R 2009/06/12	12.80	Put	Currency Future	740.0000	877.0000	18.514	0	0	0
09/10/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,405.0000	1,246.0000	(11.317)	0	0	0
09/10/2008	€ / R 2009/06/12	12.60	Put	Currency Future	654.0000	771.0000	17.890	0	0	0
09/10/2008	€ / R 2009/06/12	12.95	Call	Currency Future	1,211.0000	1,091.0000	(9.909)	0	0	0
09/10/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,716.0000	1,536.0000	(10.490)	0	0	0
09/10/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,683.0000	1,505.0000	(10.576)	0	0	0
09/10/2008	€ / R 2009/06/12	12.15	Put	Currency Future	482.0000	579.0000	20.124	0	0	0
09/10/2008	€ / R 2009/06/12	12.10	Put	Currency Future	465.0000	560.0000	20.430	0	0	0
09/10/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,750.0000	1,567.0000	(10.457)	0	0	0
09/10/2008	€ / R 2009/06/12	12.05	Put	Currency Future	449.0000	541.0000	20.490	0	0	0
09/10/2008	€ / R 2009/06/12	12.45	Call	Currency Future	1,494.0000	1,329.0000	(11.044)	0	0	0
09/10/2008	€ / R 2009/06/12	12.20	Put	Currency Future	500.0000	599.0000	19.800	0	0	0
09/10/2008	€ / R 2009/06/12	12.20	Call	Currency Future	1,651.0000	1,474.0000	(10.721)	0	0	0
09/10/2008	€ / R 2009/06/12	12.45	Put	Currency Future	593.0000	703.0000	18.550	0	0	0
09/10/2008	€ / R 2009/06/12	11.70	Call	Currency Future	1,994.0000	1,796.0000	(9.930)	0	0	0
09/10/2008	€ / R 2009/06/12	12.00	Call	Currency Future	1,783.0000	1,598.0000	(10.376)	0	0	0
09/10/2008	€ / R 2009/06/12	11.80	Call	Currency Future	1,922.0000	1,729.0000	(10.042)	0	0	0
09/10/2008	€ / R 2009/06/12	11.75	Put	Currency Future	357.0000	436.0000	22.129	0	0	0
09/10/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,887.0000	1,695.0000	(10.175)	0	0	0
09/10/2008	€ / R 2009/06/12	11.85	Put	Currency Future	386.0000	470.0000	21.762	0	0	0
09/10/2008	€ / R 2009/06/12	11.75	Call	Currency Future	1,958.0000	1,762.0000	(10.010)	0	0	0
09/10/2008	€ / R 2009/06/12	12.40	Put	Currency Future	573.0000	681.0000	18.848	0	0	0
09/10/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,524.0000	1,357.0000	(10.958)	0	0	0
09/10/2008	€ / R 2009/06/12	12.00	Put	Currency Future	432.0000	523.0000	21.065	0	0	0
09/10/2008	€ / R 2009/06/12	11.80	Put	Currency Future	371.0000	453.0000	22.102	0	0	0
09/10/2008	€ / R 2009/06/12	11.70	Put	Currency Future	343.0000	420.0000	22.449	0	0	0
09/10/2008	€ / R 2009/06/12	11.90	Call	Currency Future	1,852.0000	1,663.0000	(10.205)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2008	€ / R	2009/06/12	11.90	Put	Currency Future	401.0000	487.0000	21.446	0	0	0
09/10/2008	€ / R	2009/06/12	11.95	Call	Currency Future	1,817.0000	1,630.0000	(10.292)	0	0	0
09/10/2008	€ / R	2009/06/12	11.95	Put	Currency Future	417.0000	504.0000	20.863	0	0	0
09/10/2008	ALBI	2008/11/06			Index Future	275.9070	274.4830	(0.516)	0.0000	0.0000	661
09/10/2008	ALBI	2008/11/06	265.00	Call	Index Future	109,094.0000	94,896.0000	(13.014)	0	0	0
09/10/2008	ALBI	2008/11/06	265.00	Put	Index Future	24.0000	66.0000	175.000	0	0	0
09/10/2008	ALBI	2009/02/05			Index Future	284.2400	282.7730	(0.516)	0.0000	0.0000	0
09/10/2008	ALBI	2009/05/07			Index Future	289.7850	289.6920	(0.032)	0.0000	0.0000	0
09/10/2008	CRD1	2008/11/06			Index Future	116.2590	115.8710	(0.334)	0.0000	0.0000	6
09/10/2008	CRD1	2009/02/05			Index Future	119.6950	119.2950	(0.334)	0.0000	0.0000	0
09/10/2008	CRD1	2009/05/07			Index Future	123.1790	122.7690	(0.333)	0.0000	0.0000	0
09/10/2008	GOVI	2008/11/06			jGovi	277.5010	276.1910	(0.472)	0.0000	0.0000	150
09/10/2008	GOVI	2008/11/06	274.00	Put	jGovi	3,897.0000	6,690.0000	71.671	0	0	0
09/10/2008	GOVI	2008/11/06	274.00	Call	jGovi	38,907.0000	28,600.0000	(26.491)	0	0	0
09/10/2008	GOVI	2009/02/05			jGovi	285.7020	284.3540	(0.472)	0.0000	0.0000	254
09/10/2008	GOVI	2009/05/07			jGovi	294.0180	292.6330	(0.471)	0.0000	0.0000	0
09/10/2008	ILBI	2008/11/06			Index Future	327.4680	327.4680	-	0.0000	0.0000	1
09/10/2008	ILBI	2009/02/05			Index Future	336.9920	336.9920	-	0.0000	0.0000	0
09/10/2008	ILBI	2009/05/07			Index Future	347.7800	347.6680	(0.032)	0.0000	0.0000	0
09/10/2008	J153	2010/08/31			jSwap	10.4750	10.4900	0.143	0.0000	0.0000	0
09/10/2008	J157	2015/09/15			jSwap	9.2790	9.3530	0.797	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
09/10/2008	J186	2026/12/21			jSwap	8.5680	8.6550	1.015	0.0000	0.0000	0
09/10/2008	J201	2014/12/22			jSwap	9.4880	9.5600	0.759	0.0000	0.0000	0
09/10/2008	J203	2017/09/15			jSwap	9.1410	9.2290	0.963	0.0000	0.0000	0
09/10/2008	J204	2018/12/21			jSwap	9.1680	9.2630	1.036	0.0000	0.0000	0
09/10/2008	J207	2020/01/15			jSwap	9.0530	9.1520	1.094	0.0000	0.0000	0
09/10/2008	JBAR	2005/12/21			jBar	12.1500	12.1580	0.066	0.0000	0.0000	0
09/10/2008	JFRA	2008/11/06			jFra	11.9230	12.0140	0.763	0.0000	0.0000	0
09/10/2008	JFRA	2009/02/05			jFra	11.2840	11.3240	0.354	0.0000	0.0000	0
09/10/2008	JFRA	2009/05/07			jFra	10.5630	10.5410	(0.208)	0.0000	0.0000	0
09/10/2008	JFRA	2009/08/06			jFra	9.8680	9.8440	(0.243)	0.0000	0.0000	0
09/10/2008	JFRA	2009/11/05			jFra	9.5100	9.4610	(0.515)	0.0000	0.0000	0
09/10/2008	JN02	2008/11/06			jNote	10.0440	10.0620	0.179	0.0000	0.0000	0
09/10/2008	JN02	2009/02/05			jNote	9.6430	9.6480	0.052	0.0000	0.0000	0
09/10/2008	JN02	2009/05/07			jNote	9.3130	9.3150	0.021	0.0000	0.0000	0
09/10/2008	JN05	2008/11/07			jNote	9.2920	9.3800	0.947	0.0000	0.0000	0
09/10/2008	JN05	2009/02/05			jNote	9.0640	9.1310	0.739	0.0000	0.0000	0
09/10/2008	JN05	2009/05/07			jNote	8.9020	8.9740	0.809	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
09/10/2008	JN10	2008/11/07			jNote	8.9610	9.0520	1.016	0.0000	0.0000	0
09/10/2008	JN10	2009/02/05			jNote	8.7600	8.8590	1.130	0.0000	0.0000	0
09/10/2008	JN10	2009/05/07			jNote	8.6490	8.7500	1.168	0.0000	0.0000	0
09/10/2008	JROD	2008/10/31			jRod	11.8280	11.8270	(0.008)	0.0000	0.0000	0
09/10/2008	JROD	2008/11/28			jRod	11.9430	11.9420	(0.008)	0.0000	0.0000	0
09/10/2008	JROD	2008/12/31			jRod	12.1110	12.1130	0.017	0.0000	0.0000	0
09/10/2008	OTH1	2008/11/06			Index Future	266.9890	265.1240	(0.699)	0.0000	0.0000	9
09/10/2008	OTH1	2009/02/05			Index Future	274.8970	272.9610	(0.704)	0.0000	0.0000	0
09/10/2008	OTH1	2009/05/07			Index Future	282.8800	280.9080	(0.697)	0.0000	0.0000	0
09/10/2008	R153	2008/11/06			Bond Future	9.0710	9.1790	1.191	0.0000	0.0000	8,716
09/10/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	310.0000	229.0000	(26.129)	0	0	700
09/10/2008	R153	2008/11/06	8.75	Put	Option on Bond Future	705.0000	839.0000	19.007	0	0	0
09/10/2008	R153	2008/11/06	8.75	Call	Option on Bond Future	158.0000	108.0000	(31.646)	0	0	250
09/10/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	235.0000	303.0000	28.936	0	0	250
09/10/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	539.0000	424.0000	(21.336)	0	0	0
09/10/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	431.0000	533.0000	23.666	0	0	0
09/10/2008	R153	2009/02/05			Bond Future	8.6830	8.8100	1.463	0.0000	0.0000	3
09/10/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	156.0000	185.0000	18.590	0	0	0
09/10/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	2,084.0000	1,925.0000	(7.630)	0	0	0
09/10/2008	R153	2009/05/07			Bond Future	8.2260	8.3780	1.848	0.0000	0.0000	0
09/10/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,354.0000	2,231.0000	(5.225)	0	0	0
09/10/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,071.0000	1,140.0000	6.443	0	0	0
09/10/2008	R157	2008/11/06			Bond Future	8.7410	8.8330	1.053	0.0000	0.0000	9,373

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,268.0000	991.0000	(21.845)	0	0	700
09/10/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,216.0000	1,475.0000	21.299	0	0	0
09/10/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	8,427.0000	7,892.0000	(6.349)	0	0	0
09/10/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	4.0000	5.0000	25.000	0	0	300
09/10/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	116.0000	156.0000	34.483	0	0	1,000
09/10/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	4,450.0000	3,954.0000	(11.146)	0	0	500
09/10/2008	R157	2009/02/05			Bond Future	8.6090	8.7060	1.127	0.0000	0.0000	5,094
09/10/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	2,207.0000	2,449.0000	10.965	0	0	0
09/10/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	3,008.0000	2,698.0000	(10.306)	0	0	600
09/10/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	833.0000	950.0000	14.046	0	0	0
09/10/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	5,784.0000	5,349.0000	(7.521)	0	0	600
09/10/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	400.0000	463.0000	15.750	0	0	600
09/10/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,181.0000	1,335.0000	13.040	0	0	0
09/10/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	4,769.0000	4,371.0000	(8.346)	0	0	0
09/10/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	8,016.0000	7,528.0000	(6.088)	0	0	0
09/10/2008	R157	2009/05/07			Bond Future	8.4760	8.5790	1.215	0.0000	0.0000	0
09/10/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,929.0000	4,558.0000	(7.527)	0	0	0
09/10/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,057.0000	2,258.0000	9.772	0	0	0
09/10/2008	R186	2008/11/06			Bond Future	8.4380	8.5400	1.209	0.0000	0.0000	5,045
09/10/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	1,062.0000	488.0000	(54.049)	0	0	0
09/10/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	414.0000	903.0000	118.116	0	0	0
09/10/2008	R186	2009/02/05			Bond Future	8.3370	8.4410	1.247	0.0000	0.0000	2,500
09/10/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	9,092.0000	8,006.0000	(11.945)	0	0	0
09/10/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	3.0000	9.0000	200.000	0	0	0
09/10/2008	R186	2009/05/07			Bond Future	8.2410	8.3480	1.298	0.0000	0.0000	0
09/10/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	91.0000	156.0000	71.429	0	0	0
09/10/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	7,762.0000	6,699.0000	(13.695)	0	0	0
09/10/2008	R196	2008/11/06			Bond Future	11.8090	11.8470	0.322	0.0000	0.0000	0
09/10/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,134.0000	1,134.0000	-	0	0	0
09/10/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	231.0000	220.0000	(4.762)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2008	R196	2009/02/05			Bond Future	10.9890	11.0510	0.564	0.0000	0.0000	0
09/10/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	21.0000	23.0000	9.524	0	0	0
09/10/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
09/10/2008	R196	2009/05/07			Bond Future	10.8430	10.9630	1.107	0.0000	0.0000	0
09/10/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	109.0000	127.0000	16.514	0	0	0
09/10/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	156.0000	138.0000	(11.538)	0	0	0
09/10/2008	R201	2008/11/06			Bond Future	8.8370	8.9300	1.052	0.0000	0.0000	1,000
09/10/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	400.0000	247.0000	(38.250)	0	0	0
09/10/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	805.0000	1,081.0000	34.286	0	0	0
09/10/2008	R201	2009/02/05			Bond Future	8.6610	8.7590	1.132	0.0000	0.0000	2
09/10/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	2,909.0000	2,549.0000	(12.375)	0	0	0
09/10/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	282.0000	365.0000	29.433	0	0	0
09/10/2008	R201	2009/05/07			Bond Future	8.4880	8.5910	1.213	0.0000	0.0000	0
09/10/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	3,737.0000	3,375.0000	(9.687)	0	0	0
09/10/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	434.0000	527.0000	21.429	0	0	0
09/10/2008	R203	2008/11/06			Bond Future	8.7400	8.8330	1.064	0.0000	0.0000	0
09/10/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	109.0000	44.0000	(59.633)	0	0	0
09/10/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	1,552.0000	2,039.0000	31.379	0	0	0
09/10/2008	R203	2009/02/05			Bond Future	8.6070	8.7030	1.115	0.0000	0.0000	0
09/10/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	130.0000	190.0000	46.154	0	0	0
09/10/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	3,833.0000	3,329.0000	(13.149)	0	0	0
09/10/2008	R203	2009/05/07			Bond Future	8.4760	8.5760	1.180	0.0000	0.0000	0
09/10/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	3,452.0000	2,999.0000	(13.123)	0	0	0
09/10/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	448.0000	578.0000	29.018	0	0	0
09/10/2008	R204	2008/11/06			Bond Future	8.7320	8.8240	1.054	0.0000	0.0000	3,126
09/10/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	1,604.0000	2,129.0000	32.731	0	0	0
09/10/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	100.0000	37.0000	(63.000)	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
09/10/2008	R204	2009/02/05			Bond Future	8.6090	8.7040	1.103	0.0000	0.0000	9
09/10/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	4,069.0000	3,515.0000	(13.615)	0	0	0
09/10/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	87.0000	138.0000	58.621	0	0	0
09/10/2008	R204	2009/05/07			Bond Future	8.4920	8.5900	1.154	0.0000	0.0000	0
09/10/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	415.0000	547.0000	31.807	0	0	0
09/10/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	3,571.0000	3,083.0000	(13.666)	0	0	0
09/10/2008	R206	2008/11/06			Bond Future	8.8500	8.9340	0.949	0.0000	0.0000	1,730
09/10/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
09/10/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	3,430.0000	3,759.0000	9.592	0	0	0
09/10/2008	R206	2009/02/05			Bond Future	8.6510	8.7400	1.029	0.0000	0.0000	0
09/10/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	309.0000	379.0000	22.654	0	0	0
09/10/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	2,572.0000	2,302.0000	(10.498)	0	0	0
09/10/2008	R206	2009/05/07			Bond Future	8.4590	8.5530	1.111	0.0000	0.0000	0
09/10/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	697.0000	801.0000	14.921	0	0	0
09/10/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,681.0000	2,436.0000	(9.138)	0	0	0
09/10/2008	R207	2008/11/06			Bond Future	8.7040	8.7960	1.057	0.0000	0.0000	0
09/10/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	1,455.0000	1,990.0000	36.770	0	0	0
09/10/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	102.0000	35.0000	(65.686)	0	0	0
09/10/2008	R207	2009/02/05			Bond Future	8.5890	8.6840	1.106	0.0000	0.0000	0
09/10/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	4,256.0000	3,672.0000	(13.722)	0	0	0
09/10/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	53.0000	90.0000	69.811	0	0	0
09/10/2008	R207	2009/05/07			Bond Future	8.4830	8.5810	1.155	0.0000	0.0000	0
09/10/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	325.0000	445.0000	36.923	0	0	0
09/10/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	3,626.0000	3,108.0000	(14.286)	0	0	0
09/10/2008	R208	2008/11/06			Bond Future	8.6700	8.7530	0.957	0.0000	0.0000	0
09/10/2008	R208	2008/11/06	8.75	Put	Option on Bond Future	262.0000	484.0000	84.733	0	0	0
09/10/2008	R208	2008/11/06	8.75	Call	Option on Bond Future	800.0000	464.0000	(42.000)	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
09/10/2008	R208	2009/02/05			Bond Future	8.5650	8.6490	0.981	0.0000	0.0000	0
09/10/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	509.0000	701.0000	37.721	0	0	0
09/10/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	1,749.0000	1,375.0000	(21.384)	0	0	0
09/10/2008	R208	2009/05/07			Bond Future	8.5000	8.5840	0.988	0.0000	0.0000	0
09/10/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	2,315.0000	1,935.0000	(16.415)	0	0	0
09/10/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	651.0000	835.0000	28.264	0	0	0
09/10/2008	R209	2008/11/06			Bond Future	8.0440	8.1450	1.256	0.0000	0.0000	6,527
09/10/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
09/10/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	2,791.0000	3,711.0000	32.963	0	0	0
09/10/2008	R209	2009/02/05			Bond Future	7.9590	8.0610	1.282	0.0000	0.0000	0
09/10/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	8,864.0000	7,919.0000	(10.661)	0	0	0
09/10/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2008	R209	2009/05/07			Bond Future	7.8780	7.9820	1.320	0.0000	0.0000	0
09/10/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	9,615.0000	8,640.0000	(10.140)	0	0	0
09/10/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
09/10/2008	TRT1	2008/11/06			Index Future	273.9610	272.6520	(0.478)	0.0000	0.0000	300
09/10/2008	TRT1	2009/02/05			Index Future	282.0570	280.7110	(0.477)	0.0000	0.0000	0
09/10/2008	TRT1	2009/05/07			Index Future	290.2670	288.8830	(0.477)	0.0000	0.0000	0
09/10/2008	ZAAD	2008/12/12			Currency Future	6.2138	6.4376	3.602	6.4400	6.3800	6,010
09/10/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	148.0000	175.0000	18.243	0	0	0
09/10/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	92.0000	113.0000	22.826	0	0	0
09/10/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	621.0000	424.0000	(31.723)	0	0	0
09/10/2008	ZAAD	2008/12/12	6.10	Put	Currency Future	218.0000	89.0000	(59.174)	0	0	0
09/10/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	135.0000	162.0000	20.000	0	0	0
09/10/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	549.0000	352.0000	(35.883)	0	0	0
09/10/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	437.0000	253.0000	(42.105)	0	0	0
09/10/2008	ZAAD	2008/12/12	6.10	Call	Currency Future	331.0000	426.0000	28.701	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2008	ZAAD 2008/12/12	6.60	Call	Currency Future	163.0000	189.0000	15.951	0	0	0
09/10/2008	ZAAD 2008/12/12	6.45	Call	Currency Future	201.0000	240.0000	19.403	0	0	0
09/10/2008	ZAAD 2008/12/12	5.80	Put	Currency Future	0.0000	28.0000	100.000	0	0	0
09/10/2008	ZAAD 2008/12/12	6.30	Call	Currency Future	249.0000	306.0000	22.892	0	0	0
09/10/2008	ZAAD 2008/12/12	7.35	Put	Currency Future	1,171.0000	951.0000	(18.787)	0	0	0
09/10/2008	ZAAD 2008/12/12	5.80	Call	Currency Future	0.0000	666.0000	100.000	0	0	0
09/10/2008	ZAAD 2008/12/12	6.30	Put	Currency Future	336.0000	169.0000	(49.702)	0	0	0
09/10/2008	ZAAD 2008/12/12	6.65	Put	Currency Future	585.0000	387.0000	(33.846)	0	0	0
09/10/2008	ZAAD 2008/12/12	5.90	Put	Currency Future	0.0000	43.0000	100.000	0	0	0
09/10/2008	ZAAD 2008/12/12	6.40	Call	Currency Future	216.0000	261.0000	20.833	0	0	0
09/10/2008	ZAAD 2008/12/12	7.35	Call	Currency Future	35.0000	39.0000	11.429	0	0	0
09/10/2008	ZAAD 2008/12/12	6.90	Put	Currency Future	778.0000	575.0000	(26.093)	0	0	0
09/10/2008	ZAAD 2008/12/12	6.40	Put	Currency Future	402.0000	223.0000	(44.527)	0	0	0
09/10/2008	ZAAD 2008/12/12	7.15	Put	Currency Future	991.0000	776.0000	(21.695)	0	0	0
09/10/2008	ZAAD 2008/12/12	6.90	Call	Currency Future	92.0000	113.0000	22.826	0	0	0
09/10/2008	ZAAD 2008/12/12	6.55	Put	Currency Future	511.0000	317.0000	(37.965)	0	0	0
09/10/2008	ZAAD 2008/12/12	6.45	Put	Currency Future	437.0000	253.0000	(42.105)	0	0	0
09/10/2008	ZAAD 2008/12/12	7.25	Call	Currency Future	44.0000	50.0000	13.636	0	0	0
09/10/2008	ZAAD 2008/12/12	5.90	Call	Currency Future	0.0000	580.0000	100.000	0	0	0
09/10/2008	ZAAD 2008/12/12	7.10	Call	Currency Future	61.0000	72.0000	18.033	0	0	0
09/10/2008	ZAAD 2008/12/12	6.50	Put	Currency Future	473.0000	284.0000	(39.958)	0	0	0
09/10/2008	ZAAD 2008/12/12	6.45	Call	Currency Future	201.0000	240.0000	19.403	0	0	0
09/10/2008	ZAAD 2008/12/12	7.05	Call	Currency Future	68.0000	81.0000	19.118	0	0	0
09/10/2008	ZAAD 2008/12/12	7.10	Put	Currency Future	947.0000	734.0000	(22.492)	0	0	0
09/10/2008	ZAAD 2008/12/12	6.50	Call	Currency Future	187.0000	222.0000	18.717	0	0	0
09/10/2008	ZAAD 2008/12/12	7.25	Put	Currency Future	1,080.0000	863.0000	(20.093)	0	0	0
09/10/2008	ZAAD 2008/12/12	7.20	Call	Currency Future	49.0000	57.0000	16.327	0	0	0
09/10/2008	ZAAD 2008/12/12	6.55	Call	Currency Future	174.0000	205.0000	17.816	0	0	0
09/10/2008	ZAAD 2008/12/12	7.05	Put	Currency Future	904.0000	693.0000	(23.341)	0	0	0
09/10/2008	ZAAD 2008/12/12	6.80	Call	Currency Future	112.0000	139.0000	24.107	0	0	0
09/10/2008	ZAAD 2008/12/12	6.90	Put	Currency Future	778.0000	575.0000	(26.093)	0	0	0
09/10/2008	ZAAD 2008/12/12	6.20	Call	Currency Future	288.0000	361.0000	25.347	0	0	0
09/10/2008	ZAAD 2008/12/12	6.30	Put	Currency Future	336.0000	169.0000	(49.702)	0	0	0
09/10/2008	ZAAD 2008/12/12	6.20	Put	Currency Future	274.0000	124.0000	(54.745)	0	0	0
09/10/2008	ZAAD 2008/12/12	7.15	Call	Currency Future	55.0000	64.0000	16.364	0	0	0
09/10/2008	ZAAD 2008/12/12	6.80	Put	Currency Future	698.0000	502.0000	(28.080)	0	0	0

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09/10/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	249.0000	306.0000	22.892	0	0	0
09/10/2008	ZAAD	2008/12/12	6.00	Call	Currency Future	382.0000	499.0000	30.628	0	0	0
09/10/2008	ZAAD	2008/12/12	6.00	Put	Currency Future	168.0000	62.0000	(63.095)	0	0	0
09/10/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	83.0000	101.0000	21.687	0	0	0
09/10/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	1,035.0000	819.0000	(20.870)	0	0	0
09/10/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	112.0000	139.0000	24.107	0	0	0
09/10/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	55.0000	64.0000	16.364	0	0	0
09/10/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	819.0000	614.0000	(25.031)	0	0	0
09/10/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	991.0000	776.0000	(21.695)	0	0	0
09/10/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	83.0000	101.0000	21.687	0	0	0
09/10/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	861.0000	653.0000	(24.158)	0	0	0
09/10/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	309.0000	393.0000	27.184	0	0	0
09/10/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	75.0000	90.0000	20.000	0	0	0
09/10/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	216.0000	261.0000	20.833	0	0	0
09/10/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	245.0000	105.0000	(57.143)	0	0	0
09/10/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	304.0000	145.0000	(52.303)	0	0	0
09/10/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	659.0000	462.0000	(29.894)	0	0	0
09/10/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	268.0000	333.0000	24.254	0	0	0
09/10/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	123.0000	150.0000	21.951	0	0	0
09/10/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	232.0000	283.0000	21.983	0	0	0
09/10/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	402.0000	223.0000	(44.527)	0	0	0
09/10/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	368.0000	195.0000	(47.011)	0	0	0
09/10/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	101.0000	125.0000	23.762	0	0	0
09/10/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	738.0000	538.0000	(27.100)	0	0	0
09/10/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	698.0000	502.0000	(28.080)	0	0	0
09/10/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	819.0000	614.0000	(25.031)	0	0	0
09/10/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	585.0000	387.0000	(33.846)	0	0	0
09/10/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	148.0000	175.0000	18.243	0	0	0
09/10/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	68.0000	81.0000	19.118	0	0	0
09/10/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	511.0000	317.0000	(37.965)	0	0	0
09/10/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	904.0000	693.0000	(23.341)	0	0	0
09/10/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	174.0000	205.0000	17.816	0	0	0
09/10/2008	ZAAD	2009/03/16			Currency Future	6.3232	6.5565	3.690	0.0000	0.0000	1,061
09/10/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	481.0000	597.0000	24.116	0	0	0
09/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	278.0000	329.0000	18.345	0	0	0

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09/10/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	435.0000	530.0000	21.839	0	0	0
09/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	605.0000	422.0000	(30.248)	0	0	0
09/10/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	312.0000	174.0000	(44.231)	0	0	0
09/10/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	372.0000	218.0000	(41.398)	0	0	0
09/10/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	257.0000	141.0000	(45.136)	0	0	0
09/10/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	248.0000	296.0000	19.355	0	0	0
09/10/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	395.0000	475.0000	20.253	0	0	0
09/10/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	675.0000	490.0000	(27.407)	0	0	0
09/10/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	339.0000	405.0000	19.469	0	0	0
09/10/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	136.0000	176.0000	29.412	0	0	0
09/10/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	1,012.0000	820.0000	(18.972)	0	0	0
09/10/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	1,094.0000	897.0000	(18.007)	0	0	0
09/10/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	118.0000	153.0000	29.661	0	0	0
09/10/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	0.0000	745.0000	100.000	0	0	0
09/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	533.0000	359.0000	(32.645)	0	0	0
09/10/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	0.0000	112.0000	100.000	0	0	0
09/10/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	0.0000	88.0000	100.000	0	0	0
09/10/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	0.0000	669.0000	100.000	0	0	0
09/10/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	307.0000	365.0000	18.893	0	0	0
09/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	233.0000	282.0000	21.030	0	0	0
09/10/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	102.0000	132.0000	29.412	0	0	0
09/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	641.0000	456.0000	(28.861)	0	0	0
09/10/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	1,178.0000	976.0000	(17.148)	0	0	0
09/10/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	265.0000	312.0000	17.736	0	0	0
09/10/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	204.0000	255.0000	25.000	0	0	0
09/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	233.0000	282.0000	21.030	0	0	0
09/10/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	307.0000	365.0000	18.893	0	0	0
09/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	710.0000	525.0000	(26.056)	0	0	0
09/10/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	499.0000	329.0000	(34.068)	0	0	0
09/10/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	781.0000	599.0000	(23.303)	0	0	0
09/10/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	856.0000	675.0000	(21.145)	0	0	0
09/10/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	894.0000	710.0000	(20.582)	0	0	0
09/10/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	933.0000	746.0000	(20.043)	0	0	0
09/10/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	204.0000	255.0000	25.000	0	0	0
09/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	533.0000	359.0000	(32.645)	0	0	0
09/10/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	402.0000	243.0000	(39.552)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	156.0000	203.0000	30.128	0	0	0
09/10/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	375.0000	450.0000	20.000	0	0	0
09/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	818.0000	637.0000	(22.127)	0	0	0
09/10/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	167.0000	217.0000	29.940	0	0	0
09/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	710.0000	525.0000	(26.056)	0	0	0
09/10/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	1,053.0000	858.0000	(18.519)	0	0	0
09/10/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	126.0000	164.0000	30.159	0	0	0
09/10/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	415.0000	502.0000	20.964	0	0	0
09/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	972.0000	783.0000	(19.444)	0	0	0
09/10/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	341.0000	195.0000	(42.815)	0	0	0
09/10/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	322.0000	385.0000	19.565	0	0	0
09/10/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	357.0000	427.0000	19.608	0	0	0
09/10/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	109.0000	142.0000	30.275	0	0	0
09/10/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	569.0000	390.0000	(31.459)	0	0	0
09/10/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	292.0000	346.0000	18.493	0	0	0
09/10/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	1,136.0000	936.0000	(17.606)	0	0	0
09/10/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	433.0000	270.0000	(37.644)	0	0	0
09/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	818.0000	637.0000	(22.127)	0	0	0
09/10/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	1,094.0000	897.0000	(18.007)	0	0	0
09/10/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	118.0000	153.0000	29.661	0	0	0
09/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	146.0000	189.0000	29.452	0	0	0
09/10/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	339.0000	405.0000	19.469	0	0	0
09/10/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	466.0000	299.0000	(35.837)	0	0	0
09/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	191.0000	243.0000	27.225	0	0	0
09/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	605.0000	422.0000	(30.248)	0	0	0
09/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	278.0000	329.0000	18.345	0	0	0
09/10/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	466.0000	299.0000	(35.837)	0	0	0
09/10/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	781.0000	599.0000	(23.303)	0	0	0
09/10/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	179.0000	232.0000	29.609	0	0	0
09/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	191.0000	243.0000	27.225	0	0	0
09/10/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	745.0000	562.0000	(24.564)	0	0	0
09/10/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	218.0000	268.0000	22.936	0	0	0
09/10/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	312.0000	174.0000	(44.231)	0	0	0
09/10/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	357.0000	427.0000	19.608	0	0	0
09/10/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	433.0000	270.0000	(37.644)	0	0	0
09/10/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	265.0000	312.0000	17.736	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	641.0000	456.0000	(28.861)	0	0	0
09/10/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	435.0000	530.0000	21.839	0	0	0
09/10/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	167.0000	217.0000	29.940	0	0	0
09/10/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	894.0000	710.0000	(20.582)	0	0	0
09/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	972.0000	783.0000	(19.444)	0	0	0
09/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	146.0000	189.0000	29.452	0	0	0
09/10/2008	ZAAD	2009/06/12			Currency Future	6.4167	6.6530	3.683	0.0000	0.0000	300
09/10/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	0.0000	248.0000	100.000	0	0	0
09/10/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	0.0000	396.0000	100.000	0	0	0
09/10/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	453.0000	298.0000	(34.216)	0	0	0
09/10/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	0.0000	601.0000	100.000	0	0	0
09/10/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	469.0000	551.0000	17.484	0	0	0
09/10/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	0.0000	210.0000	100.000	0	0	0
09/10/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	0.0000	663.0000	100.000	0	0	0
09/10/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	550.0000	663.0000	20.545	0	0	0
09/10/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	0.0000	543.0000	100.000	0	0	0
09/10/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	322.0000	380.0000	18.012	0	0	0
09/10/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	333.0000	210.0000	(36.937)	0	0	0
09/10/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	0.0000	177.0000	100.000	0	0	0
09/10/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	0.0000	148.0000	100.000	0	0	0
09/10/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	0.0000	730.0000	100.000	0	0	0
09/10/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	756.0000	577.0000	(23.677)	0	0	0
09/10/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	0.0000	801.0000	100.000	0	0	0
09/10/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	188.0000	239.0000	27.128	0	0	0
09/10/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	615.0000	446.0000	(27.480)	0	0	0
09/10/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	382.0000	449.0000	17.539	0	0	0
09/10/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	210.0000	266.0000	26.667	0	0	0
09/10/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	367.0000	430.0000	17.166	0	0	0
09/10/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	1,043.0000	863.0000	(17.258)	0	0	0
09/10/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	824.0000	648.0000	(21.359)	0	0	0
09/10/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	234.0000	297.0000	26.923	0	0	0
09/10/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	931.0000	760.0000	(18.367)	0	0	0
09/10/2008	ZAAD	2009/06/12	7.50	Call	Currency Future	158.0000	202.0000	27.848	0	0	0
09/10/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	1,121.0000	936.0000	(16.503)	0	0	0
09/10/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	248.0000	313.0000	26.210	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	1,161.0000	973.0000	(16.193)	0	0	0
09/10/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	756.0000	577.0000	(23.677)	0	0	0
09/10/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	290.0000	351.0000	21.034	0	0	0
09/10/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	177.0000	226.0000	27.684	0	0	0
09/10/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	686.0000	510.0000	(25.656)	0	0	0
09/10/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	199.0000	252.0000	26.633	0	0	0
09/10/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	432.0000	507.0000	17.361	0	0	0
09/10/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	1,005.0000	828.0000	(17.612)	0	0	0
09/10/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	391.0000	248.0000	(36.573)	0	0	0
09/10/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	1,201.0000	1,011.0000	(15.820)	0	0	0
09/10/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	222.0000	281.0000	26.577	0	0	0
09/10/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	353.0000	413.0000	16.997	0	0	0
09/10/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	1,082.0000	899.0000	(16.913)	0	0	0
09/10/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	322.0000	380.0000	18.012	0	0	0
09/10/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	859.0000	685.0000	(20.256)	0	0	0
09/10/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	367.0000	430.0000	17.166	0	0	0
09/10/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	508.0000	601.0000	18.307	0	0	0
09/10/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	968.0000	794.0000	(17.975)	0	0	0
09/10/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	261.0000	325.0000	24.521	0	0	0
09/10/2008	ZAAD	2009/06/12	7.50	Put	Currency Future	1,242.0000	1,049.0000	(15.539)	0	0	0
09/10/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	1,005.0000	828.0000	(17.612)	0	0	0
09/10/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	168.0000	214.0000	27.381	0	0	0
09/10/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	650.0000	477.0000	(26.615)	0	0	0
09/10/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	789.0000	612.0000	(22.433)	0	0	0
09/10/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	398.0000	469.0000	17.839	0	0	0
09/10/2008	ZAAD	2009/06/12	6.60	Put	Currency Future	581.0000	416.0000	(28.399)	0	0	0
09/10/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	306.0000	365.0000	19.281	0	0	0
09/10/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	222.0000	281.0000	26.577	0	0	0
09/10/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	515.0000	354.0000	(31.262)	0	0	0
09/10/2008	ZAAD	2009/06/12	6.55	Call	Currency Future	415.0000	487.0000	17.349	0	0	0
09/10/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	650.0000	477.0000	(26.615)	0	0	0
09/10/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	968.0000	794.0000	(17.975)	0	0	0
09/10/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	234.0000	297.0000	26.923	0	0	0
09/10/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	615.0000	446.0000	(27.480)	0	0	0
09/10/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	382.0000	449.0000	17.539	0	0	0
09/10/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	548.0000	384.0000	(29.927)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2008	ZAAD 2009/06/12	7.40	Call	Currency Future	177.0000	226.0000	27.684	0	0	0
09/10/2008	ZAAD 2009/06/12	7.40	Put	Currency Future	1,161.0000	973.0000	(16.193)	0	0	0
09/10/2008	ZAAD 2009/06/12	7.00	Call	Currency Future	276.0000	338.0000	22.464	0	0	0
09/10/2008	ZAAD 2009/06/12	7.05	Put	Currency Future	895.0000	722.0000	(19.330)	0	0	0
09/10/2008	ZAAD 2009/06/12	6.80	Put	Currency Future	723.0000	543.0000	(24.896)	0	0	0
09/10/2008	ZAAD 2009/06/12	6.80	Call	Currency Future	339.0000	396.0000	16.814	0	0	0
09/10/2008	ZAAD 2009/06/12	6.40	Call	Currency Future	469.0000	551.0000	17.484	0	0	0
09/10/2008	ZAAD 2009/06/12	6.40	Put	Currency Future	453.0000	298.0000	(34.216)	0	0	0
09/10/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	789.0000	612.0000	(22.433)	0	0	0
09/10/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	306.0000	365.0000	19.281	0	0	0

Grand Total:

478,909