



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 13/10/2008

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
13/10/2008	\$ / R 2008/12/12			Currency Future	9.4928	9.3174	(1.848)	9.5300	9.2400	275,650
13/10/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	1,288.0000	1,124.0000	(12.733)	0	0	0
13/10/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	297.0000	373.0000	25.589	0	0	0
13/10/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	57.0000	71.0000	24.561	0	0	0
13/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	51.0000	64.0000	25.490	0	0	0
13/10/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	119.0000	154.0000	29.412	0	0	0
13/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,244.0000	1,081.0000	(13.103)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,333.0000	1,168.0000	(12.378)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	40.0000	50.0000	25.000	0	0	0
13/10/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	1,200.0000	1,039.0000	(13.417)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	912.0000	771.0000	(15.461)	0	0	0
13/10/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	590.0000	490.0000	(16.949)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	40.0000	50.0000	25.000	0	0	0
13/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,333.0000	1,168.0000	(12.378)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	31.0000	39.0000	25.806	0	0	0
13/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	991.0000	842.0000	(15.035)	0	0	0
13/10/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	0.0000	554.0000	100.000	0	0	0
13/10/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	161.0000	207.0000	28.571	0	0	0
13/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	1,611.0000	1,440.0000	(10.615)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	804.0000	674.0000	(16.169)	0	0	20,000
13/10/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	1,072.0000	916.0000	(14.552)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	1,424.0000	1,256.0000	(11.798)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	146.0000	188.0000	28.767	0	0	0
13/10/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	400.0000	490.0000	22.500	0	0	0
13/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	98.0000	124.0000	26.531	0	0	0
13/10/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	79.0000	99.0000	25.316	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	18.0000	23.0000	27.778	0	0	0
13/10/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	839.0000	706.0000	(15.852)	0	0	0
13/10/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	213.0000	271.0000	27.230	0	0	0
13/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	991.0000	842.0000	(15.035)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	1,517.0000	1,347.0000	(11.206)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	98.0000	124.0000	26.531	0	0	0
13/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	31.0000	39.0000	25.806	0	0	0
13/10/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	493.0000	408.0000	(17.241)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	1,114.0000	956.0000	(14.183)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	1,424.0000	1,256.0000	(11.798)	0	0	0
13/10/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	706.0000	589.0000	(16.572)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	71.0000	89.0000	25.352	0	0	0
13/10/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	24.0000	30.0000	25.000	0	0	0
13/10/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,157.0000	997.0000	(13.829)	0	0	20
13/10/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	64.0000	80.0000	25.000	0	0	0
13/10/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	0.0000	371.0000	100.000	0	0	0
13/10/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	45.0000	57.0000	26.667	0	0	0
13/10/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	1,803.0000	1,630.0000	(9.595)	0	0	0
13/10/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	675.0000	562.0000	(16.741)	0	0	0
13/10/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	232.0000	295.0000	27.155	0	0	0
13/10/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	1,563.0000	1,393.0000	(10.877)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	27.0000	34.0000	25.926	0	0	0
13/10/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	737.0000	616.0000	(16.418)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	1,378.0000	1,212.0000	(12.046)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	161.0000	207.0000	28.571	0	0	0
13/10/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	1,470.0000	1,302.0000	(11.429)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	804.0000	674.0000	(16.169)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	35.0000	44.0000	25.714	0	0	0
13/10/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	132.0000	170.0000	28.788	0	0	0
13/10/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
13/10/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	88.0000	111.0000	26.136	0	0	0
13/10/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	252.0000	320.0000	26.984	0	0	0
13/10/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	1,706.0000	1,534.0000	(10.082)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	1,031.0000	879.0000	(14.743)	0	0	0
13/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	1,611.0000	1,440.0000	(10.615)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	108.0000	138.0000	27.778	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	194.0000	248.0000	27.835	0	0	0
13/10/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	21.0000	26.0000	23.810	0	0	0
13/10/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	875.0000	738.0000	(15.657)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	177.0000	227.0000	28.249	0	0	0
13/10/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	590.0000	490.0000	(16.949)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	770.0000	644.0000	(16.364)	0	0	0
13/10/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	297.0000	373.0000	25.589	0	0	0
13/10/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	539.0000	448.0000	(16.883)	0	0	0
13/10/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	346.0000	430.0000	24.277	0	0	0
13/10/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	645.0000	537.0000	(16.744)	0	0	0
13/10/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	493.0000	408.0000	(17.241)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	64.0000	80.0000	25.000	0	0	0
13/10/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,157.0000	997.0000	(13.829)	0	0	0
13/10/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	274.0000	346.0000	26.277	0	0	0
13/10/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	943.0000	1,072.0000	13.680	0	0	0
13/10/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	617.0000	513.0000	(16.856)	0	0	0
13/10/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	400.0000	490.0000	22.500	0	0	0
13/10/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	321.0000	401.0000	24.922	0	0	0
13/10/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	648.0000	763.0000	17.747	0	0	0
13/10/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	341.0000	281.0000	(17.595)	0	0	0
13/10/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	236.0000	190.0000	(19.492)	0	0	0
13/10/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	791.0000	916.0000	15.803	0	0	0
13/10/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	411.0000	338.0000	(17.762)	0	0	0
13/10/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	648.0000	763.0000	17.747	0	0	0
13/10/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	341.0000	281.0000	(17.595)	0	0	0
13/10/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	518.0000	621.0000	19.884	0	0	0
13/10/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	564.0000	469.0000	(16.844)	0	0	0
13/10/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	284.0000	234.0000	(17.606)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	839.0000	706.0000	(15.852)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	146.0000	188.0000	28.767	0	0	0
13/10/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	119.0000	154.0000	29.412	0	0	0
13/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	18.0000	23.0000	27.778	0	0	0
13/10/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	516.0000	427.0000	(17.248)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,244.0000	1,081.0000	(13.103)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	912.0000	771.0000	(15.461)	0	0	0
13/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	51.0000	64.0000	25.490	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	\$ / R	2008/12/12	7.80	Put	Currency Future	13.0000	17.0000	30.769	0	0	0
13/10/2008	\$ / R	2008/12/12	9.35	Put	Currency Future	373.0000	460.0000	23.324	0	0	0
13/10/2008	\$ / R	2008/12/12	9.45	Put	Currency Future	429.0000	522.0000	21.678	0	0	0
13/10/2008	\$ / R	2008/12/12	9.45	Call	Currency Future	472.0000	389.0000	(17.585)	0	0	0
13/10/2008	\$ / R	2008/12/12	7.85	Call	Currency Future	1,658.0000	1,487.0000	(10.314)	0	0	0
13/10/2008	\$ / R	2008/12/12	7.85	Put	Currency Future	15.0000	20.0000	33.333	0	0	0
13/10/2008	\$ / R	2008/12/12	8.65	Call	Currency Future	951.0000	806.0000	(15.247)	0	0	0
13/10/2008	\$ / R	2008/12/12	9.70	Call	Currency Future	0.0000	308.0000	100.000	0	0	0
13/10/2008	\$ / R	2008/12/12	9.70	Put	Currency Future	0.0000	690.0000	100.000	0	0	0
13/10/2008	\$ / R	2008/12/12	9.90	Put	Currency Future	0.0000	839.0000	100.000	0	0	0
13/10/2008	\$ / R	2008/12/12	9.90	Call	Currency Future	0.0000	256.0000	100.000	0	0	0
13/10/2008	\$ / R	2008/12/12	10.30	Put	Currency Future	0.0000	1,151.0000	100.000	0	0	0
13/10/2008	\$ / R	2008/12/12	10.10	Call	Currency Future	0.0000	214.0000	100.000	0	0	0
13/10/2008	\$ / R	2008/12/12	10.10	Put	Currency Future	0.0000	996.0000	100.000	0	0	0
13/10/2008	\$ / R	2008/12/12	10.30	Call	Currency Future	0.0000	168.0000	100.000	0	0	0
13/10/2008	\$ / R	2009/03/16			Currency Future	9.6930	9.5125	(1.862)	9.5400	9.4600	31,470
13/10/2008	\$ / R	2009/03/16	8.45	Put	Currency Future	177.0000	192.0000	8.475	0	0	0
13/10/2008	\$ / R	2009/03/16	9.60	Call	Currency Future	718.0000	610.0000	(15.042)	0	0	0
13/10/2008	\$ / R	2009/03/16	9.70	Put	Currency Future	684.0000	761.0000	11.257	0	0	0
13/10/2008	\$ / R	2009/03/16	9.60	Put	Currency Future	625.0000	697.0000	11.520	0	0	0
13/10/2008	\$ / R	2009/03/16	8.30	Call	Currency Future	1,538.0000	1,369.0000	(10.988)	0	0	0
13/10/2008	\$ / R	2009/03/16	9.70	Call	Currency Future	677.0000	573.0000	(15.362)	0	0	0
13/10/2008	\$ / R	2009/03/16	8.55	Put	Currency Future	201.0000	219.0000	8.955	0	0	0
13/10/2008	\$ / R	2009/03/16	8.85	Call	Currency Future	1,131.0000	977.0000	(13.616)	0	0	0
13/10/2008	\$ / R	2009/03/16	8.60	Put	Currency Future	214.0000	233.0000	8.879	0	0	0
13/10/2008	\$ / R	2009/03/16	8.60	Call	Currency Future	1,307.0000	1,146.0000	(12.318)	0	0	0
13/10/2008	\$ / R	2009/03/16	8.50	Put	Currency Future	189.0000	205.0000	8.466	0	0	0
13/10/2008	\$ / R	2009/03/16	8.45	Call	Currency Future	1,420.0000	1,255.0000	(11.620)	0	0	0
13/10/2008	\$ / R	2009/03/16	9.40	Put	Currency Future	511.0000	578.0000	13.112	0	0	0
13/10/2008	\$ / R	2009/03/16	8.40	Call	Currency Future	1,459.0000	1,292.0000	(11.446)	0	0	0
13/10/2008	\$ / R	2009/03/16	8.30	Put	Currency Future	145.0000	157.0000	8.276	0	0	0
13/10/2008	\$ / R	2009/03/16	8.05	Call	Currency Future	1,743.0000	1,571.0000	(9.868)	0	0	0
13/10/2008	\$ / R	2009/03/16	9.30	Call	Currency Future	851.0000	732.0000	(13.984)	0	0	0
13/10/2008	\$ / R	2009/03/16	8.40	Put	Currency Future	166.0000	180.0000	8.434	0	0	0
13/10/2008	\$ / R	2009/03/16	9.30	Put	Currency Future	458.0000	519.0000	13.319	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,271.0000	1,111.0000	(12.589)	0	0	0
13/10/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	228.0000	248.0000	8.772	0	0	0
13/10/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,131.0000	977.0000	(13.616)	0	0	0
13/10/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	288.0000	314.0000	9.028	0	0	0
13/10/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,307.0000	1,146.0000	(12.318)	0	0	0
13/10/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	1,382.0000	1,218.0000	(11.867)	0	0	0
13/10/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	288.0000	314.0000	9.028	0	0	0
13/10/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	1,064.0000	914.0000	(14.098)	0	0	0
13/10/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	100.0000	108.0000	8.000	0	0	0
13/10/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	321.0000	351.0000	9.346	0	0	0
13/10/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	909.0000	776.0000	(14.631)	0	0	0
13/10/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	1,344.0000	1,182.0000	(12.054)	0	0	0
13/10/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	1,498.0000	1,331.0000	(11.148)	0	0	0
13/10/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	1,701.0000	1,529.0000	(10.112)	0	0	0
13/10/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	416.0000	464.0000	11.538	0	0	0
13/10/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	1,420.0000	1,255.0000	(11.620)	0	0	0
13/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	155.0000	168.0000	8.387	0	0	0
13/10/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	1,344.0000	1,182.0000	(12.054)	0	0	0
13/10/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	135.0000	146.0000	8.148	0	0	0
13/10/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	242.0000	264.0000	9.091	0	0	0
13/10/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	804.0000	690.0000	(14.179)	0	0	0
13/10/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	201.0000	219.0000	8.955	0	0	0
13/10/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	1,660.0000	1,489.0000	(10.301)	0	0	0
13/10/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	117.0000	126.0000	7.692	0	0	0
13/10/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	177.0000	192.0000	8.475	0	0	0
13/10/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	1,578.0000	1,408.0000	(10.773)	0	0	0
13/10/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	684.0000	761.0000	11.257	0	0	0
13/10/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	1,498.0000	1,331.0000	(11.148)	0	0	0
13/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	155.0000	168.0000	8.387	0	0	0
13/10/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	257.0000	280.0000	8.949	0	0	0
13/10/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	807.0000	895.0000	10.905	0	0	0
13/10/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	1,200.0000	1,043.0000	(13.083)	0	0	0
13/10/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	1,619.0000	1,448.0000	(10.562)	0	0	0
13/10/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	272.0000	297.0000	9.191	0	0	0
13/10/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	214.0000	233.0000	8.879	0	0	0
13/10/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	339.0000	371.0000	9.440	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	600.0000	508.0000	(15.333)	0	0	0
13/10/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	145.0000	157.0000	8.276	0	0	0
13/10/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	1,032.0000	883.0000	(14.438)	0	0	0
13/10/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	458.0000	519.0000	13.319	0	0	0
13/10/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	93.0000	100.0000	7.527	0	0	0
13/10/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,165.0000	1,009.0000	(13.391)	0	0	0
13/10/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	1,538.0000	1,369.0000	(10.988)	0	0	0
13/10/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	851.0000	732.0000	(13.984)	0	0	0
13/10/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	304.0000	332.0000	9.211	0	0	0
13/10/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,097.0000	945.0000	(13.856)	0	0	0
13/10/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	677.0000	573.0000	(15.362)	0	0	0
13/10/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	969.0000	824.0000	(14.964)	0	0	0
13/10/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	416.0000	464.0000	11.538	0	0	0
13/10/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	744.0000	827.0000	11.156	0	0	0
13/10/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	909.0000	776.0000	(14.631)	0	0	0
13/10/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	637.0000	539.0000	(15.385)	0	0	0
13/10/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	376.0000	412.0000	9.574	0	0	0
13/10/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	625.0000	697.0000	11.520	0	0	0
13/10/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	718.0000	610.0000	(15.042)	0	0	0
13/10/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	566.0000	636.0000	12.367	0	0	0
13/10/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	969.0000	824.0000	(14.964)	0	0	0
13/10/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,235.0000	1,076.0000	(12.874)	0	0	0
13/10/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	376.0000	412.0000	9.574	0	0	0
13/10/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	108.0000	117.0000	8.333	0	0	0
13/10/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	511.0000	578.0000	13.112	0	0	0
13/10/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	1,786.0000	1,612.0000	(9.742)	0	0	0
13/10/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	79.0000	85.0000	7.595	0	0	0
13/10/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	1,872.0000	1,697.0000	(9.348)	0	0	0
13/10/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	759.0000	649.0000	(14.493)	0	0	0
13/10/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	804.0000	690.0000	(14.179)	0	0	0
13/10/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	126.0000	136.0000	7.937	0	0	0
13/10/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	1,743.0000	1,571.0000	(9.868)	0	0	0
13/10/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	1,660.0000	1,489.0000	(10.301)	0	0	0
13/10/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,235.0000	1,076.0000	(12.874)	0	0	0
13/10/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	100.0000	108.0000	8.000	0	0	0
13/10/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	1,619.0000	1,448.0000	(10.562)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	108.0000	117.0000	8.333	0	0	0
13/10/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	1,701.0000	1,529.0000	(10.112)	0	0	0
13/10/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	242.0000	264.0000	9.091	0	0	0
13/10/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,165.0000	1,009.0000	(13.391)	0	0	0
13/10/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	126.0000	136.0000	7.937	0	0	0
13/10/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,097.0000	945.0000	(13.856)	0	0	0
13/10/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,271.0000	1,111.0000	(12.589)	0	0	0
13/10/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	272.0000	297.0000	9.191	0	0	0
13/10/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	117.0000	126.0000	7.692	0	0	0
13/10/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	228.0000	248.0000	8.772	0	0	0
13/10/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	304.0000	332.0000	9.211	0	0	0
13/10/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	566.0000	471.0000	(16.784)	0	0	0
13/10/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	0.0000	1,024.0000	100.000	0	0	0
13/10/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	0.0000	436.0000	100.000	0	0	0
13/10/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	0.0000	895.0000	100.000	0	0	0
13/10/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	0.0000	508.0000	100.000	0	0	0
13/10/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	744.0000	827.0000	11.156	0	0	0
13/10/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	637.0000	539.0000	(15.385)	0	0	0
13/10/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	873.0000	958.0000	9.737	0	0	0
13/10/2008	\$ / R 2009/06/12			Currency Future	9.8841	9.6974	(1.889)	9.7200	9.7200	2,355
13/10/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	596.0000	672.0000	12.752	0	0	0
13/10/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	374.0000	410.0000	9.626	0	0	0
13/10/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	374.0000	410.0000	9.626	0	0	0
13/10/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,308.0000	1,158.0000	(11.468)	0	0	0
13/10/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	855.0000	749.0000	(12.398)	0	0	0
13/10/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	1,409.0000	1,254.0000	(11.001)	0	0	0
13/10/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	341.0000	374.0000	9.677	0	0	0
13/10/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	1,586.0000	1,424.0000	(10.214)	0	0	0
13/10/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	937.0000	827.0000	(11.740)	0	0	0
13/10/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	1,375.0000	1,221.0000	(11.200)	0	0	0
13/10/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	202.0000	222.0000	9.901	0	0	0
13/10/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	652.0000	730.0000	11.963	0	0	0
13/10/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	325.0000	356.0000	9.538	0	0	0
13/10/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	1,514.0000	1,354.0000	(10.568)	0	0	0
13/10/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	1,737.0000	1,570.0000	(9.614)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	980.0000	869.0000	(11.327)	0	0	0
13/10/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	252.0000	277.0000	9.921	0	0	0
13/10/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	1,244.0000	1,096.0000	(11.897)	0	0	0
13/10/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	226.0000	249.0000	10.177	0	0	0
13/10/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	410.0000	449.0000	9.512	0	0	0
13/10/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	771.0000	852.0000	10.506	0	0	0
13/10/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	1,660.0000	1,496.0000	(9.880)	0	0	0
13/10/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	448.0000	490.0000	9.375	0	0	0
13/10/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	180.0000	198.0000	10.000	0	0	0
13/10/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,308.0000	1,158.0000	(11.468)	0	0	0
13/10/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	1,815.0000	1,646.0000	(9.311)	0	0	0
13/10/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	1,182.0000	1,037.0000	(12.267)	0	0	0
13/10/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,035.0000	909.0000	(12.174)	0	0	0
13/10/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	551.0000	612.0000	11.071	0	0	0
13/10/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	1,478.0000	1,320.0000	(10.690)	0	0	0
13/10/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	280.0000	307.0000	9.643	0	0	0
13/10/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	1,976.0000	1,803.0000	(8.755)	0	0	0
13/10/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	1,514.0000	1,354.0000	(10.568)	0	0	0
13/10/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	815.0000	713.0000	(12.515)	0	0	0
13/10/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	280.0000	307.0000	9.643	0	0	0
13/10/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	142.0000	156.0000	9.859	0	0	0
13/10/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	831.0000	916.0000	10.229	0	0	0
13/10/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	1,894.0000	1,723.0000	(9.029)	0	0	0
13/10/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	294.0000	323.0000	9.864	0	0	0
13/10/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	160.0000	176.0000	10.000	0	0	0
13/10/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	309.0000	339.0000	9.709	0	0	0
13/10/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	429.0000	469.0000	9.324	0	0	0
13/10/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	252.0000	277.0000	9.921	0	0	0
13/10/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	711.0000	790.0000	11.111	0	0	0
13/10/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	895.0000	787.0000	(12.067)	0	0	0
13/10/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,213.0000	1,067.0000	(12.036)	0	0	0
13/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	1,341.0000	1,189.0000	(11.335)	0	0	0
13/10/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	1,550.0000	1,389.0000	(10.387)	0	0	0
13/10/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	266.0000	292.0000	9.774	0	0	0
13/10/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	711.0000	790.0000	11.111	0	0	0
13/10/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	1,443.0000	1,287.0000	(10.811)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	1,409.0000	1,254.0000	(11.001)	0	0	0
13/10/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	294.0000	323.0000	9.864	0	0	0
13/10/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	1,550.0000	1,389.0000	(10.387)	0	0	0
13/10/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	325.0000	356.0000	9.538	0	0	0
13/10/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	467.0000	511.0000	9.422	0	0	0
13/10/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,213.0000	1,067.0000	(12.036)	0	0	0
13/10/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,152.0000	1,009.0000	(12.413)	0	0	0
13/10/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	429.0000	469.0000	9.324	0	0	0
13/10/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	895.0000	787.0000	(12.067)	0	0	0
13/10/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	467.0000	511.0000	9.422	0	0	0
13/10/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,152.0000	1,009.0000	(12.413)	0	0	0
13/10/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	266.0000	292.0000	9.774	0	0	0
13/10/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,092.0000	953.0000	(12.729)	0	0	0
13/10/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	508.0000	556.0000	9.449	0	0	0
13/10/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	392.0000	429.0000	9.439	0	0	0
13/10/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	1,586.0000	1,424.0000	(10.214)	0	0	0
13/10/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	357.0000	392.0000	9.804	0	0	0
13/10/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	191.0000	210.0000	9.948	0	0	0
13/10/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	1,478.0000	1,320.0000	(10.690)	0	0	0
13/10/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	1,775.0000	1,608.0000	(9.408)	0	0	0
13/10/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	1,276.0000	1,127.0000	(11.677)	0	0	0
13/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	214.0000	235.0000	9.813	0	0	0
13/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	1,698.0000	1,533.0000	(9.717)	0	0	0
13/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	1,698.0000	1,533.0000	(9.717)	0	0	0
13/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	214.0000	235.0000	9.813	0	0	0
13/10/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	170.0000	187.0000	10.000	0	0	0
13/10/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	239.0000	262.0000	9.623	0	0	0
13/10/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	226.0000	249.0000	10.177	0	0	0
13/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	1,341.0000	1,189.0000	(11.335)	0	0	0
13/10/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	1,660.0000	1,496.0000	(9.880)	0	0	0
13/10/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	1,623.0000	1,460.0000	(10.043)	0	0	0
13/10/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	1,854.0000	1,684.0000	(9.169)	0	0	0
13/10/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	357.0000	392.0000	9.804	0	0	0
13/10/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	508.0000	556.0000	9.449	0	0	0
13/10/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	855.0000	749.0000	(12.398)	0	0	0
13/10/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	0.0000	574.0000	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
13/10/2008	\$ / R	2009/06/12	9.30	Call	Currency Future	1,092.0000	953.0000	(12.729)	0	0	0
13/10/2008	\$ / R	2009/06/12	10.20	Put	Currency Future	1,021.0000	1,112.0000	8.913	0	0	0
13/10/2008	\$ / R	2009/06/12	10.10	Put	Currency Future	956.0000	1,050.0000	9.833	0	0	0
13/10/2008	\$ / R	2009/06/12	10.00	Call	Currency Future	776.0000	679.0000	(12.500)	0	0	0
13/10/2008	\$ / R	2009/06/12	10.00	Put	Currency Future	892.0000	982.0000	10.090	0	0	0
13/10/2008	\$ / R	2009/06/12	10.10	Call	Currency Future	740.0000	647.0000	(12.568)	0	0	0
13/10/2008	\$ / R	2009/06/12	10.20	Call	Currency Future	705.0000	610.0000	(13.475)	0	0	0
13/10/2008	\$ / R	2009/06/12	9.60	Put	Currency Future	652.0000	730.0000	11.963	0	0	0
13/10/2008	\$ / R	2009/06/12	10.10	Call	Currency Future	0.0000	647.0000	100.000	0	0	0
13/10/2008	\$ / R	2009/06/12	10.10	Put	Currency Future	0.0000	1,050.0000	100.000	0	0	0
13/10/2008	\$ / R	2009/06/12	9.60	Call	Currency Future	937.0000	827.0000	(11.740)	0	0	0
13/10/2008	\$ / R	2009/06/12	9.80	Put	Currency Future	771.0000	852.0000	10.506	0	0	0
13/10/2008	\$ / R	2009/06/12	10.30	Put	Currency Future	0.0000	1,177.0000	100.000	0	0	0
13/10/2008	£ / R	2008/12/12			Currency Future	16.1331	16.1884	0.343	16.1500	16.0500	18,147
13/10/2008	£ / R	2008/12/12	15.05	Put	Currency Future	304.0000	240.0000	(21.053)	0	0	0
13/10/2008	£ / R	2008/12/12	15.50	Call	Currency Future	1,090.0000	1,068.0000	(2.018)	0	0	0
13/10/2008	£ / R	2008/12/12	14.65	Put	Currency Future	202.0000	151.0000	(25.248)	0	0	0
13/10/2008	£ / R	2008/12/12	15.50	Put	Currency Future	457.0000	380.0000	(16.849)	0	0	0
13/10/2008	£ / R	2008/12/12	14.85	Put	Currency Future	249.0000	192.0000	(22.892)	0	0	0
13/10/2008	£ / R	2008/12/12	15.30	Put	Currency Future	384.0000	312.0000	(18.750)	0	0	0
13/10/2008	£ / R	2008/12/12	14.85	Call	Currency Future	1,532.0000	1,530.0000	(0.131)	0	0	0
13/10/2008	£ / R	2008/12/12	15.10	Put	Currency Future	319.0000	254.0000	(20.376)	0	0	0
13/10/2008	£ / R	2008/12/12	15.05	Call	Currency Future	1,387.0000	1,379.0000	(0.577)	0	0	0
13/10/2008	£ / R	2008/12/12	15.65	Call	Currency Future	1,000.0000	975.0000	(2.500)	0	0	0
13/10/2008	£ / R	2008/12/12	15.65	Put	Currency Future	517.0000	436.0000	(15.667)	0	0	0
13/10/2008	£ / R	2008/12/12	14.70	Put	Currency Future	213.0000	160.0000	(24.883)	0	0	0
13/10/2008	£ / R	2008/12/12	16.30	Call	Currency Future	714.0000	668.0000	(6.443)	0	0	0
13/10/2008	£ / R	2008/12/12	15.10	Call	Currency Future	1,352.0000	1,342.0000	(0.740)	0	0	0
13/10/2008	£ / R	2008/12/12	16.30	Put	Currency Future	880.0000	780.0000	(11.364)	0	0	0
13/10/2008	£ / R	2008/12/12	15.90	Put	Currency Future	644.0000	550.0000	(14.596)	0	0	0
13/10/2008	£ / R	2008/12/12	15.45	Call	Currency Future	1,121.0000	1,101.0000	(1.784)	0	0	0
13/10/2008	£ / R	2008/12/12	14.70	Call	Currency Future	1,646.0000	1,649.0000	0.182	0	0	0
13/10/2008	£ / R	2008/12/12	14.65	Call	Currency Future	1,685.0000	1,689.0000	0.237	0	0	0
13/10/2008	£ / R	2008/12/12	15.90	Call	Currency Future	877.0000	839.0000	(4.333)	0	0	0
13/10/2008	£ / R	2008/12/12	14.55	Call	Currency Future	1,764.0000	1,771.0000	0.397	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	£ / R 2008/12/12	14.45	Put	Currency Future	161.0000	117.0000	(27.329)	0	0	0
13/10/2008	£ / R 2008/12/12	15.60	Call	Currency Future	1,030.0000	1,005.0000	(2.427)	0	0	0
13/10/2008	£ / R 2008/12/12	14.55	Put	Currency Future	181.0000	133.0000	(26.519)	0	0	0
13/10/2008	£ / R 2008/12/12	14.40	Put	Currency Future	152.0000	109.0000	(28.289)	0	0	0
13/10/2008	£ / R 2008/12/12	14.35	Call	Currency Future	1,927.0000	1,941.0000	0.727	0	0	0
13/10/2008	£ / R 2008/12/12	14.50	Call	Currency Future	1,804.0000	1,813.0000	0.499	0	0	0
13/10/2008	£ / R 2008/12/12	15.35	Call	Currency Future	1,184.0000	1,167.0000	(1.436)	0	0	0
13/10/2008	£ / R 2008/12/12	14.45	Call	Currency Future	1,844.0000	1,855.0000	0.597	0	0	0
13/10/2008	£ / R 2008/12/12	14.40	Call	Currency Future	1,885.0000	1,898.0000	0.690	0	0	0
13/10/2008	£ / R 2008/12/12	15.30	Call	Currency Future	1,217.0000	1,201.0000	(1.315)	0	0	0
13/10/2008	£ / R 2008/12/12	14.35	Put	Currency Future	143.0000	102.0000	(28.671)	0	0	0
13/10/2008	£ / R 2008/12/12	15.35	Put	Currency Future	401.0000	328.0000	(18.204)	0	0	0
13/10/2008	£ / R 2008/12/12	15.70	Call	Currency Future	972.0000	945.0000	(2.778)	0	0	0
13/10/2008	£ / R 2008/12/12	15.45	Put	Currency Future	438.0000	362.0000	(17.352)	0	0	0
13/10/2008	£ / R 2008/12/12	15.60	Put	Currency Future	497.0000	417.0000	(16.097)	0	0	0
13/10/2008	£ / R 2008/12/12	15.55	Call	Currency Future	1,060.0000	1,037.0000	(2.170)	0	0	0
13/10/2008	£ / R 2008/12/12	15.60	Call	Currency Future	1,030.0000	1,005.0000	(2.427)	0	0	0
13/10/2008	£ / R 2008/12/12	15.80	Call	Currency Future	923.0000	887.0000	(3.900)	0	0	0
13/10/2008	£ / R 2008/12/12	15.55	Put	Currency Future	477.0000	398.0000	(16.562)	0	0	0
13/10/2008	£ / R 2008/12/12	15.70	Put	Currency Future	539.0000	456.0000	(15.399)	0	0	0
13/10/2008	£ / R 2008/12/12	16.00	Put	Currency Future	700.0000	605.0000	(13.571)	0	0	0
13/10/2008	£ / R 2008/12/12	14.95	Put	Currency Future	276.0000	215.0000	(22.101)	0	0	0
13/10/2008	£ / R 2008/12/12	16.00	Call	Currency Future	833.0000	793.0000	(4.802)	0	0	0
13/10/2008	£ / R 2008/12/12	14.50	Put	Currency Future	171.0000	125.0000	(26.901)	0	0	0
13/10/2008	£ / R 2008/12/12	15.00	Call	Currency Future	1,423.0000	1,416.0000	(0.492)	0	0	0
13/10/2008	£ / R 2008/12/12	14.95	Call	Currency Future	1,459.0000	1,453.0000	(0.411)	0	0	0
13/10/2008	£ / R 2008/12/12	15.80	Put	Currency Future	590.0000	498.0000	(15.593)	0	0	0
13/10/2008	£ / R 2008/12/12	14.75	Call	Currency Future	1,608.0000	1,609.0000	0.062	0	0	0
13/10/2008	£ / R 2008/12/12	14.75	Put	Currency Future	225.0000	170.0000	(24.444)	0	0	0
13/10/2008	£ / R 2008/12/12	15.15	Put	Currency Future	334.0000	267.0000	(20.060)	0	0	0
13/10/2008	£ / R 2008/12/12	16.10	Call	Currency Future	792.0000	750.0000	(5.303)	0	0	0
13/10/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,724.0000	1,730.0000	0.348	0	0	0
13/10/2008	£ / R 2008/12/12	15.10	Call	Currency Future	1,352.0000	1,342.0000	(0.740)	0	0	0
13/10/2008	£ / R 2008/12/12	15.60	Put	Currency Future	497.0000	417.0000	(16.097)	0	0	0
13/10/2008	£ / R 2008/12/12	15.00	Put	Currency Future	290.0000	227.0000	(21.724)	0	0	0
13/10/2008	£ / R 2008/12/12	16.10	Put	Currency Future	759.0000	662.0000	(12.780)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	£ / R 2008/12/12	14.90	Put	Currency Future	262.0000	203.0000	(22.519)	0	0	0
13/10/2008	£ / R 2008/12/12	14.60	Put	Currency Future	191.0000	142.0000	(25.654)	0	0	0
13/10/2008	£ / R 2008/12/12	14.60	Put	Currency Future	191.0000	142.0000	(25.654)	0	0	0
13/10/2008	£ / R 2008/12/12	15.10	Put	Currency Future	319.0000	254.0000	(20.376)	0	0	0
13/10/2008	£ / R 2008/12/12	15.40	Call	Currency Future	1,152.0000	1,133.0000	(1.649)	0	0	0
13/10/2008	£ / R 2008/12/12	15.40	Call	Currency Future	1,152.0000	1,133.0000	(1.649)	0	0	0
13/10/2008	£ / R 2008/12/12	15.20	Put	Currency Future	350.0000	282.0000	(19.429)	0	0	0
13/10/2008	£ / R 2008/12/12	14.90	Put	Currency Future	262.0000	203.0000	(22.519)	0	0	0
13/10/2008	£ / R 2008/12/12	15.20	Call	Currency Future	1,283.0000	1,270.0000	(1.013)	0	0	0
13/10/2008	£ / R 2008/12/12	15.15	Call	Currency Future	1,318.0000	1,306.0000	(0.910)	0	0	0
13/10/2008	£ / R 2008/12/12	15.40	Put	Currency Future	419.0000	345.0000	(17.661)	0	0	0
13/10/2008	£ / R 2008/12/12	15.25	Put	Currency Future	367.0000	297.0000	(19.074)	0	0	0
13/10/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,764.0000	1,771.0000	0.397	0	0	0
13/10/2008	£ / R 2008/12/12	15.25	Call	Currency Future	1,250.0000	1,235.0000	(1.200)	0	0	0
13/10/2008	£ / R 2008/12/12	15.80	Put	Currency Future	590.0000	498.0000	(15.593)	0	0	0
13/10/2008	£ / R 2008/12/12	15.30	Put	Currency Future	384.0000	312.0000	(18.750)	0	0	0
13/10/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,724.0000	1,730.0000	0.348	0	0	0
13/10/2008	£ / R 2008/12/12	15.30	Call	Currency Future	1,217.0000	1,201.0000	(1.315)	0	0	0
13/10/2008	£ / R 2008/12/12	16.20	Put	Currency Future	0.0000	720.0000	100.000	0	0	0
13/10/2008	£ / R 2008/12/12	16.20	Put	Currency Future	819.0000	720.0000	(12.088)	0	0	0
13/10/2008	£ / R 2008/12/12	14.80	Put	Currency Future	237.0000	181.0000	(23.629)	0	0	0
13/10/2008	£ / R 2008/12/12	16.40	Call	Currency Future	0.0000	631.0000	100.000	0	0	0
13/10/2008	£ / R 2008/12/12	16.20	Call	Currency Future	752.0000	708.0000	(5.851)	0	0	0
13/10/2008	£ / R 2008/12/12	16.50	Call	Currency Future	0.0000	595.0000	100.000	0	0	0
13/10/2008	£ / R 2008/12/12	14.55	Put	Currency Future	181.0000	133.0000	(26.519)	0	0	0
13/10/2008	£ / R 2008/12/12	16.40	Put	Currency Future	0.0000	842.0000	100.000	0	0	0
13/10/2008	£ / R 2008/12/12	15.80	Call	Currency Future	923.0000	887.0000	(3.900)	0	0	0
13/10/2008	£ / R 2008/12/12	16.20	Call	Currency Future	0.0000	708.0000	100.000	0	0	0
13/10/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,570.0000	1,569.0000	(0.064)	0	0	0
13/10/2008	£ / R 2008/12/12	15.90	Put	Currency Future	0.0000	550.0000	100.000	0	0	0
13/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	0.0000	839.0000	100.000	0	0	0
13/10/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,685.0000	1,689.0000	0.237	0	0	0
13/10/2008	£ / R 2008/12/12	15.05	Call	Currency Future	1,387.0000	1,379.0000	(0.577)	0	0	0
13/10/2008	£ / R 2008/12/12	14.65	Put	Currency Future	202.0000	151.0000	(25.248)	0	0	0
13/10/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,495.0000	1,491.0000	(0.268)	0	0	0
13/10/2008	£ / R 2008/12/12	15.15	Put	Currency Future	334.0000	267.0000	(20.060)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	£ / R 2008/12/12	15.05	Put	Currency Future	304.0000	240.0000	(21.053)	0	0	0
13/10/2008	£ / R 2008/12/12	15.15	Call	Currency Future	1,318.0000	1,306.0000	(0.910)	0	0	0
13/10/2008	£ / R 2008/12/12	16.50	Put	Currency Future	0.0000	907.0000	100.000	0	0	0
13/10/2008	£ / R 2008/12/12	15.40	Put	Currency Future	419.0000	345.0000	(17.661)	0	0	0
13/10/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,570.0000	1,569.0000	(0.064)	0	0	0
13/10/2008	£ / R 2008/12/12	14.80	Put	Currency Future	237.0000	181.0000	(23.629)	0	0	0
13/10/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,495.0000	1,491.0000	(0.268)	0	0	0
13/10/2008	£ / R 2008/12/12	16.10	Call	Currency Future	792.0000	750.0000	(5.303)	0	0	0
13/10/2008	£ / R 2008/12/12	16.10	Put	Currency Future	759.0000	662.0000	(12.780)	0	0	0
13/10/2008	£ / R 2008/12/12	15.90	Put	Currency Future	644.0000	550.0000	(14.596)	0	0	0
13/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	877.0000	839.0000	(4.333)	0	0	0
13/10/2008	£ / R 2009/03/16			Currency Future	16.4276	16.4798	0.318	0.0000	0.0000	17,016
13/10/2008	£ / R 2009/03/16	16.70	Put	Currency Future	1,284.0000	1,170.0000	(8.879)	0	0	0
13/10/2008	£ / R 2009/03/16	14.60	Call	Currency Future	2,179.0000	2,163.0000	(0.734)	0	0	0
13/10/2008	£ / R 2009/03/16	14.80	Put	Currency Future	406.0000	333.0000	(17.980)	0	0	0
13/10/2008	£ / R 2009/03/16	14.80	Call	Currency Future	2,034.0000	2,013.0000	(1.032)	0	0	0
13/10/2008	£ / R 2009/03/16	14.60	Put	Currency Future	351.0000	283.0000	(19.373)	0	0	0
13/10/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,397.0000	1,353.0000	(3.150)	0	0	0
13/10/2008	£ / R 2009/03/16	15.85	Put	Currency Future	792.0000	694.0000	(12.374)	0	0	0
13/10/2008	£ / R 2009/03/16	16.50	Put	Currency Future	1,158.0000	1,045.0000	(9.758)	0	0	0
13/10/2008	£ / R 2009/03/16	16.70	Call	Currency Future	1,012.0000	950.0000	(6.126)	0	0	0
13/10/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,964.0000	1,940.0000	(1.222)	0	0	0
13/10/2008	£ / R 2009/03/16	14.70	Call	Currency Future	2,106.0000	2,087.0000	(0.902)	0	0	0
13/10/2008	£ / R 2009/03/16	15.10	Put	Currency Future	500.0000	418.0000	(16.400)	0	0	0
13/10/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,861.0000	1,833.0000	(1.505)	0	0	0
13/10/2008	£ / R 2009/03/16	14.80	Call	Currency Future	2,034.0000	2,013.0000	(1.032)	0	0	0
13/10/2008	£ / R 2009/03/16	14.90	Put	Currency Future	436.0000	360.0000	(17.431)	0	0	0
13/10/2008	£ / R 2009/03/16	15.30	Put	Currency Future	569.0000	483.0000	(15.114)	0	0	0
13/10/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,697.0000	1,663.0000	(2.004)	0	0	0
13/10/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,697.0000	1,663.0000	(2.004)	0	0	0
13/10/2008	£ / R 2009/03/16	16.50	Call	Currency Future	1,086.0000	1,025.0000	(5.617)	0	0	0
13/10/2008	£ / R 2009/03/16	15.30	Put	Currency Future	569.0000	483.0000	(15.114)	0	0	0
13/10/2008	£ / R 2009/03/16	14.70	Put	Currency Future	378.0000	307.0000	(18.783)	0	0	0
13/10/2008	£ / R 2009/03/16	15.80	Put	Currency Future	770.0000	673.0000	(12.597)	0	0	0
13/10/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,827.0000	1,798.0000	(1.587)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,342.0000	1,296.0000	(3.428)	0	0	0
13/10/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,204.0000	1,149.0000	(4.568)	0	0	0
13/10/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,964.0000	1,940.0000	(1.222)	0	0	0
13/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	814.0000	716.0000	(12.039)	0	0	0
13/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	814.0000	716.0000	(12.039)	0	0	0
13/10/2008	£ / R 2009/03/16	14.80	Put	Currency Future	406.0000	333.0000	(17.980)	0	0	0
13/10/2008	£ / R 2009/03/16	15.05	Put	Currency Future	483.0000	403.0000	(16.563)	0	0	0
13/10/2008	£ / R 2009/03/16	15.25	Put	Currency Future	551.0000	466.0000	(15.426)	0	0	0
13/10/2008	£ / R 2009/03/16	14.90	Put	Currency Future	436.0000	360.0000	(17.431)	0	0	0
13/10/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,794.0000	1,764.0000	(1.672)	0	0	0
13/10/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,665.0000	1,630.0000	(2.102)	0	0	0
13/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,342.0000	1,296.0000	(3.428)	0	0	0
13/10/2008	£ / R 2009/03/16	15.85	Call	Currency Future	1,369.0000	1,324.0000	(3.287)	0	0	0
13/10/2008	£ / R 2009/03/16	15.75	Put	Currency Future	748.0000	652.0000	(12.834)	0	0	0
13/10/2008	£ / R 2009/03/16	15.15	Put	Currency Future	517.0000	434.0000	(16.054)	0	0	0
13/10/2008	£ / R 2009/03/16	16.20	Put	Currency Future	977.0000	869.0000	(11.054)	0	0	0
13/10/2008	£ / R 2009/03/16	15.75	Call	Currency Future	1,425.0000	1,382.0000	(3.018)	0	0	0
13/10/2008	£ / R 2009/03/16	15.65	Put	Currency Future	706.0000	612.0000	(13.314)	0	0	0
13/10/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,665.0000	1,630.0000	(2.102)	0	0	0
13/10/2008	£ / R 2009/03/16	15.55	Call	Currency Future	1,542.0000	1,503.0000	(2.529)	0	0	0
13/10/2008	£ / R 2009/03/16	15.35	Put	Currency Future	588.0000	500.0000	(14.966)	0	0	0
13/10/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,483.0000	1,442.0000	(2.765)	0	0	0
13/10/2008	£ / R 2009/03/16	15.50	Put	Currency Future	645.0000	554.0000	(14.109)	0	0	0
13/10/2008	£ / R 2009/03/16	15.55	Put	Currency Future	665.0000	573.0000	(13.835)	0	0	0
13/10/2008	£ / R 2009/03/16	15.50	Call	Currency Future	1,573.0000	1,534.0000	(2.479)	0	0	0
13/10/2008	£ / R 2009/03/16	15.00	Put	Currency Future	467.0000	388.0000	(16.916)	0	0	0
13/10/2008	£ / R 2009/03/16	15.35	Put	Currency Future	588.0000	500.0000	(14.966)	0	0	0
13/10/2008	£ / R 2009/03/16	16.40	Call	Currency Future	1,125.0000	1,066.0000	(5.244)	0	0	0
13/10/2008	£ / R 2009/03/16	15.70	Call	Currency Future	1,454.0000	1,412.0000	(2.889)	0	0	0
13/10/2008	£ / R 2009/03/16	15.70	Put	Currency Future	727.0000	632.0000	(13.067)	0	0	0
13/10/2008	£ / R 2009/03/16	15.80	Put	Currency Future	770.0000	673.0000	(12.597)	0	0	0
13/10/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,098.0000	986.0000	(10.200)	0	0	0
13/10/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,397.0000	1,353.0000	(3.150)	0	0	0
13/10/2008	£ / R 2009/03/16	15.00	Call	Currency Future	1,895.0000	1,868.0000	(1.425)	0	0	0
13/10/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,204.0000	1,149.0000	(4.568)	0	0	0
13/10/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,634.0000	1,598.0000	(2.203)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	£ / R	2009/03/16	14.65	Call	Currency Future	2,142.0000	2,125.0000	(0.794)	0	0	0
13/10/2008	£ / R	2009/03/16	15.40	Put	Currency Future	606.0000	518.0000	(14.521)	0	0	0
13/10/2008	£ / R	2009/03/16	16.30	Call	Currency Future	1,166.0000	1,107.0000	(5.060)	0	0	0
13/10/2008	£ / R	2009/03/16	14.95	Put	Currency Future	452.0000	374.0000	(17.257)	0	0	0
13/10/2008	£ / R	2009/03/16	16.20	Put	Currency Future	977.0000	869.0000	(11.054)	0	0	0
13/10/2008	£ / R	2009/03/16	15.25	Call	Currency Future	1,729.0000	1,696.0000	(1.909)	0	0	0
13/10/2008	£ / R	2009/03/16	16.30	Put	Currency Future	1,038.0000	927.0000	(10.694)	0	0	0
13/10/2008	£ / R	2009/03/16	14.85	Put	Currency Future	421.0000	346.0000	(17.815)	0	0	0
13/10/2008	£ / R	2009/03/16	14.95	Call	Currency Future	1,929.0000	1,904.0000	(1.296)	0	0	0
13/10/2008	£ / R	2009/03/16	15.60	Put	Currency Future	685.0000	592.0000	(13.577)	0	0	0
13/10/2008	£ / R	2009/03/16	15.65	Put	Currency Future	706.0000	612.0000	(13.314)	0	0	0
13/10/2008	£ / R	2009/03/16	14.65	Put	Currency Future	365.0000	295.0000	(19.178)	0	0	0
13/10/2008	£ / R	2009/03/16	15.60	Call	Currency Future	1,513.0000	1,472.0000	(2.710)	0	0	0
13/10/2008	£ / R	2009/03/16	14.85	Call	Currency Future	1,999.0000	1,976.0000	(1.151)	0	0	0
13/10/2008	£ / R	2009/03/16	15.40	Put	Currency Future	606.0000	518.0000	(14.521)	0	0	0
13/10/2008	£ / R	2009/03/16	14.75	Put	Currency Future	392.0000	320.0000	(18.367)	0	0	0
13/10/2008	£ / R	2009/03/16	15.65	Call	Currency Future	1,483.0000	1,442.0000	(2.765)	0	0	0
13/10/2008	£ / R	2009/03/16	14.75	Call	Currency Future	2,070.0000	2,050.0000	(0.966)	0	0	0
13/10/2008	£ / R	2009/03/16	15.45	Call	Currency Future	1,603.0000	1,566.0000	(2.308)	0	0	0
13/10/2008	£ / R	2009/03/16	15.40	Call	Currency Future	1,634.0000	1,598.0000	(2.203)	0	0	0
13/10/2008	£ / R	2009/03/16	16.30	Call	Currency Future	0.0000	1,107.0000	100.000	0	0	0
13/10/2008	£ / R	2009/03/16	16.00	Put	Currency Future	860.0000	760.0000	(11.628)	0	0	0
13/10/2008	£ / R	2009/03/16	15.20	Call	Currency Future	1,761.0000	1,730.0000	(1.760)	0	0	0
13/10/2008	£ / R	2009/03/16	15.45	Put	Currency Future	626.0000	536.0000	(14.377)	0	0	0
13/10/2008	£ / R	2009/03/16	15.20	Put	Currency Future	534.0000	450.0000	(15.730)	0	0	0
13/10/2008	£ / R	2009/03/16	15.15	Call	Currency Future	1,794.0000	1,764.0000	(1.672)	0	0	0
13/10/2008	£ / R	2009/03/16	16.10	Put	Currency Future	0.0000	811.0000	100.000	0	0	0
13/10/2008	£ / R	2009/03/16	16.30	Put	Currency Future	0.0000	927.0000	100.000	0	0	0
13/10/2008	£ / R	2009/03/16	16.10	Call	Currency Future	0.0000	1,191.0000	100.000	0	0	0
13/10/2008	£ / R	2009/03/16	16.60	Put	Currency Future	0.0000	1,107.0000	100.000	0	0	0
13/10/2008	£ / R	2009/03/16	16.60	Call	Currency Future	0.0000	987.0000	100.000	0	0	0
13/10/2008	£ / R	2009/03/16	16.00	Put	Currency Future	0.0000	760.0000	100.000	0	0	0
13/10/2008	£ / R	2009/03/16	16.80	Put	Currency Future	0.0000	1,235.0000	100.000	0	0	0
13/10/2008	£ / R	2009/03/16	15.15	Put	Currency Future	517.0000	434.0000	(16.054)	0	0	0
13/10/2008	£ / R	2009/03/16	15.05	Put	Currency Future	483.0000	403.0000	(16.563)	0	0	0
13/10/2008	£ / R	2009/03/16	16.80	Call	Currency Future	0.0000	914.0000	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
13/10/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,861.0000	1,833.0000	(1.505)	0	0	0
13/10/2008	£ / R 2009/03/16	16.00	Call	Currency Future	0.0000	1,240.0000	100.000	0	0	0
13/10/2008	£ / R 2009/03/16	16.00	Call	Currency Future	1,288.0000	1,240.0000	(3.727)	0	0	0
13/10/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,220.0000	1,107.0000	(9.262)	0	0	0
13/10/2008	£ / R 2009/03/16	16.10	Call	Currency Future	1,245.0000	1,191.0000	(4.337)	0	0	0
13/10/2008	£ / R 2009/03/16	16.10	Put	Currency Future	918.0000	811.0000	(11.656)	0	0	0
13/10/2008	£ / R 2009/03/16	16.60	Call	Currency Future	1,048.0000	987.0000	(5.821)	0	0	0
13/10/2008	£ / R 2009/03/16	16.40	Call	Currency Future	1,125.0000	1,066.0000	(5.244)	0	0	0
13/10/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,098.0000	986.0000	(10.200)	0	0	0
13/10/2008	£ / R 2009/06/12			Currency Future	16.6942	16.7417	0.285	0.0000	0.0000	8
13/10/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,627.0000	1,556.0000	(4.364)	0	0	0
13/10/2008	£ / R 2009/06/12	14.85	Put	Currency Future	544.0000	452.0000	(16.912)	0	0	0
13/10/2008	£ / R 2009/06/12	15.30	Call	Currency Future	2,092.0000	2,036.0000	(2.677)	0	0	0
13/10/2008	£ / R 2009/06/12	15.90	Put	Currency Future	941.0000	826.0000	(12.221)	0	0	0
13/10/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,484.0000	1,403.0000	(5.458)	0	0	0
13/10/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,736.0000	1,668.0000	(3.917)	0	0	0
13/10/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,190.0000	1,061.0000	(10.840)	0	0	0
13/10/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,033.0000	914.0000	(11.520)	0	0	0
13/10/2008	£ / R 2009/06/12	15.65	Put	Currency Future	835.0000	724.0000	(13.293)	0	0	0
13/10/2008	£ / R 2009/06/12	16.50	Call	Currency Future	1,446.0000	1,362.0000	(5.809)	0	0	0
13/10/2008	£ / R 2009/06/12	14.85	Call	Currency Future	2,389.0000	2,343.0000	(1.925)	0	0	0
13/10/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,311.0000	1,179.0000	(10.069)	0	0	0
13/10/2008	£ / R 2009/06/12	15.10	Put	Currency Future	627.0000	528.0000	(15.789)	0	0	0
13/10/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,879.0000	1,815.0000	(3.406)	0	0	0
13/10/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,938.0000	1,877.0000	(3.148)	0	0	0
13/10/2008	£ / R 2009/06/12	14.95	Call	Currency Future	2,321.0000	2,273.0000	(2.068)	0	0	0
13/10/2008	£ / R 2009/06/12	16.50	Put	Currency Future	1,252.0000	1,121.0000	(10.463)	0	0	0
13/10/2008	£ / R 2009/06/12	15.05	Call	Currency Future	2,254.0000	2,204.0000	(2.218)	0	0	0
13/10/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,080.0000	960.0000	(11.111)	0	0	0
13/10/2008	£ / R 2009/06/12	15.05	Put	Currency Future	610.0000	512.0000	(16.066)	0	0	0
13/10/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,405.0000	1,321.0000	(5.979)	0	0	0
13/10/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,574.0000	1,502.0000	(4.574)	0	0	0
13/10/2008	£ / R 2009/06/12	15.15	Call	Currency Future	2,188.0000	2,136.0000	(2.377)	0	0	0
13/10/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,627.0000	1,556.0000	(4.364)	0	0	0
13/10/2008	£ / R 2009/06/12	15.15	Put	Currency Future	644.0000	544.0000	(15.528)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	£ / R 2009/06/12	15.55	Put	Currency Future	794.0000	685.0000	(13.728)	0	0	0
13/10/2008	£ / R 2009/06/12	15.55	Put	Currency Future	794.0000	685.0000	(13.728)	0	0	0
13/10/2008	£ / R 2009/06/12	14.95	Put	Currency Future	576.0000	481.0000	(16.493)	0	0	0
13/10/2008	£ / R 2009/06/12	15.85	Call	Currency Future	1,764.0000	1,697.0000	(3.798)	0	0	0
13/10/2008	£ / R 2009/06/12	15.85	Put	Currency Future	919.0000	805.0000	(12.405)	0	0	0
13/10/2008	£ / R 2009/06/12	16.00	Put	Currency Future	986.0000	869.0000	(11.866)	0	0	0
13/10/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,681.0000	1,611.0000	(4.164)	0	0	0
13/10/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,681.0000	1,611.0000	(4.164)	0	0	0
13/10/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,938.0000	1,877.0000	(3.148)	0	0	0
13/10/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,033.0000	914.0000	(11.520)	0	0	0
13/10/2008	£ / R 2009/06/12	16.00	Put	Currency Future	986.0000	869.0000	(11.866)	0	0	0
13/10/2008	£ / R 2009/06/12	15.15	Call	Currency Future	2,188.0000	2,136.0000	(2.377)	0	0	0
13/10/2008	£ / R 2009/06/12	15.90	Put	Currency Future	941.0000	826.0000	(12.221)	0	0	0
13/10/2008	£ / R 2009/06/12	15.15	Put	Currency Future	644.0000	544.0000	(15.528)	0	0	0
13/10/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,523.0000	1,449.0000	(4.859)	0	0	0
13/10/2008	£ / R 2009/06/12	15.05	Call	Currency Future	2,254.0000	2,204.0000	(2.218)	0	0	0
13/10/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,129.0000	1,007.0000	(10.806)	0	0	0
13/10/2008	£ / R 2009/06/12	15.05	Put	Currency Future	610.0000	512.0000	(16.066)	0	0	0
13/10/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,433.0000	1,300.0000	(9.281)	0	0	0
13/10/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,736.0000	1,668.0000	(3.917)	0	0	0
13/10/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,327.0000	1,242.0000	(6.405)	0	0	0
13/10/2008	£ / R 2009/06/12	15.80	Put	Currency Future	898.0000	784.0000	(12.695)	0	0	0
13/10/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,311.0000	1,179.0000	(10.069)	0	0	0
13/10/2008	£ / R 2009/06/12	15.40	Call	Currency Future	2,030.0000	1,972.0000	(2.857)	0	0	0
13/10/2008	£ / R 2009/06/12	15.65	Put	Currency Future	835.0000	724.0000	(13.293)	0	0	0
13/10/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,792.0000	1,726.0000	(3.683)	0	0	0
13/10/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,405.0000	1,321.0000	(5.979)	0	0	0
13/10/2008	£ / R 2009/06/12	15.40	Put	Currency Future	735.0000	630.0000	(14.286)	0	0	0
13/10/2008	£ / R 2009/06/12	15.10	Call	Currency Future	2,221.0000	2,170.0000	(2.296)	0	0	0
13/10/2008	£ / R 2009/06/12	15.00	Put	Currency Future	593.0000	496.0000	(16.358)	0	0	0
13/10/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,423.0000	2,379.0000	(1.816)	0	0	0
13/10/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,908.0000	1,846.0000	(3.249)	0	0	0
13/10/2008	£ / R 2009/06/12	15.30	Put	Currency Future	698.0000	595.0000	(14.756)	0	0	0
13/10/2008	£ / R 2009/06/12	15.60	Put	Currency Future	814.0000	704.0000	(13.514)	0	0	0
13/10/2008	£ / R 2009/06/12	14.90	Put	Currency Future	560.0000	466.0000	(16.786)	0	0	0
13/10/2008	£ / R 2009/06/12	15.30	Call	Currency Future	2,092.0000	2,036.0000	(2.677)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	£ / R 2009/06/12	15.30	Put	Currency Future	698.0000	595.0000	(14.756)	0	0	0
13/10/2008	£ / R 2009/06/12	15.75	Call	Currency Future	1,821.0000	1,755.0000	(3.624)	0	0	0
13/10/2008	£ / R 2009/06/12	14.80	Put	Currency Future	529.0000	437.0000	(17.391)	0	0	0
13/10/2008	£ / R 2009/06/12	14.90	Call	Currency Future	2,354.0000	2,308.0000	(1.954)	0	0	0
13/10/2008	£ / R 2009/06/12	15.50	Call	Currency Future	1,968.0000	1,908.0000	(3.049)	0	0	0
13/10/2008	£ / R 2009/06/12	15.40	Put	Currency Future	735.0000	630.0000	(14.286)	0	0	0
13/10/2008	£ / R 2009/06/12	15.40	Call	Currency Future	2,030.0000	1,972.0000	(2.857)	0	0	0
13/10/2008	£ / R 2009/06/12	15.60	Put	Currency Future	814.0000	704.0000	(13.514)	0	0	0
13/10/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,792.0000	1,726.0000	(3.683)	0	0	0
13/10/2008	£ / R 2009/06/12	14.90	Put	Currency Future	560.0000	466.0000	(16.786)	0	0	0
13/10/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,908.0000	1,846.0000	(3.249)	0	0	0
13/10/2008	£ / R 2009/06/12	15.80	Put	Currency Future	898.0000	784.0000	(12.695)	0	0	0
13/10/2008	£ / R 2009/06/12	14.90	Call	Currency Future	2,354.0000	2,308.0000	(1.954)	0	0	0
13/10/2008	£ / R 2009/06/12	15.00	Call	Currency Future	2,287.0000	2,238.0000	(2.143)	0	0	0
13/10/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,423.0000	2,379.0000	(1.816)	0	0	0
13/10/2008	£ / R 2009/06/12	14.80	Put	Currency Future	529.0000	437.0000	(17.391)	0	0	0
13/10/2008	£ / R 2009/06/12	15.50	Put	Currency Future	774.0000	666.0000	(13.953)	0	0	0
13/10/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,523.0000	1,449.0000	(4.859)	0	0	0
13/10/2008	£ / R 2009/06/12	15.45	Put	Currency Future	755.0000	648.0000	(14.172)	0	0	0
13/10/2008	£ / R 2009/06/12	15.45	Call	Currency Future	1,999.0000	1,940.0000	(2.951)	0	0	0
13/10/2008	£ / R 2009/06/12	15.70	Put	Currency Future	855.0000	744.0000	(12.982)	0	0	0
13/10/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,879.0000	1,815.0000	(3.406)	0	0	0
13/10/2008	£ / R 2009/06/12	15.95	Put	Currency Future	964.0000	848.0000	(12.033)	0	0	0
13/10/2008	£ / R 2009/06/12	15.70	Call	Currency Future	1,850.0000	1,785.0000	(3.514)	0	0	0
13/10/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,129.0000	1,007.0000	(10.806)	0	0	0
13/10/2008	£ / R 2009/06/12	15.75	Put	Currency Future	876.0000	764.0000	(12.785)	0	0	0
13/10/2008	£ / R 2009/06/12	16.05	Call	Currency Future	1,654.0000	1,583.0000	(4.293)	0	0	0
13/10/2008	£ / R 2009/06/12	16.05	Put	Currency Future	1,009.0000	891.0000	(11.695)	0	0	0
13/10/2008	£ / R 2009/06/12	15.95	Call	Currency Future	1,708.0000	1,639.0000	(4.040)	0	0	0
13/10/2008	£ / R 2009/06/12	16.90	Call	Currency Future	0.0000	1,204.0000	100.000	0	0	0
13/10/2008	£ / R 2009/06/12	15.35	Call	Currency Future	2,061.0000	2,004.0000	(2.766)	0	0	0
13/10/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,574.0000	1,502.0000	(4.574)	0	0	0
13/10/2008	£ / R 2009/06/12	15.25	Put	Currency Future	680.0000	577.0000	(15.147)	0	0	0
13/10/2008	£ / R 2009/06/12	16.90	Put	Currency Future	0.0000	1,362.0000	100.000	0	0	0
13/10/2008	£ / R 2009/06/12	17.10	Put	Currency Future	0.0000	1,491.0000	100.000	0	0	0
13/10/2008	£ / R 2009/06/12	17.10	Call	Currency Future	0.0000	1,133.0000	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
13/10/2008	£ / R	2009/06/12	15.25	Call	Currency Future	2,124.0000	2,069.0000	(2.589)	0	0	0
13/10/2008	£ / R	2009/06/12	16.20	Put	Currency Future	1,080.0000	960.0000	(11.111)	0	0	0
13/10/2008	£ / R	2009/06/12	16.70	Call	Currency Future	1,365.0000	1,281.0000	(6.154)	0	0	0
13/10/2008	£ / R	2009/06/12	15.20	Put	Currency Future	662.0000	561.0000	(15.257)	0	0	0
13/10/2008	£ / R	2009/06/12	16.70	Put	Currency Future	1,371.0000	1,239.0000	(9.628)	0	0	0
13/10/2008	£ / R	2009/06/12	17.00	Put	Currency Future	1,560.0000	1,426.0000	(8.590)	0	0	0
13/10/2008	£ / R	2009/06/12	15.35	Put	Currency Future	717.0000	612.0000	(14.644)	0	0	0
13/10/2008	£ / R	2009/06/12	17.00	Call	Currency Future	1,254.0000	1,168.0000	(6.858)	0	0	0
13/10/2008	£ / R	2009/06/12	16.90	Put	Currency Future	1,496.0000	1,362.0000	(8.957)	0	0	0
13/10/2008	£ / R	2009/06/12	15.20	Call	Currency Future	2,156.0000	2,102.0000	(2.505)	0	0	0
13/10/2008	£ / R	2009/06/12	16.90	Call	Currency Future	1,290.0000	1,204.0000	(6.667)	0	0	0
13/10/2008	£ / R	2009/06/12	16.80	Call	Currency Future	1,327.0000	1,242.0000	(6.405)	0	0	0
13/10/2008	£ / R	2009/06/12	16.40	Put	Currency Future	1,190.0000	1,061.0000	(10.840)	0	0	0
13/10/2008	£ / R	2009/06/12	16.70	Call	Currency Future	1,365.0000	1,281.0000	(6.154)	0	0	0
13/10/2008	£ / R	2009/06/12	16.80	Put	Currency Future	1,433.0000	1,300.0000	(9.281)	0	0	0
13/10/2008	£ / R	2009/06/12	16.40	Call	Currency Future	1,484.0000	1,403.0000	(5.458)	0	0	0
13/10/2008	£ / R	2009/06/12	16.70	Put	Currency Future	1,371.0000	1,239.0000	(9.628)	0	0	0
13/10/2008	€ / R	2008/12/12			Currency Future	12.8409	12.6659	(1.363)	12.7400	12.6200	50,808
13/10/2008	€ / R	2008/12/12	12.50	Put	Currency Future	419.0000	481.0000	14.797	0	0	0
13/10/2008	€ / R	2008/12/12	11.65	Put	Currency Future	149.0000	165.0000	10.738	0	0	0
13/10/2008	€ / R	2008/12/12	12.40	Put	Currency Future	375.0000	428.0000	14.133	0	0	0
13/10/2008	€ / R	2008/12/12	11.65	Call	Currency Future	1,340.0000	1,181.0000	(11.866)	0	0	0
13/10/2008	€ / R	2008/12/12	12.85	Put	Currency Future	612.0000	689.0000	12.582	0	0	0
13/10/2008	€ / R	2008/12/12	12.85	Call	Currency Future	603.0000	505.0000	(16.252)	0	0	0
13/10/2008	€ / R	2008/12/12	12.50	Call	Currency Future	760.0000	647.0000	(14.868)	0	0	0
13/10/2008	€ / R	2008/12/12	12.30	Put	Currency Future	336.0000	378.0000	12.500	0	0	0
13/10/2008	€ / R	2008/12/12	11.70	Call	Currency Future	1,300.0000	1,143.0000	(12.077)	0	0	0
13/10/2008	€ / R	2008/12/12	12.40	Call	Currency Future	816.0000	694.0000	(14.951)	0	0	0
13/10/2008	€ / R	2008/12/12	12.25	Put	Currency Future	318.0000	354.0000	11.321	0	0	0
13/10/2008	€ / R	2008/12/12	12.40	Put	Currency Future	375.0000	428.0000	14.133	0	0	0
13/10/2008	€ / R	2008/12/12	12.40	Call	Currency Future	816.0000	694.0000	(14.951)	0	0	0
13/10/2008	€ / R	2008/12/12	12.30	Call	Currency Future	877.0000	744.0000	(15.165)	0	0	0
13/10/2008	€ / R	2008/12/12	12.60	Put	Currency Future	470.0000	538.0000	14.468	0	0	0
13/10/2008	€ / R	2008/12/12	12.15	Call	Currency Future	974.0000	832.0000	(14.579)	0	0	0
13/10/2008	€ / R	2008/12/12	12.15	Put	Currency Future	283.0000	316.0000	11.661	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	€ / R 2008/12/12	12.25	Call	Currency Future	909.0000	770.0000	(15.292)	0	0	0
13/10/2008	€ / R 2008/12/12	12.60	Call	Currency Future	711.0000	604.0000	(15.049)	0	0	0
13/10/2008	€ / R 2008/12/12	12.35	Call	Currency Future	846.0000	718.0000	(15.130)	0	0	0
13/10/2008	€ / R 2008/12/12	11.55	Call	Currency Future	1,420.0000	1,259.0000	(11.338)	0	0	0
13/10/2008	€ / R 2008/12/12	12.10	Put	Currency Future	267.0000	298.0000	11.610	0	0	0
13/10/2008	€ / R 2008/12/12	12.35	Put	Currency Future	355.0000	402.0000	13.239	0	0	0
13/10/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,379.0000	1,219.0000	(11.603)	0	0	0
13/10/2008	€ / R 2008/12/12	12.45	Put	Currency Future	395.0000	454.0000	14.937	0	0	0
13/10/2008	€ / R 2008/12/12	11.60	Put	Currency Future	138.0000	154.0000	11.594	0	0	0
13/10/2008	€ / R 2008/12/12	11.75	Call	Currency Future	1,262.0000	1,106.0000	(12.361)	0	0	0
13/10/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,008.0000	863.0000	(14.385)	0	0	0
13/10/2008	€ / R 2008/12/12	11.75	Put	Currency Future	171.0000	190.0000	11.111	0	0	0
13/10/2008	€ / R 2008/12/12	12.45	Call	Currency Future	786.0000	670.0000	(14.758)	0	0	0
13/10/2008	€ / R 2008/12/12	12.65	Put	Currency Future	497.0000	567.0000	14.085	0	0	0
13/10/2008	€ / R 2008/12/12	12.55	Put	Currency Future	444.0000	509.0000	14.640	0	0	0
13/10/2008	€ / R 2008/12/12	12.20	Call	Currency Future	941.0000	801.0000	(14.878)	0	0	0
13/10/2008	€ / R 2008/12/12	12.65	Call	Currency Future	688.0000	583.0000	(15.262)	0	0	0
13/10/2008	€ / R 2008/12/12	12.20	Put	Currency Future	300.0000	335.0000	11.667	0	0	0
13/10/2008	€ / R 2008/12/12	11.70	Put	Currency Future	160.0000	177.0000	10.625	0	0	0
13/10/2008	€ / R 2008/12/12	12.30	Call	Currency Future	877.0000	744.0000	(15.165)	0	0	0
13/10/2008	€ / R 2008/12/12	11.55	Put	Currency Future	129.0000	143.0000	10.853	0	0	0
13/10/2008	€ / R 2008/12/12	12.10	Put	Currency Future	267.0000	298.0000	11.610	0	0	0
13/10/2008	€ / R 2008/12/12	12.55	Call	Currency Future	735.0000	625.0000	(14.966)	0	0	0
13/10/2008	€ / R 2008/12/12	12.30	Put	Currency Future	336.0000	378.0000	12.500	0	0	0
13/10/2008	€ / R 2008/12/12	12.35	Put	Currency Future	355.0000	402.0000	13.239	0	0	0
13/10/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,008.0000	863.0000	(14.385)	0	0	0
13/10/2008	€ / R 2008/12/12	11.40	Put	Currency Future	103.0000	113.0000	9.709	0	0	0
13/10/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,224.0000	1,069.0000	(12.663)	0	0	0
13/10/2008	€ / R 2008/12/12	11.80	Put	Currency Future	183.0000	203.0000	10.929	0	0	0
13/10/2008	€ / R 2008/12/12	11.30	Put	Currency Future	88.0000	97.0000	10.227	0	0	0
13/10/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,149.0000	998.0000	(13.142)	0	0	0
13/10/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,629.0000	1,463.0000	(10.190)	0	0	0
13/10/2008	€ / R 2008/12/12	11.85	Put	Currency Future	195.0000	217.0000	11.282	0	0	0
13/10/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,186.0000	1,033.0000	(12.901)	0	0	0
13/10/2008	€ / R 2008/12/12	12.35	Call	Currency Future	846.0000	718.0000	(15.130)	0	0	0
13/10/2008	€ / R 2008/12/12	11.90	Put	Currency Future	208.0000	232.0000	11.538	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,544.0000	1,379.0000	(10.687)	0	0	0
13/10/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,149.0000	998.0000	(13.142)	0	0	0
13/10/2008	€ / R 2008/12/12	12.70	Put	Currency Future	524.0000	596.0000	13.740	0	0	0
13/10/2008	€ / R 2008/12/12	11.90	Put	Currency Future	208.0000	232.0000	11.538	0	0	0
13/10/2008	€ / R 2008/12/12	12.60	Call	Currency Future	711.0000	604.0000	(15.049)	0	0	0
13/10/2008	€ / R 2008/12/12	11.80	Put	Currency Future	183.0000	203.0000	10.929	0	0	0
13/10/2008	€ / R 2008/12/12	12.05	Call	Currency Future	1,042.0000	896.0000	(14.012)	0	0	0
13/10/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,224.0000	1,069.0000	(12.663)	0	0	0
13/10/2008	€ / R 2008/12/12	12.05	Put	Currency Future	252.0000	280.0000	11.111	0	0	0
13/10/2008	€ / R 2008/12/12	13.05	Call	Currency Future	527.0000	438.0000	(16.888)	0	0	0
13/10/2008	€ / R 2008/12/12	13.05	Put	Currency Future	736.0000	822.0000	11.685	0	0	0
13/10/2008	€ / R 2008/12/12	13.15	Call	Currency Future	493.0000	401.0000	(18.661)	0	0	0
13/10/2008	€ / R 2008/12/12	12.95	Put	Currency Future	673.0000	754.0000	12.036	0	0	0
13/10/2008	€ / R 2008/12/12	13.15	Put	Currency Future	802.0000	886.0000	10.474	0	0	0
13/10/2008	€ / R 2008/12/12	12.95	Call	Currency Future	564.0000	470.0000	(16.667)	0	0	0
13/10/2008	€ / R 2008/12/12	12.75	Call	Currency Future	644.0000	542.0000	(15.839)	0	0	0
13/10/2008	€ / R 2008/12/12	12.70	Call	Currency Future	665.0000	562.0000	(15.489)	0	0	0
13/10/2008	€ / R 2008/12/12	12.55	Call	Currency Future	735.0000	625.0000	(14.966)	0	0	0
13/10/2008	€ / R 2008/12/12	12.55	Put	Currency Future	444.0000	509.0000	14.640	0	0	0
13/10/2008	€ / R 2008/12/12	12.75	Put	Currency Future	553.0000	626.0000	13.201	0	0	0
13/10/2008	€ / R 2008/12/12	13.25	Call	Currency Future	460.0000	367.0000	(20.217)	0	0	0
13/10/2008	€ / R 2008/12/12	13.25	Put	Currency Future	869.0000	951.0000	9.436	0	0	0
13/10/2008	€ / R 2008/12/12	12.80	Call	Currency Future	623.0000	523.0000	(16.051)	0	0	0
13/10/2008	€ / R 2008/12/12	12.60	Put	Currency Future	470.0000	538.0000	14.468	0	0	0
13/10/2008	€ / R 2008/12/12	12.90	Call	Currency Future	583.0000	487.0000	(16.467)	0	0	0
13/10/2008	€ / R 2008/12/12	12.90	Put	Currency Future	642.0000	721.0000	12.305	0	0	0
13/10/2008	€ / R 2008/12/12	13.00	Put	Currency Future	705.0000	788.0000	11.773	0	0	0
13/10/2008	€ / R 2008/12/12	13.00	Call	Currency Future	545.0000	454.0000	(16.697)	0	0	0
13/10/2008	€ / R 2008/12/12	12.80	Put	Currency Future	582.0000	657.0000	12.887	0	0	0
13/10/2008	€ / R 2008/12/12	11.45	Call	Currency Future	1,502.0000	1,339.0000	(10.852)	0	0	0
13/10/2008	€ / R 2008/12/12	11.35	Put	Currency Future	95.0000	105.0000	10.526	0	0	0
13/10/2008	€ / R 2008/12/12	11.45	Put	Currency Future	111.0000	123.0000	10.811	0	0	0
13/10/2008	€ / R 2008/12/12	11.85	Put	Currency Future	195.0000	217.0000	11.282	0	0	0
13/10/2008	€ / R 2008/12/12	11.95	Call	Currency Future	1,113.0000	963.0000	(13.477)	0	0	0
13/10/2008	€ / R 2008/12/12	11.95	Put	Currency Future	222.0000	247.0000	11.261	0	0	0
13/10/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,186.0000	1,033.0000	(12.901)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,586.0000	1,421.0000	(10.404)	0	0	0
13/10/2008	€ / R 2008/12/12	11.60	Put	Currency Future	138.0000	154.0000	11.594	0	0	0
13/10/2008	€ / R 2008/12/12	12.00	Call	Currency Future	1,077.0000	929.0000	(13.742)	0	0	0
13/10/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,629.0000	1,463.0000	(10.190)	0	0	0
13/10/2008	€ / R 2008/12/12	11.30	Put	Currency Future	88.0000	97.0000	10.227	0	0	0
13/10/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,544.0000	1,379.0000	(10.687)	0	0	0
13/10/2008	€ / R 2008/12/12	11.40	Put	Currency Future	103.0000	113.0000	9.709	0	0	0
13/10/2008	€ / R 2008/12/12	11.50	Call	Currency Future	1,460.0000	1,298.0000	(11.096)	0	0	0
13/10/2008	€ / R 2008/12/12	12.00	Put	Currency Future	237.0000	263.0000	10.970	0	0	0
13/10/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,379.0000	1,219.0000	(11.603)	0	0	0
13/10/2008	€ / R 2008/12/12	11.50	Put	Currency Future	120.0000	132.0000	10.000	0	0	0
13/10/2008	€ / R 2009/03/16			Currency Future	13.1131	12.9301	(1.396)	0.0000	0.0000	15,504
13/10/2008	€ / R 2009/03/16	12.85	Put	Currency Future	729.0000	796.0000	9.191	0	0	0
13/10/2008	€ / R 2009/03/16	13.70	Put	Currency Future	0.0000	1,362.0000	100.000	0	0	0
13/10/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,107.0000	982.0000	(11.292)	0	0	0
13/10/2008	€ / R 2009/03/16	14.30	Call	Currency Future	0.0000	445.0000	100.000	0	0	0
13/10/2008	€ / R 2009/03/16	12.85	Call	Currency Future	992.0000	876.0000	(11.694)	0	0	0
13/10/2008	€ / R 2009/03/16	13.10	Call	Currency Future	893.0000	780.0000	(12.654)	0	0	0
13/10/2008	€ / R 2009/03/16	13.10	Put	Currency Future	880.0000	950.0000	7.955	0	0	0
13/10/2008	€ / R 2009/03/16	11.90	Call	Currency Future	1,515.0000	1,360.0000	(10.231)	0	0	0
13/10/2008	€ / R 2009/03/16	12.50	Put	Currency Future	543.0000	598.0000	10.129	0	0	0
13/10/2008	€ / R 2009/03/16	12.15	Put	Currency Future	391.0000	429.0000	9.719	0	0	0
13/10/2008	€ / R 2009/03/16	11.90	Put	Currency Future	302.0000	330.0000	9.272	0	0	0
13/10/2008	€ / R 2009/03/16	12.50	Call	Currency Future	1,157.0000	1,028.0000	(11.150)	0	0	0
13/10/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,131.0000	1,005.0000	(11.141)	0	0	0
13/10/2008	€ / R 2009/03/16	12.55	Put	Currency Future	568.0000	625.0000	10.035	0	0	0
13/10/2008	€ / R 2009/03/16	12.60	Put	Currency Future	594.0000	652.0000	9.764	0	0	0
13/10/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,083.0000	960.0000	(11.357)	0	0	0
13/10/2008	€ / R 2009/03/16	12.80	Put	Currency Future	700.0000	766.0000	9.429	0	0	0
13/10/2008	€ / R 2009/03/16	12.65	Put	Currency Future	619.0000	680.0000	9.855	0	0	0
13/10/2008	€ / R 2009/03/16	12.90	Call	Currency Future	971.0000	856.0000	(11.843)	0	0	0
13/10/2008	€ / R 2009/03/16	12.45	Put	Currency Future	520.0000	572.0000	10.000	0	0	0
13/10/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,354.0000	1,209.0000	(10.709)	0	0	0
13/10/2008	€ / R 2009/03/16	11.85	Put	Currency Future	288.0000	313.0000	8.681	0	0	0
13/10/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,238.0000	1,101.0000	(11.066)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	€ / R 2009/03/16	12.35	Put	Currency Future	475.0000	521.0000	9.684	0	0	0
13/10/2008	€ / R 2009/03/16	12.45	Call	Currency Future	1,183.0000	1,052.0000	(11.074)	0	0	0
13/10/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,551.0000	1,393.0000	(10.187)	0	0	0
13/10/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,013.0000	896.0000	(11.550)	0	0	0
13/10/2008	€ / R 2009/03/16	12.90	Put	Currency Future	758.0000	826.0000	8.971	0	0	0
13/10/2008	€ / R 2009/03/16	12.25	Call	Currency Future	1,295.0000	1,154.0000	(10.888)	0	0	0
13/10/2008	€ / R 2009/03/16	14.00	Call	Currency Future	0.0000	518.0000	100.000	0	0	0
13/10/2008	€ / R 2009/03/16	14.00	Put	Currency Future	0.0000	1,588.0000	100.000	0	0	0
13/10/2008	€ / R 2009/03/16	13.70	Call	Currency Future	0.0000	592.0000	100.000	0	0	0
13/10/2008	€ / R 2009/03/16	12.80	Put	Currency Future	0.0000	766.0000	100.000	0	0	0
13/10/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,699.0000	1,532.0000	(9.829)	0	0	0
13/10/2008	€ / R 2009/03/16	12.80	Call	Currency Future	0.0000	896.0000	100.000	0	0	0
13/10/2008	€ / R 2009/03/16	11.65	Put	Currency Future	236.0000	252.0000	6.780	0	0	0
13/10/2008	€ / R 2009/03/16	12.00	Put	Currency Future	336.0000	367.0000	9.226	0	0	0
13/10/2008	€ / R 2009/03/16	12.00	Call	Currency Future	1,449.0000	1,298.0000	(10.421)	0	0	0
13/10/2008	€ / R 2009/03/16	12.25	Put	Currency Future	431.0000	474.0000	9.977	0	0	0
13/10/2008	€ / R 2009/03/16	14.30	Put	Currency Future	0.0000	1,815.0000	100.000	0	0	0
13/10/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,131.0000	1,005.0000	(11.141)	0	0	0
13/10/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,083.0000	960.0000	(11.357)	0	0	0
13/10/2008	€ / R 2009/03/16	12.75	Put	Currency Future	673.0000	737.0000	9.510	0	0	0
13/10/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,266.0000	1,127.0000	(10.979)	0	0	0
13/10/2008	€ / R 2009/03/16	12.55	Put	Currency Future	568.0000	625.0000	10.035	0	0	0
13/10/2008	€ / R 2009/03/16	12.75	Call	Currency Future	1,036.0000	917.0000	(11.486)	0	0	0
13/10/2008	€ / R 2009/03/16	12.65	Put	Currency Future	619.0000	680.0000	9.855	0	0	0
13/10/2008	€ / R 2009/03/16	11.80	Put	Currency Future	274.0000	295.0000	7.664	0	0	0
13/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	453.0000	497.0000	9.713	0	0	0
13/10/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,238.0000	1,101.0000	(11.066)	0	0	0
13/10/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,587.0000	1,425.0000	(10.208)	0	0	0
13/10/2008	€ / R 2009/03/16	12.10	Put	Currency Future	372.0000	408.0000	9.677	0	0	0
13/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,385.0000	1,238.0000	(10.614)	0	0	0
13/10/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,210.0000	1,076.0000	(11.074)	0	0	0
13/10/2008	€ / R 2009/03/16	12.40	Put	Currency Future	497.0000	546.0000	9.859	0	0	0
13/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,385.0000	1,238.0000	(10.614)	0	0	0
13/10/2008	€ / R 2009/03/16	12.10	Put	Currency Future	372.0000	408.0000	9.677	0	0	0
13/10/2008	€ / R 2009/03/16	13.60	Call	Currency Future	715.0000	619.0000	(13.427)	0	0	0
13/10/2008	€ / R 2009/03/16	12.35	Put	Currency Future	475.0000	521.0000	9.684	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,202.0000	1,289.0000	7.238	0	0	0
13/10/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,417.0000	1,267.0000	(10.586)	0	0	0
13/10/2008	€ / R 2009/03/16	13.20	Put	Currency Future	941.0000	1,014.0000	7.758	0	0	0
13/10/2008	€ / R 2009/03/16	12.20	Call	Currency Future	1,324.0000	1,181.0000	(10.801)	0	0	200
13/10/2008	€ / R 2009/03/16	13.40	Call	Currency Future	781.0000	678.0000	(13.188)	0	0	0
13/10/2008	€ / R 2009/03/16	13.40	Put	Currency Future	1,068.0000	1,148.0000	7.491	0	0	0
13/10/2008	€ / R 2009/03/16	12.15	Put	Currency Future	391.0000	429.0000	9.719	0	0	0
13/10/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,354.0000	1,209.0000	(10.709)	0	0	0
13/10/2008	€ / R 2009/03/16	12.20	Put	Currency Future	411.0000	451.0000	9.732	0	0	0
13/10/2008	€ / R 2009/03/16	12.05	Put	Currency Future	354.0000	387.0000	9.322	0	0	0
13/10/2008	€ / R 2009/03/16	13.20	Call	Currency Future	854.0000	744.0000	(12.881)	0	0	0
13/10/2008	€ / R 2009/03/16	13.00	Put	Currency Future	818.0000	887.0000	8.435	0	0	0
13/10/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,378.0000	1,473.0000	6.894	0	0	0
13/10/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,563.0000	1,666.0000	6.590	0	0	0
13/10/2008	€ / R 2009/03/16	13.85	Call	Currency Future	641.0000	553.0000	(13.729)	0	0	0
13/10/2008	€ / R 2009/03/16	14.10	Call	Currency Future	576.0000	496.0000	(13.889)	0	0	0
13/10/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,202.0000	1,289.0000	7.238	0	0	0
13/10/2008	€ / R 2009/03/16	13.60	Call	Currency Future	715.0000	619.0000	(13.427)	0	0	0
13/10/2008	€ / R 2009/03/16	13.35	Put	Currency Future	1,035.0000	1,114.0000	7.633	0	0	0
13/10/2008	€ / R 2009/03/16	13.35	Call	Currency Future	798.0000	694.0000	(13.033)	0	0	0
13/10/2008	€ / R 2009/03/16	13.00	Call	Currency Future	931.0000	817.0000	(12.245)	0	0	0
13/10/2008	€ / R 2009/03/16	12.70	Call	Currency Future	1,059.0000	939.0000	(11.331)	0	0	0
13/10/2008	€ / R 2009/03/16	12.70	Put	Currency Future	646.0000	708.0000	9.598	0	0	0
13/10/2008	€ / R 2009/03/16	12.60	Put	Currency Future	594.0000	652.0000	9.764	0	0	0
13/10/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,107.0000	982.0000	(11.292)	0	0	0
13/10/2008	€ / R 2009/03/16	11.50	Call	Currency Future	1,815.0000	1,645.0000	(9.366)	0	0	0
13/10/2008	€ / R 2009/03/16	11.60	Call	Currency Future	1,737.0000	1,569.0000	(9.672)	0	0	0
13/10/2008	€ / R 2009/03/16	11.60	Put	Currency Future	224.0000	239.0000	6.696	0	0	0
13/10/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,551.0000	1,393.0000	(10.187)	0	0	0
13/10/2008	€ / R 2009/03/16	11.85	Put	Currency Future	288.0000	313.0000	8.681	0	0	0
13/10/2008	€ / R 2009/03/16	11.75	Put	Currency Future	261.0000	279.0000	6.897	0	0	0
13/10/2008	€ / R 2009/03/16	11.95	Call	Currency Future	1,482.0000	1,329.0000	(10.324)	0	0	0
13/10/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,417.0000	1,267.0000	(10.586)	0	0	0
13/10/2008	€ / R 2009/03/16	12.05	Put	Currency Future	354.0000	387.0000	9.322	0	0	0
13/10/2008	€ / R 2009/03/16	11.95	Put	Currency Future	319.0000	349.0000	9.404	0	0	0
13/10/2008	€ / R 2009/03/16	11.75	Call	Currency Future	1,624.0000	1,459.0000	(10.160)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	€ / R 2009/03/16	11.65	Put	Currency Future	236.0000	252.0000	6.780	0	0	0
13/10/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,699.0000	1,532.0000	(9.829)	0	0	0
13/10/2008	€ / R 2009/03/16	11.70	Call	Currency Future	1,661.0000	1,495.0000	(9.994)	0	0	0
13/10/2008	€ / R 2009/03/16	11.70	Put	Currency Future	248.0000	265.0000	6.855	0	0	0
13/10/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,587.0000	1,425.0000	(10.208)	0	0	0
13/10/2008	€ / R 2009/03/16	11.80	Put	Currency Future	274.0000	295.0000	7.664	0	0	0
13/10/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,266.0000	1,127.0000	(10.979)	0	0	0
13/10/2008	€ / R 2009/03/16	11.50	Put	Currency Future	202.0000	215.0000	6.436	0	0	0
13/10/2008	€ / R 2009/03/16	11.55	Put	Currency Future	213.0000	226.0000	6.103	0	0	0
13/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	453.0000	497.0000	9.713	0	0	0
13/10/2008	€ / R 2009/03/16	11.55	Call	Currency Future	1,776.0000	1,607.0000	(9.516)	0	0	0
13/10/2008	€ / R 2009/06/12			Currency Future	13.3641	13.1692	(1.458)	13.2500	13.2400	55
13/10/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,216.0000	1,085.0000	(10.773)	0	0	0
13/10/2008	€ / R 2009/06/12	12.15	Put	Currency Future	512.0000	536.0000	4.688	0	0	0
13/10/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,726.0000	1,555.0000	(9.907)	0	0	0
13/10/2008	€ / R 2009/06/12	13.75	Call	Currency Future	954.0000	822.0000	(13.836)	0	0	0
13/10/2008	€ / R 2009/06/12	13.65	Put	Currency Future	1,274.0000	1,341.0000	5.259	0	0	0
13/10/2008	€ / R 2009/06/12	13.10	Put	Currency Future	932.0000	995.0000	6.760	0	0	0
13/10/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,759.0000	1,587.0000	(9.778)	0	0	0
13/10/2008	€ / R 2009/06/12	13.65	Call	Currency Future	988.0000	860.0000	(12.955)	0	0	0
13/10/2008	€ / R 2009/06/12	11.70	Put	Currency Future	370.0000	385.0000	4.054	0	0	0
13/10/2008	€ / R 2009/06/12	13.50	Put	Currency Future	1,178.0000	1,247.0000	5.857	0	0	0
13/10/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,210.0000	1,280.0000	5.785	0	0	0
13/10/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,792.0000	1,619.0000	(9.654)	0	0	0
13/10/2008	€ / R 2009/06/12	13.50	Call	Currency Future	1,043.0000	916.0000	(12.176)	0	0	0
13/10/2008	€ / R 2009/06/12	13.35	Call	Currency Future	1,100.0000	969.0000	(11.909)	0	0	0
13/10/2008	€ / R 2009/06/12	12.65	Put	Currency Future	707.0000	743.0000	5.092	0	0	0
13/10/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,080.0000	951.0000	(11.944)	0	0	0
13/10/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,196.0000	1,064.0000	(11.037)	0	0	0
13/10/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,421.0000	1,262.0000	(11.189)	0	0	0
13/10/2008	€ / R 2009/06/12	13.20	Put	Currency Future	993.0000	1,056.0000	6.344	0	0	0
13/10/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,119.0000	987.0000	(11.796)	0	0	0
13/10/2008	€ / R 2009/06/12	12.75	Call	Currency Future	1,365.0000	1,208.0000	(11.502)	0	0	0
13/10/2008	€ / R 2009/06/12	13.30	Put	Currency Future	1,055.0000	1,118.0000	5.972	0	0	0
13/10/2008	€ / R 2009/06/12	13.35	Put	Currency Future	1,086.0000	1,150.0000	5.893	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	€ / R 2009/06/12	12.00	Put	Currency Future	461.0000	482.0000	4.555	0	0	0
13/10/2008	€ / R 2009/06/12	13.40	Put	Currency Future	1,116.0000	1,182.0000	5.914	0	0	0
13/10/2008	€ / R 2009/06/12	12.00	Call	Currency Future	1,825.0000	1,651.0000	(9.534)	0	0	0
13/10/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,024.0000	900.0000	(12.109)	0	0	0
13/10/2008	€ / R 2009/06/12	12.75	Put	Currency Future	751.0000	789.0000	5.060	0	0	0
13/10/2008	€ / R 2009/06/12	11.80	Put	Currency Future	399.0000	416.0000	4.261	0	0	0
13/10/2008	€ / R 2009/06/12	12.05	Put	Currency Future	478.0000	500.0000	4.603	0	0	0
13/10/2008	€ / R 2009/06/12	13.45	Put	Currency Future	1,147.0000	1,214.0000	5.841	0	0	0
13/10/2008	€ / R 2009/06/12	11.70	Call	Currency Future	2,034.0000	1,854.0000	(8.850)	0	0	0
13/10/2008	€ / R 2009/06/12	12.10	Put	Currency Future	495.0000	518.0000	4.646	0	0	0
13/10/2008	€ / R 2009/06/12	13.45	Call	Currency Future	1,061.0000	934.0000	(11.970)	0	0	0
13/10/2008	€ / R 2009/06/12	13.75	Put	Currency Future	1,340.0000	1,402.0000	4.627	0	0	0
13/10/2008	€ / R 2009/06/12	11.80	Call	Currency Future	1,963.0000	1,785.0000	(9.068)	0	0	0
13/10/2008	€ / R 2009/06/12	12.20	Put	Currency Future	530.0000	555.0000	4.717	0	0	0
13/10/2008	€ / R 2009/06/12	11.90	Call	Currency Future	1,893.0000	1,717.0000	(9.297)	0	0	0
13/10/2008	€ / R 2009/06/12	12.20	Call	Currency Future	1,694.0000	1,524.0000	(10.035)	0	0	0
13/10/2008	€ / R 2009/06/12	11.90	Put	Currency Future	429.0000	448.0000	4.429	0	0	0
13/10/2008	€ / R 2009/06/12	13.05	Put	Currency Future	902.0000	965.0000	6.984	0	0	0
13/10/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,450.0000	1,289.0000	(11.103)	0	0	0
13/10/2008	€ / R 2009/06/12	13.25	Put	Currency Future	1,025.0000	1,087.0000	6.049	0	0	0
13/10/2008	€ / R 2009/06/12	12.70	Call	Currency Future	1,393.0000	1,235.0000	(11.342)	0	0	0
13/10/2008	€ / R 2009/06/12	12.05	Put	Currency Future	478.0000	500.0000	4.603	0	0	0
13/10/2008	€ / R 2009/06/12	11.75	Call	Currency Future	1,998.0000	1,820.0000	(8.909)	0	0	0
13/10/2008	€ / R 2009/06/12	12.45	Call	Currency Future	1,539.0000	1,374.0000	(10.721)	0	0	0
13/10/2008	€ / R 2009/06/12	13.25	Call	Currency Future	1,139.0000	1,006.0000	(11.677)	0	0	0
13/10/2008	€ / R 2009/06/12	12.45	Put	Currency Future	625.0000	655.0000	4.800	0	0	0
13/10/2008	€ / R 2009/06/12	13.15	Call	Currency Future	1,176.0000	1,044.0000	(11.224)	0	0	0
13/10/2008	€ / R 2009/06/12	13.15	Put	Currency Future	962.0000	1,025.0000	6.549	0	0	0
13/10/2008	€ / R 2009/06/12	13.20	Call	Currency Future	1,157.0000	1,025.0000	(11.409)	0	0	0
13/10/2008	€ / R 2009/06/12	11.75	Put	Currency Future	384.0000	400.0000	4.167	0	0	0
13/10/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,792.0000	1,619.0000	(9.654)	0	0	0
13/10/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,479.0000	1,317.0000	(10.953)	0	0	0
13/10/2008	€ / R 2009/06/12	11.85	Put	Currency Future	414.0000	432.0000	4.348	0	0	0
13/10/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,928.0000	1,751.0000	(9.180)	0	0	0
13/10/2008	€ / R 2009/06/12	11.95	Put	Currency Future	445.0000	465.0000	4.494	0	0	0
13/10/2008	€ / R 2009/06/12	12.50	Call	Currency Future	1,509.0000	1,346.0000	(10.802)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	€ / R 2009/06/12	11.95	Call	Currency Future	1,859.0000	1,684.0000	(9.414)	0	0	0
13/10/2008	€ / R 2009/06/12	12.55	Put	Currency Future	665.0000	698.0000	4.962	0	0	0
13/10/2008	€ / R 2009/06/12	12.70	Put	Currency Future	729.0000	765.0000	4.938	0	0	0
13/10/2008	€ / R 2009/06/12	12.50	Put	Currency Future	645.0000	676.0000	4.806	0	0	0
13/10/2008	€ / R 2009/06/12	12.85	Put	Currency Future	796.0000	847.0000	6.407	0	0	0
13/10/2008	€ / R 2009/06/12	12.10	Put	Currency Future	495.0000	518.0000	4.646	0	0	0
13/10/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,726.0000	1,555.0000	(9.907)	0	0	0
13/10/2008	€ / R 2009/06/12	12.25	Call	Currency Future	1,662.0000	1,493.0000	(10.168)	0	0	0
13/10/2008	€ / R 2009/06/12	12.55	Put	Currency Future	665.0000	698.0000	4.962	0	0	0
13/10/2008	€ / R 2009/06/12	12.60	Put	Currency Future	686.0000	720.0000	4.956	0	0	0
13/10/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,600.0000	1,433.0000	(10.438)	0	0	0
13/10/2008	€ / R 2009/06/12	12.35	Put	Currency Future	586.0000	614.0000	4.778	0	0	0
13/10/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,759.0000	1,587.0000	(9.778)	0	0	0
13/10/2008	€ / R 2009/06/12	12.40	Put	Currency Future	605.0000	634.0000	4.793	0	0	0
13/10/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,569.0000	1,403.0000	(10.580)	0	0	0
13/10/2008	€ / R 2009/06/12	11.85	Put	Currency Future	414.0000	432.0000	4.348	0	0	0
13/10/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,928.0000	1,751.0000	(9.180)	0	0	0
13/10/2008	€ / R 2009/06/12	12.15	Put	Currency Future	512.0000	536.0000	4.688	0	0	0
13/10/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,479.0000	1,317.0000	(10.953)	0	0	0
13/10/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,310.0000	1,166.0000	(10.992)	0	0	0
13/10/2008	€ / R 2009/06/12	11.65	Put	Currency Future	356.0000	370.0000	3.933	0	0	0
13/10/2008	€ / R 2009/06/12	11.65	Call	Currency Future	2,070.0000	1,890.0000	(8.696)	0	0	0
13/10/2008	€ / R 2009/06/12	12.30	Put	Currency Future	567.0000	594.0000	4.762	0	0	0
13/10/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,631.0000	1,463.0000	(10.300)	0	0	0
13/10/2008	€ / R 2009/06/12	12.35	Put	Currency Future	586.0000	614.0000	4.778	0	0	0
13/10/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,600.0000	1,433.0000	(10.438)	0	0	0
13/10/2008	€ / R 2009/06/12	13.00	Put	Currency Future	872.0000	936.0000	7.339	0	0	0
13/10/2008	€ / R 2009/06/12	13.00	Call	Currency Future	1,236.0000	1,106.0000	(10.518)	0	0	0
13/10/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,569.0000	1,403.0000	(10.580)	0	0	0
13/10/2008	€ / R 2009/06/12	12.30	Put	Currency Future	567.0000	594.0000	4.762	0	0	0
13/10/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,631.0000	1,463.0000	(10.300)	0	0	0
13/10/2008	€ / R 2009/06/12	12.40	Put	Currency Future	605.0000	634.0000	4.793	0	0	0
13/10/2008	€ / R 2009/06/12	12.80	Put	Currency Future	773.0000	818.0000	5.821	0	0	0
13/10/2008	€ / R 2009/06/12	12.25	Put	Currency Future	548.0000	574.0000	4.745	0	0	0
13/10/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,338.0000	1,187.0000	(11.286)	0	0	0
13/10/2008	€ / R 2009/06/12	12.90	Put	Currency Future	820.0000	877.0000	6.951	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	€ / R	2009/06/12	12.90	Call	Currency Future	1,284.0000	1,146.0000	(10.748)	0	0	0
13/10/2008	€ / R	2009/06/12	12.80	Call	Currency Future	1,338.0000	1,187.0000	(11.286)	0	0	0
13/10/2008	€ / R	2009/06/12	12.60	Call	Currency Future	1,450.0000	1,289.0000	(11.103)	0	0	0
13/10/2008	€ / R	2009/06/12	12.60	Put	Currency Future	686.0000	720.0000	4.956	0	0	0
13/10/2008	€ / R	2009/06/12	12.80	Put	Currency Future	773.0000	818.0000	5.821	0	0	0
13/10/2008	€ / R	2009/06/12	12.65	Put	Currency Future	707.0000	743.0000	5.092	0	0	0
13/10/2008	€ / R	2009/06/12	12.65	Call	Currency Future	1,421.0000	1,262.0000	(11.189)	0	0	0
13/10/2008	€ / R	2009/06/12	12.85	Put	Currency Future	796.0000	847.0000	6.407	0	0	0
13/10/2008	€ / R	2009/06/12	12.85	Call	Currency Future	1,310.0000	1,166.0000	(10.992)	0	0	0
13/10/2008	€ / R	2009/06/12	12.90	Call	Currency Future	1,284.0000	1,146.0000	(10.748)	0	0	0
13/10/2008	€ / R	2009/06/12	13.05	Put	Currency Future	902.0000	965.0000	6.984	0	0	0
13/10/2008	€ / R	2009/06/12	13.05	Call	Currency Future	1,216.0000	1,085.0000	(10.773)	0	0	0
13/10/2008	€ / R	2009/06/12	12.95	Call	Currency Future	1,257.0000	1,127.0000	(10.342)	0	0	0
13/10/2008	€ / R	2009/06/12	12.95	Put	Currency Future	843.0000	908.0000	7.711	0	0	0
13/10/2008	€ / R	2009/06/12	12.90	Put	Currency Future	820.0000	877.0000	6.951	0	0	0
13/10/2008	ALBI	2008/11/06			Index Future	272.7400	272.3650	(0.137)	0.0000	0.0000	661
13/10/2008	ALBI	2008/11/06	265.00	Call	Index Future	77,626.0000	73,850.0000	(4.864)	0	0	0
13/10/2008	ALBI	2008/11/06	265.00	Put	Index Future	226.0000	200.0000	(11.504)	0	0	0
13/10/2008	ALBI	2009/02/05			Index Future	280.9780	280.5900	(0.138)	0.0000	0.0000	0
13/10/2008	ALBI	2009/05/07			Index Future	289.5990	289.5990	-	0.0000	0.0000	0
13/10/2008	CRD1	2008/11/06			Index Future	115.5340	115.5260	(0.007)	0.0000	0.0000	6
13/10/2008	CRD1	2009/02/05			Index Future	118.9500	118.9410	(0.008)	0.0000	0.0000	0
13/10/2008	CRD1	2009/05/07			Index Future	122.4140	122.4060	(0.007)	0.0000	0.0000	0
13/10/2008	GOVI	2008/11/06			jGovi	274.6850	274.3855	(0.109)	0.0000	0.0000	150
13/10/2008	GOVI	2008/11/06	274.00	Call	jGovi	18,559.0000	16,036.0000	(13.594)	0	0	0
13/10/2008	GOVI	2008/11/06	274.00	Put	jGovi	11,709.0000	12,181.0000	4.031	0	0	0
13/10/2008	GOVI	2009/02/05			jGovi	282.8050	282.4980	(0.109)	0.0000	0.0000	254

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	GOVI	2009/05/07			jGovi	291.0400	290.7260	(0.108)	0.0000	0.0000	0
13/10/2008	ILBI	2008/11/06			Index Future	327.4680	327.4680	-	0.0000	0.0000	1
13/10/2008	ILBI	2009/02/05			Index Future	336.9920	336.9920	-	0.0000	0.0000	0
13/10/2008	ILBI	2009/05/07			Index Future	347.5570	347.5570	-	0.0000	0.0000	0
13/10/2008	J153	2010/08/31			jSwap	10.4650	10.3850	(0.764)	0.0000	0.0000	0
13/10/2008	J157	2015/09/15			jSwap	9.4490	9.4350	(0.148)	0.0000	0.0000	0
13/10/2008	J186	2026/12/21			jSwap	8.7510	8.7720	0.240	0.0000	0.0000	0
13/10/2008	J201	2014/12/22			jSwap	9.6370	9.6190	(0.187)	0.0000	0.0000	0
13/10/2008	J203	2017/09/15			jSwap	9.3310	9.3310	-	0.0000	0.0000	0
13/10/2008	J204	2018/12/21			jSwap	9.3730	9.3700	(0.032)	0.0000	0.0000	0
13/10/2008	J207	2020/01/15			jSwap	9.2700	9.2660	(0.043)	0.0000	0.0000	0
13/10/2008	JBAR	2005/12/21			jBar	12.2130	12.2290	0.131	0.0000	0.0000	0
13/10/2008	JFRA	2008/11/06			jFra	12.0660	12.0620	(0.033)	0.0000	0.0000	0
13/10/2008	JFRA	2009/02/05			jFra	11.2740	11.2070	(0.594)	0.0000	0.0000	0
13/10/2008	JFRA	2009/05/07			jFra	10.4810	10.3800	(0.964)	0.0000	0.0000	0
13/10/2008	JFRA	2009/08/06			jFra	9.7890	9.6880	(1.032)	0.0000	0.0000	0
13/10/2008	JFRA	2009/11/05			jFra	9.4080	9.3380	(0.744)	0.0000	0.0000	0
13/10/2008	JN02	2008/11/06			jNote	10.0390	9.9640	(0.747)	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
13/10/2008	JN02	2009/02/05			jNote	9.6210	9.5400	(0.842)	0.0000	0.0000	0
13/10/2008	JN02	2009/05/07			jNote	9.2990	9.2210	(0.839)	0.0000	0.0000	0
13/10/2008	JN05	2008/11/07			jNote	9.4980	9.5260	0.295	0.0000	0.0000	0
13/10/2008	JN05	2009/02/05			jNote	9.2050	9.1770	(0.304)	0.0000	0.0000	0
13/10/2008	JN05	2009/05/07			jNote	9.0590	9.0360	(0.254)	0.0000	0.0000	0
13/10/2008	JN10	2008/11/07			jNote	9.1710	9.2090	0.414	0.0000	0.0000	0
13/10/2008	JN10	2009/02/05			jNote	8.9750	8.9750	-	0.0000	0.0000	0
13/10/2008	JN10	2009/05/07			jNote	8.8740	8.8740	-	0.0000	0.0000	0
13/10/2008	JROD	2008/10/31			jRod	11.8260	11.8190	(0.059)	0.0000	0.0000	0
13/10/2008	JROD	2008/11/28			jRod	11.9530	11.9440	(0.075)	0.0000	0.0000	0
13/10/2008	JROD	2008/12/31			jRod	12.1480	12.1500	0.016	0.0000	0.0000	0
13/10/2008	OTH1	2008/11/06			Index Future	262.4540	261.7770	(0.258)	0.0000	0.0000	9
13/10/2008	OTH1	2009/02/05			Index Future	270.2120	269.5160	(0.258)	0.0000	0.0000	0
13/10/2008	OTH1	2009/05/07			Index Future	278.0810	277.3660	(0.257)	0.0000	0.0000	0
13/10/2008	R153	2008/11/06			Bond Future	9.1620	9.1340	(0.306)	0.0000	0.0000	8,716
13/10/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	509.0000	461.0000	(9.430)	0	0	0
13/10/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	234.0000	233.0000	(0.427)	0	0	700
13/10/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	433.0000	441.0000	1.848	0	0	0
13/10/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	284.0000	245.0000	(13.732)	0	0	250
13/10/2008	R153	2008/11/06	8.75	Call	Option on Bond Future	109.0000	105.0000	(3.670)	0	0	250

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	R153	2008/11/06	8.75	Put	Option on Bond Future	812.0000	759.0000	(6.527)	0	0	0
13/10/2008	R153	2009/02/05			Bond Future	8.7890	8.7560	(0.375)	0.0000	0.0000	3
13/10/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	178.0000	164.0000	(7.865)	0	0	0
13/10/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,949.0000	1,983.0000	1.744	0	0	0
13/10/2008	R153	2009/05/07			Bond Future	8.3520	8.3110	(0.491)	0.0000	0.0000	0
13/10/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,248.0000	2,269.0000	0.934	0	0	0
13/10/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,124.0000	1,093.0000	(2.758)	0	0	0
13/10/2008	R157	2008/11/06			Bond Future	8.9460	8.9780	0.358	0.0000	0.0000	9,373
13/10/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,847.0000	1,906.0000	3.194	0	0	0
13/10/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	709.0000	584.0000	(17.630)	0	0	700
13/10/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,369.0000	3,172.0000	(5.847)	0	0	500
13/10/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	225.0000	213.0000	(5.333)	0	0	1,000
13/10/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	9.0000	6.0000	(33.333)	0	0	300
13/10/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	7,241.0000	7,054.0000	(2.583)	0	0	0
13/10/2008	R157	2009/02/05			Bond Future	8.8250	8.8580	0.374	0.0000	0.0000	5,094
13/10/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	2,771.0000	2,836.0000	2.346	0	0	0
13/10/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,348.0000	2,227.0000	(5.153)	0	0	600
13/10/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,545.0000	1,580.0000	2.265	0	0	0
13/10/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,909.0000	3,758.0000	(3.863)	0	0	0
13/10/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,113.0000	1,137.0000	2.156	0	0	0
13/10/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,946.0000	6,769.0000	(2.548)	0	0	0
13/10/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	554.0000	563.0000	1.625	0	0	600
13/10/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,840.0000	4,677.0000	(3.368)	0	0	600
13/10/2008	R157	2009/05/07			Bond Future	8.7040	8.7390	0.402	0.0000	0.0000	0
13/10/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,133.0000	3,997.0000	(3.291)	0	0	0
13/10/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,521.0000	2,577.0000	2.221	0	0	0
13/10/2008	R186	2008/11/06			Bond Future	8.6820	8.7230	0.472	8.7300	8.7300	5,057
13/10/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	106.0000	49.0000	(53.774)	0	0	0
13/10/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	1,978.0000	2,336.0000	18.099	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	R186	2009/02/05			Bond Future	8.5860	8.6290	0.501	0.0000	0.0000	2,500
13/10/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	6,531.0000	6,101.0000	(6.584)	0	0	0
13/10/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	29.0000	38.0000	31.034	0	0	0
13/10/2008	R186	2009/05/07			Bond Future	8.4970	8.5400	0.506	0.0000	0.0000	0
13/10/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	308.0000	363.0000	17.857	0	0	0
13/10/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	5,307.0000	4,921.0000	(7.273)	0	0	0
13/10/2008	R196	2008/11/06			Bond Future	11.9170	11.9710	0.453	0.0000	0.0000	0
13/10/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	207.0000	178.0000	(14.010)	0	0	0
13/10/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,141.0000	1,128.0000	(1.139)	0	0	0
13/10/2008	R196	2009/02/05			Bond Future	11.0890	11.1470	0.523	0.0000	0.0000	0
13/10/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	24.0000	26.0000	8.333	0	0	0
13/10/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
13/10/2008	R196	2009/05/07			Bond Future	10.9390	10.9280	(0.101)	0.0000	0.0000	0
13/10/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	122.0000	119.0000	(2.459)	0	0	0
13/10/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	141.0000	141.0000	-	0	0	0
13/10/2008	R201	2008/11/06			Bond Future	9.0430	9.0750	0.354	0.0000	0.0000	1,000
13/10/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	124.0000	84.0000	(32.258)	0	0	0
13/10/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,477.0000	1,583.0000	7.177	0	0	0
13/10/2008	R201	2009/02/05			Bond Future	8.8790	8.9120	0.372	0.0000	0.0000	2
13/10/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	2,139.0000	2,021.0000	(5.517)	0	0	0
13/10/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	495.0000	524.0000	5.859	0	0	0
13/10/2008	R201	2009/05/07			Bond Future	8.7170	8.7520	0.402	0.0000	0.0000	0
13/10/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	661.0000	694.0000	4.992	0	0	0
13/10/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,957.0000	2,837.0000	(4.058)	0	0	0
13/10/2008	R203	2008/11/06			Bond Future	8.9450	8.9770	0.358	0.0000	0.0000	0
13/10/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	2,666.0000	2,847.0000	6.789	0	0	0
13/10/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	12.0000	5.0000	(58.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	R203	2009/02/05			Bond Future	8.8200	8.8530	0.374	0.0000	0.0000	0
13/10/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	295.0000	322.0000	9.153	0	0	0
13/10/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,751.0000	2,587.0000	(5.961)	0	0	0
13/10/2008	R203	2009/05/07			Bond Future	8.6970	8.7310	0.391	0.0000	0.0000	0
13/10/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,494.0000	2,353.0000	(5.654)	0	0	0
13/10/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	772.0000	825.0000	6.865	0	0	0
13/10/2008	R204	2008/11/06			Bond Future	8.9360	8.9780	0.470	0.0000	0.0000	3,126
13/10/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	9.0000	3.0000	(66.667)	0	0	0
13/10/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	2,809.0000	3,067.0000	9.185	0	0	0
13/10/2008	R204	2009/02/05			Bond Future	8.8200	8.8630	0.488	0.0000	0.0000	9
13/10/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,876.0000	2,644.0000	(8.067)	0	0	0
13/10/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	230.0000	267.0000	16.087	0	0	0
13/10/2008	R204	2009/05/07			Bond Future	8.7100	8.7550	0.517	0.0000	0.0000	0
13/10/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	750.0000	830.0000	10.667	0	0	0
13/10/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,535.0000	2,335.0000	(7.890)	0	0	0
13/10/2008	R206	2008/11/06			Bond Future	9.0480	9.0800	0.354	0.0000	0.0000	1,730
13/10/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,204.0000	4,329.0000	2.973	0	0	0
13/10/2008	R206	2009/02/05			Bond Future	8.8600	8.8940	0.384	0.0000	0.0000	0
13/10/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	494.0000	520.0000	5.263	0	0	0
13/10/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,960.0000	1,857.0000	(5.255)	0	0	0
13/10/2008	R206	2009/05/07			Bond Future	8.6810	8.7170	0.415	0.0000	0.0000	0
13/10/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	960.0000	1,000.0000	4.167	0	0	0
13/10/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,124.0000	2,031.0000	(4.379)	0	0	0
13/10/2008	R207	2008/11/06			Bond Future	8.9190	8.9700	0.572	0.0000	0.0000	0
13/10/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	6.0000	2.0000	(66.667)	0	0	0
13/10/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	2,757.0000	3,080.0000	11.716	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	R207	2009/02/05			Bond Future	8.8100	8.8630	0.602	0.0000	0.0000	0
13/10/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,940.0000	2,642.0000	(10.136)	0	0	0
13/10/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	171.0000	213.0000	24.561	0	0	0
13/10/2008	R207	2009/05/07			Bond Future	8.7110	8.7660	0.631	0.0000	0.0000	0
13/10/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	654.0000	754.0000	15.291	0	0	0
13/10/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	2,480.0000	2,229.0000	(10.121)	0	0	0
13/10/2008	R208	2008/11/06			Bond Future	8.8810	8.9320	0.574	0.0000	0.0000	0
13/10/2008	R208	2008/11/06	8.75	Call	Option on Bond Future	152.0000	74.0000	(51.316)	0	0	0
13/10/2008	R208	2008/11/06	8.75	Put	Option on Bond Future	1,024.0000	1,283.0000	25.293	0	0	0
13/10/2008	R208	2009/02/05			Bond Future	8.7780	8.8290	0.581	0.0000	0.0000	0
13/10/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	1,089.0000	1,262.0000	15.886	0	0	0
13/10/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	903.0000	740.0000	(18.051)	0	0	0
13/10/2008	R208	2009/05/07			Bond Future	8.7170	8.7670	0.574	0.0000	0.0000	0
13/10/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	1,414.0000	1,235.0000	(12.659)	0	0	0
13/10/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	1,196.0000	1,347.0000	12.625	0	0	0
13/10/2008	R209	2008/11/06			Bond Future	8.3170	8.3680	0.613	0.0000	0.0000	6,527
13/10/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/10/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	5,243.0000	5,688.0000	8.488	0	0	0
13/10/2008	R209	2009/02/05			Bond Future	8.2360	8.2880	0.631	0.0000	0.0000	0
13/10/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	6,340.0000	5,881.0000	(7.240)	0	0	0
13/10/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
13/10/2008	R209	2009/05/07			Bond Future	8.1590	8.2120	0.650	0.0000	0.0000	0
13/10/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	7.0000	11.0000	57.143	0	0	0
13/10/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	7,026.0000	6,555.0000	(6.704)	0	0	0
13/10/2008	TRT1	2008/11/06			Index Future	271.1350	270.8300	(0.112)	0.0000	0.0000	300
13/10/2008	TRT1	2009/02/05			Index Future	279.1490	278.8370	(0.112)	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
13/10/2008	TRT1	2009/05/07			Index Future	287.2780	286.9590	(0.111)	0.0000	0.0000	0
13/10/2008	ZAAD	2008/12/12			Currency Future	6.1487	6.2522	1.683	0.0000	0.0000	6,070
13/10/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	96.0000	101.0000	5.208	0	0	0
13/10/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	747.0000	649.0000	(13.119)	0	0	0
13/10/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	593.0000	496.0000	(16.358)	0	0	0
13/10/2008	ZAAD	2008/12/12	5.75	Call	Currency Future	0.0000	558.0000	100.000	0	0	0
13/10/2008	ZAAD	2008/12/12	5.85	Call	Currency Future	0.0000	480.0000	100.000	0	0	0
13/10/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	129.0000	138.0000	6.977	0	0	0
13/10/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	307.0000	224.0000	(27.036)	0	0	0
13/10/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	0.0000	148.0000	100.000	0	0	0
13/10/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	630.0000	536.0000	(14.921)	0	0	0
13/10/2008	ZAAD	2008/12/12	6.10	Put	Currency Future	247.0000	171.0000	(30.769)	0	0	0
13/10/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	0.0000	350.0000	100.000	0	0	0
13/10/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	0.0000	109.0000	100.000	0	0	0
13/10/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	630.0000	536.0000	(14.921)	0	0	0
13/10/2008	ZAAD	2008/12/12	6.10	Call	Currency Future	295.0000	323.0000	9.492	0	0	0
13/10/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	0.0000	411.0000	100.000	0	0	0
13/10/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	142.0000	149.0000	4.930	0	0	0
13/10/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	275.0000	298.0000	8.364	0	0	0
13/10/2008	ZAAD	2008/12/12	5.85	Put	Currency Future	0.0000	78.0000	100.000	0	0	0
13/10/2008	ZAAD	2008/12/12	5.75	Put	Currency Future	0.0000	55.0000	100.000	0	0	0
13/10/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	178.0000	187.0000	5.056	0	0	0
13/10/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	155.0000	160.0000	3.226	0	0	0
13/10/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	129.0000	138.0000	6.977	0	0	0
13/10/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	256.0000	276.0000	7.813	0	0	0
13/10/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	178.0000	187.0000	5.056	0	0	0
13/10/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	872.0000	771.0000	(11.583)	0	0	0
13/10/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	0.0000	298.0000	100.000	0	0	0
13/10/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	788.0000	689.0000	(12.563)	0	0	0
13/10/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	276.0000	196.0000	(28.986)	0	0	0
13/10/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	0.0000	196.0000	100.000	0	0	0
13/10/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	71.0000	73.0000	2.817	0	0	0
13/10/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	87.0000	91.0000	4.598	0	0	0
13/10/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	480.0000	384.0000	(20.000)	0	0	0
13/10/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	480.0000	384.0000	(20.000)	0	0	0
13/10/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	1,138.0000	1,034.0000	(9.139)	0	0	0
13/10/2008	ZAAD	2008/12/12	5.80	Put	Currency Future	111.0000	66.0000	(40.541)	0	0	0
13/10/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	557.0000	458.0000	(17.774)	0	0	0
13/10/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	221.0000	236.0000	6.787	0	0	0
13/10/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	106.0000	113.0000	6.604	0	0	0
13/10/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	707.0000	610.0000	(13.720)	0	0	0
13/10/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	407.0000	316.0000	(22.359)	0	0	0
13/10/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	206.0000	218.0000	5.825	0	0	0
13/10/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	238.0000	255.0000	7.143	0	0	0
13/10/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	443.0000	350.0000	(20.993)	0	0	0
13/10/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	166.0000	173.0000	4.217	0	0	0
13/10/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	373.0000	284.0000	(23.861)	0	0	0
13/10/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	339.0000	253.0000	(25.369)	0	0	0
13/10/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	192.0000	202.0000	5.208	0	0	0
13/10/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	1,092.0000	988.0000	(9.524)	0	0	0
13/10/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	518.0000	421.0000	(18.726)	0	0	0
13/10/2008	ZAAD	2008/12/12	7.10	Put	Currency Future	1,002.0000	900.0000	(10.180)	0	0	0
13/10/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	192.0000	202.0000	5.208	0	0	0
13/10/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	668.0000	573.0000	(14.222)	0	0	0
13/10/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	915.0000	813.0000	(11.148)	0	0	0
13/10/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	117.0000	125.0000	6.838	0	0	0
13/10/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	41.0000	41.0000	-	0	0	0
13/10/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	63.0000	65.0000	3.175	0	0	0
13/10/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	46.0000	46.0000	-	0	0	0
13/10/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	830.0000	729.0000	(12.169)	0	0	0
13/10/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	1,047.0000	944.0000	(9.838)	0	0	0
13/10/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	78.0000	82.0000	5.128	0	0	0
13/10/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	71.0000	73.0000	2.817	0	0	0
13/10/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	1,230.0000	1,126.0000	(8.455)	0	0	0
13/10/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	78.0000	82.0000	5.128	0	0	0
13/10/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	830.0000	729.0000	(12.169)	0	0	0
13/10/2008	ZAAD	2008/12/12	7.25	Call	Currency Future	36.0000	36.0000	-	0	0	0
13/10/2008	ZAAD	2008/12/12	7.10	Call	Currency Future	51.0000	52.0000	1.961	0	0	0
13/10/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	872.0000	771.0000	(11.583)	0	0	0
13/10/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	443.0000	350.0000	(20.993)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	1,047.0000	944.0000	(9.838)	0	0	0
13/10/2008	ZAAD	2008/12/12	5.90	Call	Currency Future	397.0000	445.0000	12.091	0	0	0
13/10/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	57.0000	58.0000	1.754	0	0	0
13/10/2008	ZAAD	2008/12/12	5.90	Put	Currency Future	148.0000	92.0000	(37.838)	0	0	0
13/10/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	46.0000	46.0000	-	0	0	0
13/10/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	958.0000	856.0000	(10.647)	0	0	0
13/10/2008	ZAAD	2008/12/12	5.80	Call	Currency Future	460.0000	518.0000	12.609	0	0	0
13/10/2008	ZAAD	2008/12/12	6.00	Put	Currency Future	193.0000	127.0000	(34.197)	0	0	0
13/10/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	221.0000	236.0000	6.787	0	0	0
13/10/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	373.0000	284.0000	(23.861)	0	0	0
13/10/2008	ZAAD	2008/12/12	6.00	Call	Currency Future	342.0000	380.0000	11.111	0	0	0
13/10/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	96.0000	101.0000	5.208	0	0	0
13/10/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	747.0000	649.0000	(13.119)	0	0	0
13/10/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	958.0000	856.0000	(10.647)	0	0	0
13/10/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	57.0000	58.0000	1.754	0	0	0
13/10/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	155.0000	160.0000	3.226	0	0	0
13/10/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	557.0000	458.0000	(17.774)	0	0	0
13/10/2008	ZAAD	2009/03/16			Currency Future	6.2731	6.3644	1.455	0.0000	0.0000	1,161
13/10/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	205.0000	203.0000	(0.976)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	690.0000	597.0000	(13.478)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	385.0000	393.0000	2.078	0	0	0
13/10/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	832.0000	739.0000	(11.178)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	263.0000	261.0000	(0.760)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	379.0000	299.0000	(21.108)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	579.0000	489.0000	(15.544)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	403.0000	413.0000	2.481	0	0	0
13/10/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	411.0000	329.0000	(19.951)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	615.0000	524.0000	(14.797)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	291.0000	220.0000	(24.399)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	192.0000	190.0000	(1.042)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	422.0000	435.0000	3.081	0	0	0
13/10/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	464.0000	484.0000	4.310	0	0	0
13/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	869.0000	776.0000	(10.702)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	302.0000	303.0000	0.331	0	0	0
13/10/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	724.0000	634.0000	(12.431)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	288.0000	289.0000	0.347	0	0	0
13/10/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	180.0000	177.0000	(1.667)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	302.0000	303.0000	0.331	0	0	0
13/10/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	247.0000	249.0000	0.810	0	0	0
13/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	579.0000	489.0000	(15.544)	0	0	0
13/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	1,025.0000	929.0000	(9.366)	0	0	0
13/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	148.0000	143.0000	(3.378)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	275.0000	274.0000	(0.364)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	869.0000	776.0000	(10.702)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	795.0000	703.0000	(11.572)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	192.0000	190.0000	(1.042)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	332.0000	337.0000	1.506	0	0	0
13/10/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	218.0000	218.0000	-	0	0	0
13/10/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	349.0000	271.0000	(22.350)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	509.0000	422.0000	(17.092)	0	0	0
13/10/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	1,147.0000	1,050.0000	(8.457)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	652.0000	560.0000	(14.110)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	652.0000	560.0000	(14.110)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	275.0000	274.0000	(0.364)	0	0	0
13/10/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	1,232.0000	1,134.0000	(7.955)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	513.0000	541.0000	5.458	0	0	0
13/10/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	907.0000	813.0000	(10.364)	0	0	0
13/10/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	169.0000	165.0000	(2.367)	0	0	0
13/10/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	946.0000	851.0000	(10.042)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	509.0000	422.0000	(17.092)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	443.0000	360.0000	(18.736)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	476.0000	390.0000	(18.067)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	317.0000	320.0000	0.946	0	0	0
13/10/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	1,106.0000	1,009.0000	(8.770)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	349.0000	355.0000	1.719	0	0	0
13/10/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	1,189.0000	1,092.0000	(8.158)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	544.0000	455.0000	(16.360)	0	0	0
13/10/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	120.0000	115.0000	(4.167)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	759.0000	668.0000	(11.989)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	759.0000	668.0000	(11.989)	0	0	0
13/10/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	985.0000	889.0000	(9.746)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	332.0000	337.0000	1.506	0	0	0
13/10/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	158.0000	154.0000	(2.532)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	205.0000	203.0000	(0.976)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	832.0000	739.0000	(11.178)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	232.0000	233.0000	0.431	0	0	0
13/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	232.0000	233.0000	0.431	0	0	0
13/10/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	1,147.0000	1,050.0000	(8.457)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	366.0000	374.0000	2.186	0	0	0
13/10/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	129.0000	124.0000	(3.876)	0	0	0
13/10/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	112.0000	106.0000	(5.357)	0	0	0
13/10/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	138.0000	133.0000	(3.623)	0	0	0
13/10/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	120.0000	115.0000	(4.167)	0	0	0
13/10/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	1,065.0000	969.0000	(9.014)	0	0	0
13/10/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	105.0000	99.0000	(5.714)	0	0	0
13/10/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	568.0000	605.0000	6.514	0	0	0
13/10/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	195.0000	141.0000	(27.692)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	240.0000	176.0000	(26.667)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	422.0000	435.0000	3.081	0	0	0
13/10/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	349.0000	271.0000	(22.350)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	349.0000	355.0000	1.719	0	0	0
13/10/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	263.0000	261.0000	(0.760)	0	0	0
13/10/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	946.0000	851.0000	(10.042)	0	0	0
13/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	148.0000	143.0000	(3.378)	0	0	0
13/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	1,025.0000	929.0000	(9.366)	0	0	0
13/10/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	169.0000	165.0000	(2.367)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	476.0000	390.0000	(18.067)	0	0	0
13/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	690.0000	597.0000	(13.478)	0	0	0
13/10/2008	ZAAD	2009/06/12			Currency Future	6.3657	6.4589	1.464	0.0000	0.0000	300
13/10/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	347.0000	341.0000	(1.729)	0	0	0
13/10/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	506.0000	512.0000	1.186	0	0	0
13/10/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	505.0000	414.0000	(18.020)	0	0	0
13/10/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	781.0000	682.0000	(12.676)	0	0	0
13/10/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	992.0000	892.0000	(10.081)	0	0	0
13/10/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	471.0000	472.0000	0.212	0	0	0
13/10/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	380.0000	298.0000	(21.579)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	258.0000	251.0000	(2.713)	0	0	0
13/10/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	441.0000	353.0000	(19.955)	0	0	0
13/10/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	884.0000	786.0000	(11.086)	0	0	0
13/10/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	331.0000	328.0000	(0.906)	0	0	0
13/10/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	505.0000	414.0000	(18.020)	0	0	0
13/10/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	815.0000	719.0000	(11.779)	0	0	0
13/10/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	471.0000	472.0000	0.212	0	0	0
13/10/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	545.0000	557.0000	2.202	0	0	0
13/10/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	708.0000	610.0000	(13.842)	0	0	0
13/10/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	672.0000	575.0000	(14.435)	0	0	0
13/10/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	1,029.0000	928.0000	(9.815)	0	0	0
13/10/2008	ZAAD	2009/06/12	6.55	Call	Currency Future	419.0000	417.0000	(0.477)	0	0	0
13/10/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	919.0000	821.0000	(10.664)	0	0	0
13/10/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	374.0000	369.0000	(1.337)	0	0	0
13/10/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	388.0000	384.0000	(1.031)	0	0	0
13/10/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	603.0000	509.0000	(15.589)	0	0	0
13/10/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	324.0000	248.0000	(23.457)	0	0	0
13/10/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	271.0000	265.0000	(2.214)	0	0	0
13/10/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	590.0000	607.0000	2.881	0	0	0
13/10/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	781.0000	682.0000	(12.676)	0	0	0
13/10/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	274.0000	208.0000	(24.088)	0	0	0
13/10/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	672.0000	575.0000	(14.435)	0	0	0
13/10/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	347.0000	341.0000	(1.729)	0	0	0
13/10/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	388.0000	384.0000	(1.031)	0	0	0
13/10/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	640.0000	667.0000	4.219	0	0	0
13/10/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	285.0000	279.0000	(2.105)	0	0	0
13/10/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	300.0000	295.0000	(1.667)	0	0	0
13/10/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	331.0000	328.0000	(0.906)	0	0	0
13/10/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	955.0000	856.0000	(10.366)	0	0	0
13/10/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	360.0000	355.0000	(1.389)	0	0	0
13/10/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	815.0000	719.0000	(11.779)	0	0	0
13/10/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	245.0000	237.0000	(3.265)	0	0	0
13/10/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	744.0000	646.0000	(13.172)	0	0	0
13/10/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	221.0000	212.0000	(4.072)	0	0	0
13/10/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	1,263.0000	1,160.0000	(8.155)	0	0	0
13/10/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	1,105.0000	1,003.0000	(9.231)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/10/2008	ZAAD 2009/06/12	7.35	Call	Currency Future	199.0000	189.0000	(5.025)	0	0	0
13/10/2008	ZAAD 2009/06/12	7.45	Call	Currency Future	179.0000	169.0000	(5.587)	0	0	0
13/10/2008	ZAAD 2009/06/12	7.35	Put	Currency Future	1,183.0000	1,080.0000	(8.707)	0	0	0
13/10/2008	ZAAD 2009/06/12	7.40	Put	Currency Future	1,223.0000	1,120.0000	(8.422)	0	0	0
13/10/2008	ZAAD 2009/06/12	7.50	Call	Currency Future	169.0000	159.0000	(5.917)	0	0	0
13/10/2008	ZAAD 2009/06/12	7.50	Put	Currency Future	1,304.0000	1,200.0000	(7.975)	0	0	0
13/10/2008	ZAAD 2009/06/12	7.40	Call	Currency Future	188.0000	179.0000	(4.787)	0	0	0
13/10/2008	ZAAD 2009/06/12	7.30	Put	Currency Future	1,144.0000	1,042.0000	(8.916)	0	0	0
13/10/2008	ZAAD 2009/06/12	7.30	Call	Currency Future	210.0000	200.0000	(4.762)	0	0	0
13/10/2008	ZAAD 2009/06/12	7.20	Put	Currency Future	1,067.0000	965.0000	(9.560)	0	0	0
13/10/2008	ZAAD 2009/06/12	7.40	Put	Currency Future	1,223.0000	1,120.0000	(8.422)	0	0	0
13/10/2008	ZAAD 2009/06/12	7.40	Call	Currency Future	188.0000	179.0000	(4.787)	0	0	0
13/10/2008	ZAAD 2009/06/12	6.70	Put	Currency Future	708.0000	610.0000	(13.842)	0	0	0
13/10/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	233.0000	224.0000	(3.863)	0	0	0
13/10/2008	ZAAD 2009/06/12	6.70	Call	Currency Future	374.0000	369.0000	(1.337)	0	0	0
13/10/2008	ZAAD 2009/06/12	7.15	Call	Currency Future	245.0000	237.0000	(3.265)	0	0	0
13/10/2008	ZAAD 2009/06/12	7.15	Put	Currency Future	1,029.0000	928.0000	(9.815)	0	0	0
13/10/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	315.0000	311.0000	(1.270)	0	0	0
13/10/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	849.0000	752.0000	(11.425)	0	0	0
13/10/2008	ZAAD 2009/06/12	6.20	Call	Currency Future	545.0000	557.0000	2.202	0	0	0
13/10/2008	ZAAD 2009/06/12	6.20	Put	Currency Future	380.0000	298.0000	(21.579)	0	0	0
13/10/2008	ZAAD 2009/06/12	6.30	Put	Currency Future	441.0000	353.0000	(19.955)	0	0	0
13/10/2008	ZAAD 2009/06/12	6.50	Call	Currency Future	435.0000	435.0000	-	0	0	0
13/10/2008	ZAAD 2009/06/12	6.60	Call	Currency Future	403.0000	401.0000	(0.496)	0	0	0
13/10/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	849.0000	752.0000	(11.425)	0	0	0
13/10/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	315.0000	311.0000	(1.270)	0	0	0
13/10/2008	ZAAD 2009/06/12	6.60	Put	Currency Future	637.0000	542.0000	(14.914)	0	0	0
13/10/2008	ZAAD 2009/06/12	6.50	Put	Currency Future	569.0000	476.0000	(16.344)	0	0	0
13/10/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	233.0000	224.0000	(3.863)	0	0	0
13/10/2008	ZAAD 2009/06/12	6.30	Call	Currency Future	506.0000	512.0000	1.186	0	0	0
13/10/2008	ZAAD 2009/06/12	7.20	Put	Currency Future	1,067.0000	965.0000	(9.560)	0	0	0

Grand Total:

488,782