



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 28/10/2008

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
28/10/2008	\$ / R 2008/12/12			Currency Future	11.1100	10.8538	(2.306)	11.4500	10.5300	293,839
28/10/2008	\$ / R 2008/12/12	11.50	Call	Currency Future	813.0000	575.0000	(29.274)	0	0	3,000
28/10/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	2,094.0000	1,799.0000	(14.088)	0	0	0
28/10/2008	\$ / R 2008/12/12	11.30	Call	Currency Future	886.0000	637.0000	(28.104)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	163.0000	126.0000	(22.699)	0	0	0
28/10/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	3,428.0000	3,170.0000	(7.526)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	2,173.0000	1,880.0000	(13.484)	0	0	0
28/10/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	1,940.0000	1,643.0000	(15.309)	0	0	0
28/10/2008	\$ / R 2008/12/12	10.30	Call	Currency Future	1,346.0000	1,058.0000	(21.397)	0	0	0
28/10/2008	\$ / R 2008/12/12	11.10	Put	Currency Future	955.0000	952.0000	(0.314)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	1,978.0000	1,681.0000	(15.015)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	3,046.0000	2,784.0000	(8.601)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	194.0000	155.0000	(20.103)	0	0	0
28/10/2008	\$ / R 2008/12/12	10.30	Put	Currency Future	536.0000	504.0000	(5.970)	43	43	1,000
28/10/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	89.0000	62.0000	(30.337)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	218.0000	177.0000	(18.807)	0	0	0
28/10/2008	\$ / R 2008/12/12	11.10	Call	Currency Future	965.0000	706.0000	(26.839)	0	0	0
28/10/2008	\$ / R 2008/12/12	10.75	Call	Currency Future	1,116.0000	844.0000	(24.373)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	230.0000	189.0000	(17.826)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	119.0000	86.0000	(27.731)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	2,421.0000	2,133.0000	(11.896)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	2,861.0000	2,593.0000	(9.367)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	39.0000	32.0000	(17.949)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	242.0000	202.0000	(16.529)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	\$ / R 2008/12/12	10.75	Put	Currency Future	756.0000	740.0000	(2.116)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	206.0000	166.0000	(19.417)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	111.0000	80.0000	(27.928)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	51.0000	39.0000	(23.529)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	1,902.0000	1,605.0000	(15.615)	0	0	0
28/10/2008	\$ / R 2008/12/12	10.50	Put	Currency Future	628.0000	604.0000	(3.822)	0	0	2,000
28/10/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	2,016.0000	1,720.0000	(14.683)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	2,637.0000	2,357.0000	(10.618)	0	0	0
28/10/2008	\$ / R 2008/12/12	10.50	Call	Currency Future	1,238.0000	957.0000	(22.698)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	2,593.0000	2,310.0000	(10.914)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	2,861.0000	2,593.0000	(9.367)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	2,549.0000	2,266.0000	(11.102)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	2,054.0000	1,759.0000	(14.362)	0	0	0
28/10/2008	\$ / R 2008/12/12	11.30	Put	Currency Future	1,076.0000	1,083.0000	0.651	0	0	0
28/10/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	2,379.0000	2,090.0000	(12.148)	0	0	20,000
28/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	51.0000	39.0000	(23.529)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	77.0000	53.0000	(31.169)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	2,133.0000	1,839.0000	(13.783)	0	0	0
28/10/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	1,317.0000	1,032.0000	(21.640)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	83.0000	57.0000	(31.325)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	2,379.0000	2,090.0000	(12.148)	0	0	0
28/10/2008	\$ / R 2008/12/12	11.20	Call	Currency Future	924.0000	670.0000	(27.489)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	1,865.0000	1,568.0000	(15.925)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	36.0000	30.0000	(16.667)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	173.0000	135.0000	(21.965)	0	0	0
28/10/2008	\$ / R 2008/12/12	11.20	Put	Currency Future	1,014.0000	1,017.0000	0.296	0	0	0
28/10/2008	\$ / R 2008/12/12	11.50	Put	Currency Future	1,203.0000	1,221.0000	1.496	0	0	0
28/10/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	184.0000	145.0000	(21.196)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	119.0000	86.0000	(27.731)	0	0	0
28/10/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	557.0000	528.0000	(5.206)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	66.0000	47.0000	(28.788)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	135.0000	101.0000	(25.185)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	36.0000	30.0000	(16.667)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	2,295.0000	2,005.0000	(12.636)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	2,953.0000	2,688.0000	(8.974)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	2,681.0000	2,404.0000	(10.332)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	3,046.0000	2,784.0000	(8.601)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	56.0000	42.0000	(25.000)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	71.0000	50.0000	(29.577)	0	0	0
28/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	3,235.0000	2,977.0000	(7.975)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	1,723.0000	1,426.0000	(17.237)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	2,816.0000	2,545.0000	(9.624)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	2,907.0000	2,641.0000	(9.150)	0	0	0
28/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	2,999.0000	2,736.0000	(8.770)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	2,726.0000	2,451.0000	(10.088)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	47.0000	37.0000	(21.277)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	43.0000	35.0000	(18.605)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	1,940.0000	1,643.0000	(15.309)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	3,140.0000	2,880.0000	(8.280)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	2,506.0000	2,221.0000	(11.373)	0	0	0
28/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	2,770.0000	2,498.0000	(9.819)	0	0	20
28/10/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	96.0000	67.0000	(30.208)	0	0	0
28/10/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	454.0000	415.0000	(8.590)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	60.0000	44.0000	(26.667)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	83.0000	57.0000	(31.325)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	313.0000	272.0000	(13.099)	0	0	0
28/10/2008	\$ / R 2008/12/12	10.80	Call	Currency Future	1,093.0000	823.0000	(24.703)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	2,593.0000	2,310.0000	(10.914)	0	0	0
28/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	3,235.0000	2,977.0000	(7.975)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	184.0000	145.0000	(21.196)	0	0	0
28/10/2008	\$ / R 2008/12/12	10.80	Put	Currency Future	783.0000	769.0000	(1.788)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.55	Put	Currency Future	269.0000	228.0000	(15.242)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.75	Put	Currency Future	329.0000	288.0000	(12.462)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	43.0000	35.0000	(18.605)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	2,094.0000	1,799.0000	(14.088)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	283.0000	242.0000	(14.488)	0	0	20,000
28/10/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	230.0000	189.0000	(17.826)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	2,953.0000	2,688.0000	(8.974)	0	0	0
28/10/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	3,331.0000	3,074.0000	(7.715)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	33.0000	28.0000	(15.152)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	1,793.0000	1,496.0000	(16.564)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	255.0000	215.0000	(15.686)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	2,016.0000	1,720.0000	(14.683)	0	0	0
28/10/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.55	Call	Currency Future	1,829.0000	1,532.0000	(16.238)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	153.0000	117.0000	(23.529)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	2,173.0000	1,880.0000	(13.484)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	144.0000	109.0000	(24.306)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.85	Put	Currency Future	362.0000	321.0000	(11.326)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	3,093.0000	2,832.0000	(8.438)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	163.0000	126.0000	(22.699)	0	0	0
28/10/2008	\$ / R 2008/12/12	12.75	Call	Currency Future	479.0000	309.0000	(35.491)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	2,254.0000	1,963.0000	(12.910)	0	0	0
28/10/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	1,317.0000	1,032.0000	(21.640)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.90	Put	Currency Future	380.0000	339.0000	(10.789)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	103.0000	73.0000	(29.126)	0	0	0
28/10/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	1,464.0000	1,169.0000	(20.150)	0	0	0
28/10/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	2,463.0000	2,177.0000	(11.612)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	2,213.0000	1,921.0000	(13.195)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	313.0000	272.0000	(13.099)	0	0	0
28/10/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	3,188.0000	2,929.0000	(8.124)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	2,770.0000	2,498.0000	(9.819)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	206.0000	166.0000	(19.417)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.90	Call	Currency Future	1,590.0000	1,293.0000	(18.679)	0	0	0
28/10/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	3,283.0000	3,026.0000	(7.828)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	111.0000	80.0000	(27.928)	0	0	0
28/10/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	494.0000	458.0000	(7.287)	0	0	0
28/10/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	557.0000	528.0000	(5.206)	0	0	0
28/10/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	1,464.0000	1,169.0000	(20.150)	0	0	0
28/10/2008	\$ / R 2008/12/12	14.20	Put	Currency Future	3,354.0000	3,493.0000	4.144	0	0	0
28/10/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	60.0000	44.0000	(26.667)	0	0	0
28/10/2008	\$ / R 2008/12/12	10.85	Call	Currency Future	1,071.0000	802.0000	(25.117)	0	0	0
28/10/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	454.0000	415.0000	(8.590)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	345.0000	304.0000	(11.884)	0	0	0

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28/10/2008	\$ / R 2008/12/12	12.50	Call	Currency Future	532.0000	350.0000	(34.211)	0	0	0
28/10/2008	\$ / R 2008/12/12	12.60	Call	Currency Future	510.0000	333.0000	(34.706)	0	0	0
28/10/2008	\$ / R 2008/12/12	10.85	Put	Currency Future	811.0000	798.0000	(1.603)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	1,723.0000	1,426.0000	(17.237)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	1,655.0000	1,358.0000	(17.946)	0	0	0
28/10/2008	\$ / R 2008/12/12	12.50	Put	Currency Future	1,922.0000	1,996.0000	3.850	0	0	0
28/10/2008	\$ / R 2008/12/12	12.75	Put	Currency Future	2,119.0000	2,205.0000	4.059	0	0	0
28/10/2008	\$ / R 2008/12/12	9.75	Call	Currency Future	1,689.0000	1,392.0000	(17.584)	0	0	0
28/10/2008	\$ / R 2008/12/12	12.35	Call	Currency Future	566.0000	377.0000	(33.392)	0	0	0
28/10/2008	\$ / R 2008/12/12	12.00	Put	Currency Future	1,546.0000	1,594.0000	3.105	0	0	0
28/10/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	1,404.0000	1,112.0000	(20.798)	0	0	0
28/10/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	1,526.0000	1,230.0000	(19.397)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	127.0000	93.0000	(26.772)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	2,421.0000	2,133.0000	(11.896)	0	0	0
28/10/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	416.0000	376.0000	(9.615)	0	0	0
28/10/2008	\$ / R 2008/12/12	12.05	Put	Currency Future	1,582.0000	1,633.0000	3.224	0	0	0
28/10/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	96.0000	67.0000	(30.208)	0	0	0
28/10/2008	\$ / R 2008/12/12	14.30	Put	Currency Future	3,441.0000	3,584.0000	4.156	0	0	0
28/10/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	2,506.0000	2,221.0000	(11.373)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	345.0000	304.0000	(11.884)	0	0	0
28/10/2008	\$ / R 2008/12/12	12.05	Call	Currency Future	642.0000	437.0000	(31.931)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	1,655.0000	1,358.0000	(17.946)	0	0	0
28/10/2008	\$ / R 2008/12/12	10.55	Put	Currency Future	653.0000	630.0000	(3.522)	0	0	0
28/10/2008	\$ / R 2008/12/12	13.45	Call	Currency Future	361.0000	220.0000	(39.058)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	2,337.0000	2,047.0000	(12.409)	0	0	0
28/10/2008	\$ / R 2008/12/12	10.55	Call	Currency Future	1,213.0000	934.0000	(23.001)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	135.0000	101.0000	(25.185)	0	0	0
28/10/2008	\$ / R 2008/12/12	12.80	Call	Currency Future	470.0000	302.0000	(35.745)	0	0	0
28/10/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	2,295.0000	2,005.0000	(12.636)	0	0	0
28/10/2008	\$ / R 2008/12/12	13.55	Call	Currency Future	346.0000	210.0000	(39.306)	0	0	0
28/10/2008	\$ / R 2008/12/12	14.20	Call	Currency Future	264.0000	147.0000	(44.318)	0	0	0
28/10/2008	\$ / R 2008/12/12	12.80	Put	Currency Future	2,160.0000	2,248.0000	4.074	0	0	0
28/10/2008	\$ / R 2008/12/12	14.30	Call	Currency Future	251.0000	138.0000	(45.020)	0	0	0
28/10/2008	\$ / R 2008/12/12	10.45	Call	Currency Future	1,264.0000	982.0000	(22.310)	0	0	0
28/10/2008	\$ / R 2008/12/12	12.00	Call	Currency Future	656.0000	447.0000	(31.860)	0	0	0
28/10/2008	\$ / R 2008/12/12	13.55	Put	Currency Future	2,786.0000	2,906.0000	4.307	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	\$ / R 2008/12/12	11.95	Call	Currency Future	670.0000	459.0000	(31.493)	0	0	0
28/10/2008	\$ / R 2008/12/12	11.00	Call	Currency Future	1,006.0000	743.0000	(26.143)	0	0	0
28/10/2008	\$ / R 2008/12/12	10.15	Put	Currency Future	473.0000	436.0000	(7.822)	0	0	0
28/10/2008	\$ / R 2008/12/12	10.45	Put	Currency Future	604.0000	578.0000	(4.305)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	397.0000	357.0000	(10.076)	0	0	0
28/10/2008	\$ / R 2008/12/12	12.70	Put	Currency Future	2,079.0000	2,163.0000	4.040	0	0	0
28/10/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	1,557.0000	1,261.0000	(19.011)	0	0	0
28/10/2008	\$ / R 2008/12/12	12.70	Call	Currency Future	489.0000	317.0000	(35.174)	0	0	0
28/10/2008	\$ / R 2008/12/12	11.00	Put	Currency Future	896.0000	889.0000	(0.781)	0	0	0
28/10/2008	\$ / R 2008/12/12	10.15	Call	Currency Future	1,433.0000	1,140.0000	(20.447)	0	0	0
28/10/2008	\$ / R 2008/12/12	11.95	Put	Currency Future	1,510.0000	1,555.0000	2.980	0	0	0
28/10/2008	\$ / R 2008/12/12	13.45	Put	Currency Future	2,701.0000	2,817.0000	4.295	0	0	0
28/10/2008	\$ / R 2008/12/12	13.85	Put	Currency Future	0.0000	3,179.0000	100.000	0	0	0
28/10/2008	\$ / R 2008/12/12	13.85	Call	Currency Future	0.0000	183.0000	100.000	0	0	0
28/10/2008	\$ / R 2008/12/12	11.85	Put	Currency Future	1,439.0000	1,478.0000	2.710	0	0	0
28/10/2008	\$ / R 2008/12/12	13.10	Put	Currency Future	0.0000	2,507.0000	100.000	0	0	0
28/10/2008	\$ / R 2008/12/12	11.85	Call	Currency Future	699.0000	482.0000	(31.044)	0	0	0
28/10/2008	\$ / R 2008/12/12	11.35	Put	Currency Future	1,107.0000	1,117.0000	0.903	0	0	0
28/10/2008	\$ / R 2008/12/12	11.35	Call	Currency Future	867.0000	621.0000	(28.374)	0	0	0
28/10/2008	\$ / R 2008/12/12	12.35	Put	Currency Future	1,806.0000	1,873.0000	3.710	0	0	0
28/10/2008	\$ / R 2008/12/12	9.85	Call	Currency Future	1,622.0000	1,325.0000	(18.311)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	1,978.0000	1,681.0000	(15.015)	0	0	0
28/10/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	218.0000	177.0000	(18.807)	0	0	0
28/10/2008	\$ / R 2008/12/12	13.10	Call	Currency Future	0.0000	261.0000	100.000	0	0	0
28/10/2008	\$ / R 2008/12/12	11.60	Put	Currency Future	0.0000	1,293.0000	100.000	0	0	0
28/10/2008	\$ / R 2008/12/12	11.60	Call	Currency Future	0.0000	546.0000	100.000	0	0	0
28/10/2008	\$ / R 2008/12/12	11.25	Put	Currency Future	1,045.0000	1,050.0000	0.478	0	0	0
28/10/2008	\$ / R 2008/12/12	11.25	Call	Currency Future	905.0000	653.0000	(27.845)	0	0	0
28/10/2008	\$ / R 2008/12/12	11.75	Call	Currency Future	730.0000	507.0000	(30.548)	0	0	0
28/10/2008	\$ / R 2008/12/12	12.25	Call	Currency Future	590.0000	396.0000	(32.881)	0	0	0
28/10/2008	\$ / R 2008/12/12	14.10	Call	Currency Future	277.0000	157.0000	(43.321)	0	0	0
28/10/2008	\$ / R 2008/12/12	11.75	Put	Currency Future	1,370.0000	1,403.0000	2.409	0	0	0
28/10/2008	\$ / R 2008/12/12	14.10	Put	Currency Future	3,267.0000	3,403.0000	4.163	0	0	0
28/10/2008	\$ / R 2008/12/12	12.25	Put	Currency Future	1,730.0000	1,792.0000	3.584	0	0	0
28/10/2008	\$ / R 2008/12/12	10.25	Put	Currency Future	514.0000	481.0000	(6.420)	0	0	0
28/10/2008	\$ / R 2008/12/12	10.25	Call	Currency Future	1,374.0000	1,085.0000	(21.033)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	\$ / R 2008/12/12	13.35	Call	Currency Future	376.0000	231.0000	(38.564)	0	0	0
28/10/2008	\$ / R 2008/12/12	13.35	Put	Currency Future	2,616.0000	2,727.0000	4.243	0	0	0
28/10/2008	\$ / R 2008/12/12	12.60	Put	Currency Future	2,000.0000	2,079.0000	3.950	0	0	0
28/10/2008	\$ / R 2009/03/16			Currency Future	11.4027	11.1031	(2.627)	11.1600	10.7700	37,288
28/10/2008	\$ / R 2009/03/16	11.60	Put	Currency Future	1,372.0000	1,306.0000	(4.810)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	2,536.0000	2,135.0000	(15.812)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	185.0000	109.0000	(41.081)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	3,214.0000	2,844.0000	(11.512)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	2,965.0000	2,583.0000	(12.884)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	139.0000	75.0000	(46.043)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	132.0000	71.0000	(46.212)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.45	Call	Currency Future	1,231.0000	864.0000	(29.813)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	212.0000	130.0000	(38.679)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	2,924.0000	2,541.0000	(13.098)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	2,965.0000	2,583.0000	(12.884)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.40	Put	Currency Future	1,247.0000	1,178.0000	(5.533)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.45	Put	Currency Future	1,278.0000	1,211.0000	(5.243)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	3,171.0000	2,800.0000	(11.700)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	161.0000	91.0000	(43.478)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	221.0000	138.0000	(37.557)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	212.0000	130.0000	(38.679)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.40	Call	Currency Future	1,250.0000	881.0000	(29.520)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.75	Call	Currency Future	1,543.0000	1,134.0000	(26.507)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	2,248.0000	1,837.0000	(18.283)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	203.0000	123.0000	(39.409)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	146.0000	80.0000	(45.205)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	3,342.0000	2,978.0000	(10.892)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	3,385.0000	3,024.0000	(10.665)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.75	Put	Currency Future	890.0000	780.0000	(12.360)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	3,005.0000	2,626.0000	(12.612)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	3,214.0000	2,844.0000	(11.512)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	119.0000	62.0000	(47.899)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	3,299.0000	2,933.0000	(11.094)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	126.0000	66.0000	(47.619)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	3,472.0000	3,115.0000	(10.282)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	102.0000	50.0000	(50.980)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	445.0000	334.0000	(24.944)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	241.0000	154.0000	(36.100)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	2,804.0000	2,416.0000	(13.837)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	113.0000	58.0000	(48.673)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	3,256.0000	2,889.0000	(11.271)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	161.0000	91.0000	(43.478)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	2,726.0000	2,334.0000	(14.380)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	1,624.0000	1,208.0000	(25.616)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	2,844.0000	2,457.0000	(13.608)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	153.0000	86.0000	(43.791)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	252.0000	162.0000	(35.714)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	3,516.0000	3,161.0000	(10.097)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	2,389.0000	1,983.0000	(16.995)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	273.0000	180.0000	(34.066)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	3,428.0000	3,069.0000	(10.473)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	822.0000	705.0000	(14.234)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	415.0000	306.0000	(26.265)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	3,129.0000	2,756.0000	(11.921)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	2,318.0000	1,909.0000	(17.645)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	3,088.0000	2,713.0000	(12.144)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	177.0000	103.0000	(41.808)	0	0	0
28/10/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	3,604.0000	3,253.0000	(9.739)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	132.0000	71.0000	(46.212)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	3,385.0000	3,024.0000	(10.665)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	241.0000	154.0000	(36.100)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	386.0000	280.0000	(27.461)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	3,129.0000	2,756.0000	(11.921)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	119.0000	62.0000	(47.899)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	2,765.0000	2,374.0000	(14.141)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	262.0000	171.0000	(34.733)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.60	Call	Currency Future	1,175.0000	810.0000	(31.064)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	194.0000	116.0000	(40.206)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	177.0000	103.0000	(41.808)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	2,844.0000	2,457.0000	(13.608)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	386.0000	280.0000	(27.461)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	2,389.0000	1,983.0000	(16.995)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	221.0000	138.0000	(37.557)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	445.0000	334.0000	(24.944)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	509.0000	394.0000	(22.593)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.75	Call	Currency Future	2,146.0000	1,731.0000	(19.338)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	2,924.0000	2,541.0000	(13.098)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	2,179.0000	1,766.0000	(18.954)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	477.0000	363.0000	(23.899)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	1,919.0000	1,501.0000	(21.782)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	139.0000	75.0000	(46.043)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	2,462.0000	2,058.0000	(16.409)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.75	Put	Currency Future	493.0000	378.0000	(23.327)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	616.0000	498.0000	(19.156)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	262.0000	171.0000	(34.733)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	3,046.0000	2,669.0000	(12.377)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	544.0000	427.0000	(21.507)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	2,687.0000	2,293.0000	(14.663)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	359.0000	255.0000	(28.969)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	2,179.0000	1,766.0000	(18.954)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	3,428.0000	3,069.0000	(10.473)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.00	Put	Currency Future	1,011.0000	925.0000	(8.506)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	3,005.0000	2,626.0000	(12.612)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	3,472.0000	3,115.0000	(10.282)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	2,046.0000	1,630.0000	(20.332)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	3,342.0000	2,978.0000	(10.892)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	285.0000	190.0000	(33.333)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.00	Call	Currency Future	1,414.0000	1,028.0000	(27.298)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	3,046.0000	2,669.0000	(12.377)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	126.0000	66.0000	(47.619)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	2,765.0000	2,374.0000	(14.141)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	203.0000	123.0000	(39.409)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	194.0000	116.0000	(40.206)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	153.0000	86.0000	(43.791)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	2,112.0000	1,697.0000	(19.650)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	3,256.0000	2,889.0000	(11.271)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	2,112.0000	1,697.0000	(19.650)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	430.0000	319.0000	(25.814)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	477.0000	363.0000	(23.899)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	2,046.0000	1,630.0000	(20.332)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	2,462.0000	2,058.0000	(16.409)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	231.0000	146.0000	(36.797)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	2,213.0000	1,801.0000	(18.617)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	252.0000	162.0000	(35.714)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	579.0000	461.0000	(20.380)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	169.0000	97.0000	(42.604)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	2,804.0000	2,416.0000	(13.837)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	544.0000	427.0000	(21.507)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	715.0000	596.0000	(16.643)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.65	Put	Currency Future	461.0000	348.0000	(24.512)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	1,982.0000	1,565.0000	(21.039)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	1,652.0000	1,235.0000	(25.242)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	359.0000	255.0000	(28.969)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.85	Put	Currency Future	526.0000	410.0000	(22.053)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	509.0000	394.0000	(22.593)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	800.0000	682.0000	(14.750)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	1,105.0000	736.0000	(33.394)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	1,597.0000	1,181.0000	(26.049)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.85	Call	Currency Future	2,079.0000	1,663.0000	(20.010)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.70	Put	Currency Future	1,437.0000	1,369.0000	(4.732)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	844.0000	728.0000	(13.744)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.70	Call	Currency Future	1,139.0000	772.0000	(32.221)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	2,248.0000	1,837.0000	(18.283)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.45	Put	Currency Future	756.0000	638.0000	(15.608)	0	0	0
28/10/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	2,884.0000	2,499.0000	(13.350)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.50	Put	Currency Future	1,309.0000	1,245.0000	(4.889)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	1,767.0000	1,349.0000	(23.656)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	333.0000	232.0000	(30.330)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	2,283.0000	1,873.0000	(17.959)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.50	Call	Currency Future	1,212.0000	848.0000	(30.033)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	2,611.0000	2,213.0000	(15.243)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.45	Call	Currency Future	1,709.0000	1,291.0000	(24.459)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	373.0000	267.0000	(28.418)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,502.0000	1,433.0000	(4.594)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	308.0000	210.0000	(31.818)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	2,425.0000	2,020.0000	(16.701)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.90	Put	Currency Future	1,563.0000	1,499.0000	(4.095)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	2,611.0000	2,213.0000	(15.243)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.90	Call	Currency Future	1,066.0000	702.0000	(34.146)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	333.0000	232.0000	(30.330)	0	0	0
28/10/2008	\$ / R 2009/03/16	12.00	Put	Currency Future	1,625.0000	1,565.0000	(3.692)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	1,490.0000	1,091.0000	(26.779)	0	0	0
28/10/2008	\$ / R 2009/03/16	12.00	Call	Currency Future	1,028.0000	669.0000	(34.922)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	2,536.0000	2,135.0000	(15.812)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.95	Call	Currency Future	1,439.0000	1,049.0000	(27.102)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	1,290.0000	915.0000	(29.070)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,187.0000	1,112.0000	(6.318)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	938.0000	838.0000	(10.661)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	308.0000	210.0000	(31.818)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,099.0000	1,017.0000	(7.461)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,187.0000	1,112.0000	(6.318)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,041.0000	955.0000	(8.261)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.20	Put	Currency Future	1,128.0000	1,048.0000	(7.092)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	1,352.0000	970.0000	(28.254)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	1,516.0000	1,113.0000	(26.583)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.95	Put	Currency Future	986.0000	896.0000	(9.128)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	914.0000	810.0000	(11.379)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	1,394.0000	1,008.0000	(27.690)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	1,374.0000	989.0000	(28.020)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,071.0000	986.0000	(7.937)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.20	Call	Currency Future	1,331.0000	951.0000	(28.550)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	1,290.0000	915.0000	(29.070)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,502.0000	1,433.0000	(4.594)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	1,105.0000	736.0000	(33.394)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.95	Call	Currency Future	2,014.0000	1,597.0000	(20.705)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	561.0000	444.0000	(20.856)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,950.0000	1,532.0000	(21.436)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,888.0000	1,470.0000	(22.140)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	635.0000	516.0000	(18.740)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	597.0000	479.0000	(19.765)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	2,353.0000	1,946.0000	(17.297)	0	0	0
28/10/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	401.0000	292.0000	(27.182)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	1,857.0000	1,439.0000	(22.509)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.85	Put	Currency Future	1,533.0000	1,466.0000	(4.371)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	654.0000	536.0000	(18.043)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	1,797.0000	1,378.0000	(23.317)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.75	Put	Currency Future	1,469.0000	1,401.0000	(4.629)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,041.0000	955.0000	(8.261)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	1,352.0000	970.0000	(28.254)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	1,394.0000	1,008.0000	(27.690)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.55	Put	Currency Future	1,341.0000	1,276.0000	(4.847)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,099.0000	1,017.0000	(7.461)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.70	Put	Currency Future	867.0000	752.0000	(13.264)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.25	Put	Currency Future	1,158.0000	1,080.0000	(6.736)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	962.0000	867.0000	(9.875)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.65	Call	Currency Future	1,157.0000	791.0000	(31.634)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.25	Call	Currency Future	1,310.0000	933.0000	(28.779)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	1,464.0000	1,070.0000	(26.913)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.65	Put	Currency Future	1,404.0000	1,338.0000	(4.701)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	1,516.0000	1,113.0000	(26.583)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.35	Call	Currency Future	1,270.0000	898.0000	(29.291)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	914.0000	810.0000	(11.379)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.35	Put	Currency Future	1,217.0000	1,145.0000	(5.916)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	597.0000	479.0000	(19.765)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,950.0000	1,532.0000	(21.436)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.70	Call	Currency Future	1,570.0000	1,155.0000	(26.433)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.55	Call	Currency Future	1,193.0000	829.0000	(30.511)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.50	Put	Currency Future	778.0000	660.0000	(15.167)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.85	Call	Currency Future	1,085.0000	719.0000	(33.733)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,888.0000	1,470.0000	(22.140)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.50	Call	Currency Future	1,681.0000	1,263.0000	(24.866)	0	0	0
28/10/2008	\$ / R 2009/03/16	11.75	Call	Currency Future	1,122.0000	754.0000	(32.799)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	1,738.0000	1,320.0000	(24.051)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	735.0000	617.0000	(16.054)	0	0	0
28/10/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	694.0000	575.0000	(17.147)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	\$ / R	2009/03/16	10.65	Put	Currency Future	844.0000	728.0000	(13.744)	0	0	0
28/10/2008	\$ / R	2009/03/16	10.55	Put	Currency Future	800.0000	682.0000	(14.750)	0	0	0
28/10/2008	\$ / R	2009/03/16	10.15	Put	Currency Future	635.0000	516.0000	(18.740)	0	0	0
28/10/2008	\$ / R	2009/03/16	10.65	Call	Currency Future	1,597.0000	1,181.0000	(26.049)	0	0	0
28/10/2008	\$ / R	2009/03/16	10.25	Call	Currency Future	1,827.0000	1,408.0000	(22.934)	0	0	0
28/10/2008	\$ / R	2009/03/16	10.55	Call	Currency Future	1,652.0000	1,235.0000	(25.242)	0	0	0
28/10/2008	\$ / R	2009/03/16	10.25	Put	Currency Future	674.0000	555.0000	(17.656)	0	0	0
28/10/2008	\$ / R	2009/06/12			Currency Future	11.6511	11.3328	(2.732)	11.3300	11.3000	3,078
28/10/2008	\$ / R	2009/06/12	8.90	Put	Currency Future	332.0000	241.0000	(27.410)	0	0	0
28/10/2008	\$ / R	2009/06/12	9.00	Call	Currency Future	3,008.0000	2,595.0000	(13.730)	0	0	0
28/10/2008	\$ / R	2009/06/12	8.45	Call	Currency Future	3,438.0000	3,042.0000	(11.518)	0	0	0
28/10/2008	\$ / R	2009/06/12	10.65	Put	Currency Future	929.0000	818.0000	(11.948)	0	0	0
28/10/2008	\$ / R	2009/06/12	8.95	Put	Currency Future	344.0000	252.0000	(26.744)	0	0	0
28/10/2008	\$ / R	2009/06/12	8.45	Call	Currency Future	3,438.0000	3,042.0000	(11.518)	0	0	0
28/10/2008	\$ / R	2009/06/12	8.55	Call	Currency Future	3,357.0000	2,958.0000	(11.886)	0	0	0
28/10/2008	\$ / R	2009/06/12	8.95	Call	Currency Future	3,045.0000	2,634.0000	(13.498)	0	0	0
28/10/2008	\$ / R	2009/06/12	8.65	Put	Currency Future	276.0000	193.0000	(30.072)	0	0	0
28/10/2008	\$ / R	2009/06/12	8.35	Put	Currency Future	218.0000	144.0000	(33.945)	0	0	0
28/10/2008	\$ / R	2009/06/12	8.45	Put	Currency Future	237.0000	159.0000	(32.911)	0	0	0
28/10/2008	\$ / R	2009/06/12	8.35	Call	Currency Future	3,519.0000	3,127.0000	(11.140)	0	0	0
28/10/2008	\$ / R	2009/06/12	8.65	Call	Currency Future	3,278.0000	2,875.0000	(12.294)	0	0	0
28/10/2008	\$ / R	2009/06/12	8.55	Put	Currency Future	256.0000	175.0000	(31.641)	0	0	0
28/10/2008	\$ / R	2009/06/12	9.20	Call	Currency Future	2,860.0000	2,442.0000	(14.615)	0	0	0
28/10/2008	\$ / R	2009/06/12	9.70	Call	Currency Future	2,510.0000	2,083.0000	(17.012)	0	0	0
28/10/2008	\$ / R	2009/06/12	8.25	Put	Currency Future	201.0000	130.0000	(35.323)	0	0	0
28/10/2008	\$ / R	2009/06/12	8.05	Put	Currency Future	169.0000	105.0000	(37.870)	0	0	0
28/10/2008	\$ / R	2009/06/12	11.65	Call	Currency Future	1,458.0000	1,078.0000	(26.063)	0	0	0
28/10/2008	\$ / R	2009/06/12	10.65	Call	Currency Future	1,930.0000	1,500.0000	(22.280)	0	0	0
28/10/2008	\$ / R	2009/06/12	9.50	Call	Currency Future	2,647.0000	2,223.0000	(16.018)	0	0	0
28/10/2008	\$ / R	2009/06/12	8.80	Call	Currency Future	3,160.0000	2,753.0000	(12.880)	0	0	0
28/10/2008	\$ / R	2009/06/12	9.05	Call	Currency Future	2,970.0000	2,557.0000	(13.906)	0	0	0
28/10/2008	\$ / R	2009/06/12	8.65	Call	Currency Future	3,278.0000	2,875.0000	(12.294)	0	0	0
28/10/2008	\$ / R	2009/06/12	9.15	Call	Currency Future	2,896.0000	2,480.0000	(14.365)	0	0	0
28/10/2008	\$ / R	2009/06/12	11.65	Put	Currency Future	1,457.0000	1,395.0000	(4.255)	0	0	0
28/10/2008	\$ / R	2009/06/12	8.95	Put	Currency Future	344.0000	252.0000	(26.744)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	276.0000	193.0000	(30.072)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	3,644.0000	3,256.0000	(10.648)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	395.0000	297.0000	(24.810)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,020.0000	911.0000	(10.686)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	559.0000	451.0000	(19.320)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	369.0000	274.0000	(25.745)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	3,602.0000	3,213.0000	(10.800)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	3,686.0000	3,300.0000	(10.472)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.70	Put	Currency Future	1,489.0000	1,429.0000	(4.030)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	3,083.0000	2,674.0000	(13.266)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	184.0000	117.0000	(36.413)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	193.0000	123.0000	(36.269)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	3,045.0000	2,634.0000	(13.498)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	246.0000	167.0000	(32.114)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	3,357.0000	2,958.0000	(11.886)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	2,933.0000	2,518.0000	(14.149)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	309.0000	221.0000	(28.479)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	3,122.0000	2,713.0000	(13.101)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	227.0000	151.0000	(33.480)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	227.0000	151.0000	(33.480)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.70	Call	Currency Future	1,440.0000	1,062.0000	(26.250)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	3,397.0000	3,000.0000	(11.687)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	3,238.0000	2,834.0000	(12.477)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.85	Call	Currency Future	1,385.0000	1,007.0000	(27.292)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.20	Put	Currency Future	1,192.0000	1,107.0000	(7.131)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	2,578.0000	2,152.0000	(16.524)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	3,238.0000	2,834.0000	(12.477)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	3,317.0000	2,917.0000	(12.059)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	3,478.0000	3,084.0000	(11.328)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	266.0000	184.0000	(30.827)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	1,821.0000	1,394.0000	(23.449)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	527.0000	420.0000	(20.304)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	3,561.0000	3,170.0000	(10.980)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	287.0000	202.0000	(29.617)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.85	Put	Currency Future	1,584.0000	1,524.0000	(3.788)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.95	Call	Currency Future	1,769.0000	1,343.0000	(24.081)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	287.0000	202.0000	(29.617)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	209.0000	137.0000	(34.450)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	309.0000	221.0000	(28.479)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	495.0000	390.0000	(21.212)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	3,160.0000	2,753.0000	(12.880)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	2,315.0000	1,885.0000	(18.575)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.20	Call	Currency Future	1,643.0000	1,240.0000	(24.528)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	527.0000	420.0000	(20.304)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	593.0000	483.0000	(18.550)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	256.0000	175.0000	(31.641)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	3,317.0000	2,917.0000	(12.059)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	664.0000	552.0000	(16.867)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.95	Put	Currency Future	646.0000	535.0000	(17.183)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	701.0000	589.0000	(15.977)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.95	Call	Currency Future	2,347.0000	1,917.0000	(18.321)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	321.0000	231.0000	(28.037)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	3,083.0000	2,674.0000	(13.266)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	559.0000	451.0000	(19.320)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	2,253.0000	1,822.0000	(19.130)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	2,379.0000	1,950.0000	(18.033)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	266.0000	184.0000	(30.827)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	2,510.0000	2,083.0000	(17.012)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	2,191.0000	1,760.0000	(19.671)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	628.0000	517.0000	(17.675)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	332.0000	241.0000	(27.410)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	2,578.0000	2,152.0000	(16.524)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	2,444.0000	2,016.0000	(17.512)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	628.0000	517.0000	(17.675)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	298.0000	211.0000	(29.195)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	465.0000	362.0000	(22.151)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	3,770.0000	3,388.0000	(10.133)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	3,199.0000	2,794.0000	(12.660)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	780.0000	667.0000	(14.487)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.95	Put	Currency Future	1,068.0000	961.0000	(10.019)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	2,379.0000	1,950.0000	(18.033)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	3,478.0000	3,084.0000	(11.328)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	2,860.0000	2,442.0000	(14.615)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	2,131.0000	1,700.0000	(20.225)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	382.0000	285.0000	(25.393)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	409.0000	310.0000	(24.205)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	1,692.0000	1,280.0000	(24.350)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	2,253.0000	1,822.0000	(19.130)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	2,933.0000	2,518.0000	(14.149)	0	0	0
28/10/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	237.0000	159.0000	(32.911)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	701.0000	589.0000	(15.977)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	357.0000	263.0000	(26.331)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.55	Call	Currency Future	2,612.0000	2,187.0000	(16.271)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	382.0000	285.0000	(25.393)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	740.0000	627.0000	(15.270)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,246.0000	1,168.0000	(6.260)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	465.0000	362.0000	(22.151)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	2,131.0000	1,700.0000	(20.225)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	436.0000	335.0000	(23.165)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	1,556.0000	1,164.0000	(25.193)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.55	Put	Currency Future	511.0000	405.0000	(20.744)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	2,072.0000	1,641.0000	(20.801)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,305.0000	1,231.0000	(5.670)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	780.0000	667.0000	(14.487)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.50	Call	Currency Future	1,516.0000	1,129.0000	(25.528)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.50	Put	Currency Future	1,365.0000	1,296.0000	(5.055)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	2,716.0000	2,295.0000	(15.501)	0	0	0
28/10/2008	\$ / R 2009/06/12	12.15	Call	Currency Future	1,278.0000	897.0000	(29.812)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	1,597.0000	1,201.0000	(24.796)	0	0	0
28/10/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	1,716.0000	1,650.0000	(3.846)	0	0	0
28/10/2008	\$ / R 2009/06/12	12.00	Put	Currency Future	1,683.0000	1,618.0000	(3.862)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	2,716.0000	2,295.0000	(15.501)	0	0	0
28/10/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	1,317.0000	933.0000	(29.157)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	2,788.0000	2,368.0000	(15.065)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.95	Put	Currency Future	1,650.0000	1,586.0000	(3.879)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	436.0000	335.0000	(23.165)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.95	Call	Currency Future	1,351.0000	969.0000	(28.275)	0	0	0
28/10/2008	\$ / R 2009/06/12	12.15	Put	Currency Future	1,777.0000	1,715.0000	(3.489)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	2,444.0000	2,016.0000	(17.512)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	1,718.0000	1,301.0000	(24.272)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.75	Call	Currency Future	1,421.0000	1,046.0000	(26.390)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.75	Put	Currency Future	974.0000	864.0000	(11.294)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.75	Put	Currency Future	1,520.0000	1,463.0000	(3.750)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	593.0000	483.0000	(18.550)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.75	Call	Currency Future	1,875.0000	1,447.0000	(22.827)	0	0	0
28/10/2008	\$ / R 2009/06/12	12.25	Call	Currency Future	1,240.0000	863.0000	(30.403)	0	0	0
28/10/2008	\$ / R 2009/06/12	12.25	Put	Currency Future	1,839.0000	1,780.0000	(3.208)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	2,788.0000	2,368.0000	(15.065)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	409.0000	310.0000	(24.205)	0	0	0
28/10/2008	\$ / R 2009/06/12	12.00	Call	Currency Future	1,334.0000	951.0000	(28.711)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,395.0000	1,329.0000	(4.731)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.90	Put	Currency Future	1,617.0000	1,555.0000	(3.834)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	885.0000	773.0000	(12.655)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.90	Call	Currency Future	1,368.0000	988.0000	(27.778)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.80	Put	Currency Future	1,552.0000	1,493.0000	(3.802)	0	0	0
28/10/2008	\$ / R 2009/06/12	12.10	Call	Currency Future	1,298.0000	915.0000	(29.507)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	1,577.0000	1,183.0000	(24.984)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.60	Put	Currency Future	1,426.0000	1,362.0000	(4.488)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,276.0000	1,200.0000	(5.956)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.80	Call	Currency Future	1,403.0000	1,026.0000	(26.871)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.60	Call	Currency Future	1,477.0000	1,094.0000	(25.931)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	1,496.0000	1,111.0000	(25.735)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,848.0000	1,420.0000	(23.160)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.25	Put	Currency Future	1,218.0000	1,138.0000	(6.568)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	2,544.0000	2,118.0000	(16.745)	0	0	0
28/10/2008	\$ / R 2009/06/12	12.10	Put	Currency Future	1,746.0000	1,682.0000	(3.666)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	997.0000	887.0000	(11.033)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	1,986.0000	1,556.0000	(21.652)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.65	Put	Currency Future	543.0000	435.0000	(19.890)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.45	Call	Currency Future	1,536.0000	1,146.0000	(25.391)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,395.0000	1,329.0000	(4.731)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	2,072.0000	1,641.0000	(20.801)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.25	Call	Currency Future	1,619.0000	1,220.0000	(24.645)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	2,477.0000	2,050.0000	(17.239)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	906.0000	795.0000	(12.252)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	1,668.0000	1,260.0000	(24.460)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.45	Put	Currency Future	1,335.0000	1,263.0000	(5.393)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	1,795.0000	1,369.0000	(23.733)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,167.0000	1,077.0000	(7.712)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,958.0000	1,528.0000	(21.961)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	1,117.0000	1,018.0000	(8.863)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	800.0000	687.0000	(14.125)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	821.0000	708.0000	(13.764)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	2,101.0000	1,670.0000	(20.514)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.50	Call	Currency Future	2,014.0000	1,584.0000	(21.351)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.25	Put	Currency Future	760.0000	647.0000	(14.868)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,958.0000	1,528.0000	(21.961)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.25	Call	Currency Future	2,161.0000	1,730.0000	(19.944)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.75	Put	Currency Future	576.0000	467.0000	(18.924)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.00	Put	Currency Future	1,092.0000	989.0000	(9.432)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.85	Call	Currency Future	2,411.0000	1,983.0000	(17.752)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,141.0000	1,047.0000	(8.238)	0	0	0
28/10/2008	\$ / R 2009/06/12	9.85	Put	Currency Future	610.0000	500.0000	(18.033)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	2,284.0000	1,853.0000	(18.870)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	683.0000	571.0000	(16.398)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.00	Call	Currency Future	1,743.0000	1,322.0000	(24.154)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,044.0000	936.0000	(10.345)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	721.0000	608.0000	(15.673)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	1,795.0000	1,369.0000	(23.733)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	2,222.0000	1,791.0000	(19.397)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	906.0000	795.0000	(12.252)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.70	Call	Currency Future	1,902.0000	1,473.0000	(22.555)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.70	Put	Currency Future	951.0000	840.0000	(11.672)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,848.0000	1,420.0000	(23.160)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	1,496.0000	1,111.0000	(25.735)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	997.0000	887.0000	(11.033)	0	0	0
28/10/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	1,716.0000	1,650.0000	(3.846)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.50	Put	Currency Future	863.0000	751.0000	(12.978)	0	0	0
28/10/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	1,317.0000	933.0000	(29.157)	0	0	0
28/10/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,044.0000	936.0000	(10.345)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	821.0000	708.0000	(13.764)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	1,692.0000	1,280.0000	(24.350)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,141.0000	1,047.0000	(8.238)	0	0	0
28/10/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	0.0000	1,260.0000	100.000	0	0	0
28/10/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	0.0000	1,077.0000	100.000	0	0	0
28/10/2008	£ / R 2008/12/12			Currency Future	17.0889	16.8752	(1.251)	16.9000	16.7600	21,761
28/10/2008	£ / R 2008/12/12	14.80	Call	Currency Future	2,778.0000	2,442.0000	(12.095)	0	0	0
28/10/2008	£ / R 2008/12/12	14.60	Call	Currency Future	2,924.0000	2,593.0000	(11.320)	0	0	0
28/10/2008	£ / R 2008/12/12	14.40	Call	Currency Future	3,074.0000	2,749.0000	(10.573)	0	0	0
28/10/2008	£ / R 2008/12/12	14.80	Put	Currency Future	489.0000	367.0000	(24.949)	0	0	0
28/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	2,055.0000	1,701.0000	(17.226)	0	0	0
28/10/2008	£ / R 2008/12/12	14.60	Put	Currency Future	435.0000	318.0000	(26.897)	0	0	0
28/10/2008	£ / R 2008/12/12	17.70	Call	Currency Future	1,210.0000	882.0000	(27.107)	0	0	0
28/10/2008	£ / R 2008/12/12	15.30	Put	Currency Future	643.0000	510.0000	(20.684)	0	0	0
28/10/2008	£ / R 2008/12/12	15.30	Call	Currency Future	2,432.0000	2,085.0000	(14.268)	0	0	0
28/10/2008	£ / R 2008/12/12	15.90	Put	Currency Future	866.0000	726.0000	(16.166)	0	0	0
28/10/2008	£ / R 2008/12/12	14.55	Put	Currency Future	422.0000	307.0000	(27.251)	0	0	0
28/10/2008	£ / R 2008/12/12	15.00	Put	Currency Future	547.0000	420.0000	(23.218)	0	0	0
28/10/2008	£ / R 2008/12/12	15.05	Put	Currency Future	563.0000	434.0000	(22.913)	0	0	0
28/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	2,055.0000	1,701.0000	(17.226)	0	0	0
28/10/2008	£ / R 2008/12/12	15.60	Call	Currency Future	2,239.0000	1,887.0000	(15.721)	0	0	0
28/10/2008	£ / R 2008/12/12	15.15	Call	Currency Future	2,533.0000	2,189.0000	(13.581)	0	0	0
28/10/2008	£ / R 2008/12/12	15.00	Call	Currency Future	2,636.0000	2,295.0000	(12.936)	0	0	0
28/10/2008	£ / R 2008/12/12	16.20	Put	Currency Future	993.0000	853.0000	(14.099)	0	0	0
28/10/2008	£ / R 2008/12/12	15.60	Put	Currency Future	750.0000	612.0000	(18.400)	0	0	0
28/10/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,071.0000	1,971.0000	(4.829)	0	0	0
28/10/2008	£ / R 2008/12/12	15.15	Put	Currency Future	594.0000	464.0000	(21.886)	0	0	0
28/10/2008	£ / R 2008/12/12	16.20	Call	Currency Future	1,882.0000	1,528.0000	(18.810)	0	0	0
28/10/2008	£ / R 2008/12/12	14.80	Put	Currency Future	489.0000	367.0000	(24.949)	0	0	0
28/10/2008	£ / R 2008/12/12	15.90	Put	Currency Future	866.0000	726.0000	(16.166)	0	0	0
28/10/2008	£ / R 2008/12/12	18.10	Call	Currency Future	1,060.0000	746.0000	(29.623)	0	0	0
28/10/2008	£ / R 2008/12/12	15.05	Call	Currency Future	2,602.0000	2,260.0000	(13.144)	0	0	0
28/10/2008	£ / R 2008/12/12	16.10	Put	Currency Future	950.0000	809.0000	(14.842)	0	0	0
28/10/2008	£ / R 2008/12/12	14.75	Call	Currency Future	2,814.0000	2,479.0000	(11.905)	0	0	0
28/10/2008	£ / R 2008/12/12	14.55	Call	Currency Future	2,961.0000	2,632.0000	(11.111)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	£ / R 2008/12/12	14.65	Call	Currency Future	2,887.0000	2,555.0000	(11.500)	0	0	0
28/10/2008	£ / R 2008/12/12	14.75	Put	Currency Future	475.0000	354.0000	(25.474)	0	0	0
28/10/2008	£ / R 2008/12/12	15.45	Put	Currency Future	695.0000	560.0000	(19.424)	0	0	0
28/10/2008	£ / R 2008/12/12	15.05	Put	Currency Future	563.0000	434.0000	(22.913)	0	0	0
28/10/2008	£ / R 2008/12/12	14.65	Put	Currency Future	448.0000	330.0000	(26.339)	0	0	0
28/10/2008	£ / R 2008/12/12	15.95	Put	Currency Future	887.0000	746.0000	(15.896)	0	0	0
28/10/2008	£ / R 2008/12/12	15.55	Call	Currency Future	2,270.0000	1,919.0000	(15.463)	0	0	0
28/10/2008	£ / R 2008/12/12	18.15	Call	Currency Future	1,043.0000	730.0000	(30.010)	0	0	0
28/10/2008	£ / R 2008/12/12	14.35	Put	Currency Future	373.0000	264.0000	(29.223)	0	0	0
28/10/2008	£ / R 2008/12/12	15.65	Call	Currency Future	2,207.0000	1,855.0000	(15.949)	0	0	0
28/10/2008	£ / R 2008/12/12	14.80	Call	Currency Future	2,778.0000	2,442.0000	(12.095)	0	0	0
28/10/2008	£ / R 2008/12/12	15.55	Put	Currency Future	731.0000	594.0000	(18.741)	0	0	0
28/10/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,084.0000	944.0000	(12.915)	0	0	0
28/10/2008	£ / R 2008/12/12	17.70	Put	Currency Future	1,821.0000	1,706.0000	(6.315)	0	0	0
28/10/2008	£ / R 2008/12/12	14.35	Call	Currency Future	3,112.0000	2,789.0000	(10.379)	0	0	0
28/10/2008	£ / R 2008/12/12	14.55	Call	Currency Future	2,961.0000	2,632.0000	(11.111)	0	0	0
28/10/2008	£ / R 2008/12/12	16.30	Put	Currency Future	1,038.0000	898.0000	(13.487)	0	0	0
28/10/2008	£ / R 2008/12/12	15.25	Put	Currency Future	627.0000	494.0000	(21.212)	0	0	0
28/10/2008	£ / R 2008/12/12	16.30	Call	Currency Future	1,827.0000	1,473.0000	(19.376)	0	0	0
28/10/2008	£ / R 2008/12/12	14.45	Put	Currency Future	397.0000	285.0000	(28.212)	0	0	0
28/10/2008	£ / R 2008/12/12	16.20	Put	Currency Future	993.0000	853.0000	(14.099)	0	0	0
28/10/2008	£ / R 2008/12/12	15.40	Put	Currency Future	678.0000	543.0000	(19.912)	0	0	0
28/10/2008	£ / R 2008/12/12	15.45	Call	Currency Future	2,334.0000	1,985.0000	(14.953)	0	0	0
28/10/2008	£ / R 2008/12/12	16.40	Call	Currency Future	1,773.0000	1,419.0000	(19.966)	0	0	0
28/10/2008	£ / R 2008/12/12	17.70	Call	Currency Future	1,210.0000	882.0000	(27.107)	0	0	0
28/10/2008	£ / R 2008/12/12	14.55	Put	Currency Future	422.0000	307.0000	(27.251)	0	0	0
28/10/2008	£ / R 2008/12/12	15.25	Call	Currency Future	2,466.0000	2,119.0000	(14.071)	0	0	0
28/10/2008	£ / R 2008/12/12	18.65	Put	Currency Future	2,441.0000	2,362.0000	(3.236)	0	0	0
28/10/2008	£ / R 2008/12/12	14.45	Call	Currency Future	3,036.0000	2,710.0000	(10.738)	0	0	0
28/10/2008	£ / R 2008/12/12	17.85	Call	Currency Future	1,152.0000	829.0000	(28.038)	0	0	0
28/10/2008	£ / R 2008/12/12	15.05	Call	Currency Future	2,602.0000	2,260.0000	(13.144)	0	0	0
28/10/2008	£ / R 2008/12/12	16.20	Call	Currency Future	1,882.0000	1,528.0000	(18.810)	0	0	0
28/10/2008	£ / R 2008/12/12	15.40	Call	Currency Future	2,367.0000	2,018.0000	(14.744)	0	0	0
28/10/2008	£ / R 2008/12/12	18.55	Put	Currency Future	2,371.0000	2,289.0000	(3.458)	0	0	0
28/10/2008	£ / R 2008/12/12	14.85	Put	Currency Future	503.0000	379.0000	(24.652)	0	0	0
28/10/2008	£ / R 2008/12/12	15.35	Put	Currency Future	660.0000	526.0000	(20.303)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	£ / R 2008/12/12	15.50	Call	Currency Future	2,302.0000	1,952.0000	(15.204)	0	0	0
28/10/2008	£ / R 2008/12/12	18.60	Call	Currency Future	895.0000	601.0000	(32.849)	0	0	0
28/10/2008	£ / R 2008/12/12	14.65	Call	Currency Future	2,887.0000	2,555.0000	(11.500)	0	0	0
28/10/2008	£ / R 2008/12/12	18.35	Call	Currency Future	975.0000	670.0000	(31.282)	0	0	0
28/10/2008	£ / R 2008/12/12	15.50	Put	Currency Future	713.0000	577.0000	(19.074)	0	0	0
28/10/2008	£ / R 2008/12/12	18.40	Put	Currency Future	2,269.0000	2,180.0000	(3.922)	0	0	0
28/10/2008	£ / R 2008/12/12	14.85	Call	Currency Future	2,742.0000	2,405.0000	(12.290)	0	0	0
28/10/2008	£ / R 2008/12/12	16.10	Call	Currency Future	1,939.0000	1,584.0000	(18.308)	0	0	0
28/10/2008	£ / R 2008/12/12	17.95	Call	Currency Future	1,115.0000	795.0000	(28.700)	0	0	0
28/10/2008	£ / R 2008/12/12	18.40	Call	Currency Future	958.0000	656.0000	(31.524)	0	0	0
28/10/2008	£ / R 2008/12/12	14.65	Put	Currency Future	448.0000	330.0000	(26.339)	0	0	0
28/10/2008	£ / R 2008/12/12	17.85	Put	Currency Future	1,913.0000	1,803.0000	(5.750)	0	0	0
28/10/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,203.0000	2,110.0000	(4.222)	0	0	0
28/10/2008	£ / R 2008/12/12	18.15	Put	Currency Future	2,104.0000	2,005.0000	(4.705)	0	0	0
28/10/2008	£ / R 2008/12/12	15.80	Put	Currency Future	826.0000	687.0000	(16.828)	0	0	0
28/10/2008	£ / R 2008/12/12	17.85	Call	Currency Future	1,152.0000	829.0000	(28.038)	0	0	0
28/10/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,137.0000	2,040.0000	(4.539)	0	0	0
28/10/2008	£ / R 2008/12/12	17.70	Put	Currency Future	1,821.0000	1,706.0000	(6.315)	0	0	0
28/10/2008	£ / R 2008/12/12	15.80	Call	Currency Future	2,115.0000	1,762.0000	(16.690)	0	0	0
28/10/2008	£ / R 2008/12/12	17.95	Put	Currency Future	1,976.0000	1,870.0000	(5.364)	0	0	0
28/10/2008	£ / R 2008/12/12	14.60	Put	Currency Future	435.0000	318.0000	(26.897)	0	0	0
28/10/2008	£ / R 2008/12/12	18.60	Put	Currency Future	2,406.0000	2,325.0000	(3.367)	0	0	0
28/10/2008	£ / R 2008/12/12	15.55	Call	Currency Future	2,270.0000	1,919.0000	(15.463)	0	0	0
28/10/2008	£ / R 2008/12/12	15.95	Call	Currency Future	2,026.0000	1,672.0000	(17.473)	0	0	0
28/10/2008	£ / R 2008/12/12	18.05	Call	Currency Future	1,078.0000	762.0000	(29.314)	0	0	0
28/10/2008	£ / R 2008/12/12	18.65	Call	Currency Future	880.0000	587.0000	(33.295)	0	0	0
28/10/2008	£ / R 2008/12/12	15.55	Put	Currency Future	731.0000	594.0000	(18.741)	0	0	0
28/10/2008	£ / R 2008/12/12	16.65	Call	Currency Future	1,642.0000	1,298.0000	(20.950)	0	0	0
28/10/2008	£ / R 2008/12/12	15.35	Call	Currency Future	2,399.0000	2,051.0000	(14.506)	0	0	0
28/10/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,039.0000	1,937.0000	(5.002)	0	0	0
28/10/2008	£ / R 2008/12/12	18.20	Call	Currency Future	1,025.0000	715.0000	(30.244)	0	0	0
28/10/2008	£ / R 2008/12/12	15.75	Call	Currency Future	2,146.0000	1,793.0000	(16.449)	0	0	0
28/10/2008	£ / R 2008/12/12	14.95	Put	Currency Future	532.0000	406.0000	(23.684)	0	0	0
28/10/2008	£ / R 2008/12/12	15.30	Put	Currency Future	643.0000	510.0000	(20.684)	0	0	0
28/10/2008	£ / R 2008/12/12	18.45	Put	Currency Future	2,303.0000	2,216.0000	(3.778)	0	0	0
28/10/2008	£ / R 2008/12/12	14.60	Call	Currency Future	2,924.0000	2,593.0000	(11.320)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	£ / R 2008/12/12	18.70	Call	Currency Future	864.0000	575.0000	(33.449)	0	0	0
28/10/2008	£ / R 2008/12/12	15.65	Put	Currency Future	768.0000	630.0000	(17.969)	0	0	0
28/10/2008	£ / R 2008/12/12	16.65	Put	Currency Future	1,203.0000	1,073.0000	(10.806)	0	0	0
28/10/2008	£ / R 2008/12/12	18.55	Call	Currency Future	910.0000	614.0000	(32.527)	0	0	0
28/10/2008	£ / R 2008/12/12	14.40	Put	Currency Future	385.0000	274.0000	(28.831)	0	0	0
28/10/2008	£ / R 2008/12/12	18.30	Call	Currency Future	991.0000	685.0000	(30.878)	0	0	0
28/10/2008	£ / R 2008/12/12	15.85	Put	Currency Future	846.0000	706.0000	(16.548)	0	0	0
28/10/2008	£ / R 2008/12/12	15.20	Put	Currency Future	610.0000	479.0000	(21.475)	0	0	0
28/10/2008	£ / R 2008/12/12	14.90	Put	Currency Future	518.0000	393.0000	(24.131)	0	0	0
28/10/2008	£ / R 2008/12/12	18.55	Put	Currency Future	2,371.0000	2,289.0000	(3.458)	0	0	0
28/10/2008	£ / R 2008/12/12	14.50	Call	Currency Future	2,998.0000	2,671.0000	(10.907)	0	0	0
28/10/2008	£ / R 2008/12/12	18.80	Call	Currency Future	835.0000	549.0000	(34.251)	0	0	0
28/10/2008	£ / R 2008/12/12	15.85	Call	Currency Future	2,085.0000	1,731.0000	(16.978)	0	0	0
28/10/2008	£ / R 2008/12/12	15.20	Call	Currency Future	2,499.0000	2,154.0000	(13.806)	0	0	0
28/10/2008	£ / R 2008/12/12	14.90	Call	Currency Future	2,707.0000	2,368.0000	(12.523)	0	0	0
28/10/2008	£ / R 2008/12/12	15.30	Call	Currency Future	2,432.0000	2,085.0000	(14.268)	0	0	0
28/10/2008	£ / R 2008/12/12	17.75	Put	Currency Future	1,851.0000	1,738.0000	(6.105)	0	0	0
28/10/2008	£ / R 2008/12/12	14.50	Put	Currency Future	409.0000	295.0000	(27.873)	0	0	0
28/10/2008	£ / R 2008/12/12	18.70	Put	Currency Future	2,476.0000	2,399.0000	(3.110)	0	0	0
28/10/2008	£ / R 2008/12/12	15.75	Put	Currency Future	807.0000	668.0000	(17.224)	0	0	0
28/10/2008	£ / R 2008/12/12	18.25	Put	Currency Future	2,169.0000	2,074.0000	(4.380)	0	0	0
28/10/2008	£ / R 2008/12/12	15.10	Call	Currency Future	2,567.0000	2,224.0000	(13.362)	0	0	0
28/10/2008	£ / R 2008/12/12	17.75	Call	Currency Future	1,190.0000	864.0000	(27.395)	0	0	0
28/10/2008	£ / R 2008/12/12	18.35	Put	Currency Future	2,236.0000	2,145.0000	(4.070)	0	0	0
28/10/2008	£ / R 2008/12/12	15.65	Call	Currency Future	2,207.0000	1,855.0000	(15.949)	0	0	0
28/10/2008	£ / R 2008/12/12	18.25	Call	Currency Future	1,008.0000	700.0000	(30.556)	0	0	0
28/10/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,039.0000	1,937.0000	(5.002)	0	0	0
28/10/2008	£ / R 2008/12/12	17.60	Put	Currency Future	1,761.0000	1,643.0000	(6.701)	0	0	0
28/10/2008	£ / R 2008/12/12	18.35	Call	Currency Future	975.0000	670.0000	(31.282)	0	0	0
28/10/2008	£ / R 2008/12/12	17.85	Put	Currency Future	1,913.0000	1,803.0000	(5.750)	0	0	0
28/10/2008	£ / R 2008/12/12	15.65	Put	Currency Future	768.0000	630.0000	(17.969)	0	0	0
28/10/2008	£ / R 2008/12/12	17.60	Call	Currency Future	1,250.0000	918.0000	(26.560)	0	0	0
28/10/2008	£ / R 2008/12/12	18.80	Put	Currency Future	2,546.0000	2,474.0000	(2.828)	0	0	0
28/10/2008	£ / R 2008/12/12	14.95	Call	Currency Future	2,671.0000	2,331.0000	(12.729)	0	0	0
28/10/2008	£ / R 2008/12/12	17.40	Put	Currency Future	1,639.0000	1,520.0000	(7.261)	0	0	0
28/10/2008	£ / R 2008/12/12	18.05	Call	Currency Future	1,078.0000	762.0000	(29.314)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	£ / R 2008/12/12	17.40	Call	Currency Future	1,328.0000	995.0000	(25.075)	0	0	0
28/10/2008	£ / R 2008/12/12	18.55	Call	Currency Future	910.0000	614.0000	(32.527)	0	0	0
28/10/2008	£ / R 2008/12/12	15.15	Call	Currency Future	2,533.0000	2,189.0000	(13.581)	0	0	0
28/10/2008	£ / R 2008/12/12	17.90	Call	Currency Future	1,133.0000	812.0000	(28.332)	0	0	0
28/10/2008	£ / R 2008/12/12	18.45	Call	Currency Future	942.0000	642.0000	(31.847)	0	0	0
28/10/2008	£ / R 2008/12/12	14.90	Put	Currency Future	518.0000	393.0000	(24.131)	0	0	0
28/10/2008	£ / R 2008/12/12	17.90	Put	Currency Future	1,944.0000	1,836.0000	(5.556)	0	0	0
28/10/2008	£ / R 2008/12/12	15.15	Put	Currency Future	594.0000	464.0000	(21.886)	0	0	0
28/10/2008	£ / R 2008/12/12	15.40	Call	Currency Future	2,367.0000	2,018.0000	(14.744)	0	0	0
28/10/2008	£ / R 2008/12/12	15.40	Put	Currency Future	678.0000	543.0000	(19.912)	0	0	0
28/10/2008	£ / R 2008/12/12	18.40	Call	Currency Future	958.0000	656.0000	(31.524)	0	0	0
28/10/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,071.0000	1,971.0000	(4.829)	0	0	0
28/10/2008	£ / R 2008/12/12	15.60	Call	Currency Future	2,239.0000	1,887.0000	(15.721)	0	0	0
28/10/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,458.0000	1,335.0000	(8.436)	0	0	0
28/10/2008	£ / R 2008/12/12	15.60	Put	Currency Future	750.0000	612.0000	(18.400)	0	0	0
28/10/2008	£ / R 2008/12/12	17.10	Call	Currency Future	1,446.0000	1,110.0000	(23.237)	0	0	0
28/10/2008	£ / R 2008/12/12	18.10	Call	Currency Future	1,060.0000	746.0000	(29.623)	0	0	0
28/10/2008	£ / R 2008/12/12	16.80	Call	Currency Future	0.0000	1,232.0000	100.000	0	0	0
28/10/2008	£ / R 2008/12/12	16.80	Put	Currency Future	0.0000	1,157.0000	100.000	0	0	0
28/10/2008	£ / R 2008/12/12	15.10	Put	Currency Future	578.0000	449.0000	(22.318)	0	0	0
28/10/2008	£ / R 2008/12/12	15.90	Put	Currency Future	866.0000	726.0000	(16.166)	0	0	0
28/10/2008	£ / R 2008/12/12	18.35	Put	Currency Future	2,236.0000	2,145.0000	(4.070)	0	0	0
28/10/2008	£ / R 2008/12/12	16.90	Call	Currency Future	0.0000	1,190.0000	100.000	0	0	0
28/10/2008	£ / R 2008/12/12	15.70	Put	Currency Future	787.0000	649.0000	(17.535)	0	0	0
28/10/2008	£ / R 2008/12/12	16.15	Call	Currency Future	1,910.0000	1,556.0000	(18.534)	0	0	0
28/10/2008	£ / R 2008/12/12	17.10	Put	Currency Future	0.0000	1,335.0000	100.000	0	0	0
28/10/2008	£ / R 2008/12/12	16.50	Call	Currency Future	1,720.0000	1,367.0000	(20.523)	0	0	0
28/10/2008	£ / R 2008/12/12	15.70	Call	Currency Future	2,176.0000	1,824.0000	(16.176)	0	0	0
28/10/2008	£ / R 2008/12/12	14.90	Call	Currency Future	2,707.0000	2,368.0000	(12.523)	0	0	0
28/10/2008	£ / R 2008/12/12	17.10	Call	Currency Future	0.0000	1,110.0000	100.000	0	0	0
28/10/2008	£ / R 2008/12/12	17.80	Put	Currency Future	1,882.0000	1,771.0000	(5.898)	0	0	0
28/10/2008	£ / R 2008/12/12	16.90	Put	Currency Future	0.0000	1,215.0000	100.000	0	0	0
28/10/2008	£ / R 2008/12/12	17.80	Call	Currency Future	1,171.0000	846.0000	(27.754)	0	0	0
28/10/2008	£ / R 2008/12/12	17.20	Put	Currency Future	0.0000	1,397.0000	100.000	0	0	0
28/10/2008	£ / R 2008/12/12	17.30	Call	Currency Future	0.0000	1,036.0000	100.000	0	0	0
28/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	2,055.0000	1,701.0000	(17.226)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	£ / R 2008/12/12	17.30	Put	Currency Future	0.0000	1,461.0000	100.000	0	0	0
28/10/2008	£ / R 2008/12/12	15.10	Call	Currency Future	2,567.0000	2,224.0000	(13.362)	0	0	0
28/10/2008	£ / R 2008/12/12	17.20	Call	Currency Future	0.0000	1,072.0000	100.000	0	0	0
28/10/2008	£ / R 2008/12/12	16.40	Call	Currency Future	1,773.0000	1,419.0000	(19.966)	0	0	0
28/10/2008	£ / R 2008/12/12	17.90	Put	Currency Future	1,944.0000	1,836.0000	(5.556)	0	0	0
28/10/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,084.0000	944.0000	(12.915)	0	0	0
28/10/2008	£ / R 2008/12/12	18.40	Put	Currency Future	2,269.0000	2,180.0000	(3.922)	0	0	0
28/10/2008	£ / R 2008/12/12	16.45	Put	Currency Future	1,107.0000	968.0000	(12.556)	0	0	0
28/10/2008	£ / R 2008/12/12	17.65	Call	Currency Future	1,230.0000	900.0000	(26.829)	0	0	0
28/10/2008	£ / R 2008/12/12	16.85	Call	Currency Future	1,553.0000	1,211.0000	(22.022)	0	0	0
28/10/2008	£ / R 2008/12/12	17.65	Put	Currency Future	1,791.0000	1,675.0000	(6.477)	0	0	0
28/10/2008	£ / R 2008/12/12	16.85	Put	Currency Future	1,314.0000	1,186.0000	(9.741)	0	0	0
28/10/2008	£ / R 2008/12/12	16.50	Put	Currency Future	1,131.0000	992.0000	(12.290)	0	0	0
28/10/2008	£ / R 2008/12/12	18.00	Call	Currency Future	1,096.0000	778.0000	(29.015)	0	0	0
28/10/2008	£ / R 2008/12/12	16.95	Call	Currency Future	1,510.0000	1,170.0000	(22.517)	0	0	0
28/10/2008	£ / R 2008/12/12	17.20	Call	Currency Future	1,406.0000	1,072.0000	(23.755)	0	0	0
28/10/2008	£ / R 2008/12/12	16.95	Put	Currency Future	1,371.0000	1,244.0000	(9.263)	0	0	0
28/10/2008	£ / R 2008/12/12	17.50	Put	Currency Future	1,702.0000	1,581.0000	(7.109)	0	0	0
28/10/2008	£ / R 2008/12/12	17.05	Put	Currency Future	1,428.0000	1,304.0000	(8.683)	0	0	0
28/10/2008	£ / R 2008/12/12	17.50	Call	Currency Future	1,290.0000	956.0000	(25.891)	0	0	0
28/10/2008	£ / R 2008/12/12	16.10	Put	Currency Future	950.0000	809.0000	(14.842)	0	0	0
28/10/2008	£ / R 2008/12/12	16.75	Put	Currency Future	1,257.0000	1,128.0000	(10.263)	0	0	0
28/10/2008	£ / R 2008/12/12	17.40	Put	Currency Future	1,639.0000	1,520.0000	(7.261)	0	0	0
28/10/2008	£ / R 2008/12/12	17.40	Call	Currency Future	1,328.0000	995.0000	(25.075)	0	0	0
28/10/2008	£ / R 2008/12/12	16.00	Put	Currency Future	907.0000	767.0000	(15.436)	0	0	0
28/10/2008	£ / R 2008/12/12	16.75	Call	Currency Future	1,596.0000	1,254.0000	(21.429)	0	0	0
28/10/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,577.0000	1,461.0000	(7.356)	0	0	0
28/10/2008	£ / R 2008/12/12	16.55	Call	Currency Future	1,693.0000	1,344.0000	(20.614)	0	0	0
28/10/2008	£ / R 2008/12/12	16.70	Put	Currency Future	0.0000	1,100.0000	100.000	0	0	0
28/10/2008	£ / R 2008/12/12	16.60	Call	Currency Future	1,668.0000	1,321.0000	(20.803)	0	0	0
28/10/2008	£ / R 2008/12/12	17.60	Call	Currency Future	1,250.0000	918.0000	(26.560)	0	0	0
28/10/2008	£ / R 2008/12/12	16.10	Call	Currency Future	1,939.0000	1,584.0000	(18.308)	0	0	0
28/10/2008	£ / R 2008/12/12	16.25	Put	Currency Future	1,015.0000	875.0000	(13.793)	0	0	0
28/10/2008	£ / R 2008/12/12	17.20	Put	Currency Future	1,517.0000	1,397.0000	(7.910)	0	0	0
28/10/2008	£ / R 2008/12/12	15.80	Call	Currency Future	2,115.0000	1,762.0000	(16.690)	0	0	0
28/10/2008	£ / R 2008/12/12	16.35	Call	Currency Future	1,800.0000	1,446.0000	(19.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	£ / R 2008/12/12	17.30	Call	Currency Future	1,366.0000	1,036.0000	(24.158)	0	0	0
28/10/2008	£ / R 2008/12/12	16.35	Put	Currency Future	1,061.0000	921.0000	(13.195)	0	0	0
28/10/2008	£ / R 2008/12/12	15.80	Put	Currency Future	826.0000	687.0000	(16.828)	0	0	0
28/10/2008	£ / R 2008/12/12	16.45	Call	Currency Future	1,746.0000	1,393.0000	(20.218)	0	0	0
28/10/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,179.0000	1,045.0000	(11.366)	0	0	0
28/10/2008	£ / R 2008/12/12	16.00	Call	Currency Future	1,996.0000	1,642.0000	(17.735)	0	0	0
28/10/2008	£ / R 2008/12/12	17.60	Put	Currency Future	1,761.0000	1,643.0000	(6.701)	0	0	0
28/10/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,155.0000	1,018.0000	(11.861)	0	0	0
28/10/2008	£ / R 2008/12/12	16.70	Call	Currency Future	0.0000	1,276.0000	100.000	0	0	0
28/10/2008	£ / R 2008/12/12	15.10	Put	Currency Future	578.0000	449.0000	(22.318)	0	0	0
28/10/2008	£ / R 2008/12/12	17.05	Call	Currency Future	1,467.0000	1,130.0000	(22.972)	0	0	0
28/10/2008	£ / R 2008/12/12	16.15	Put	Currency Future	971.0000	831.0000	(14.418)	0	0	0
28/10/2008	£ / R 2008/12/12	16.05	Call	Currency Future	1,967.0000	1,613.0000	(17.997)	0	0	0
28/10/2008	£ / R 2008/12/12	16.25	Call	Currency Future	1,854.0000	1,500.0000	(19.094)	0	0	0
28/10/2008	£ / R 2008/12/12	14.70	Put	Currency Future	461.0000	342.0000	(25.813)	0	0	0
28/10/2008	£ / R 2008/12/12	14.70	Call	Currency Future	2,850.0000	2,517.0000	(11.684)	0	0	0
28/10/2008	£ / R 2008/12/12	17.90	Call	Currency Future	1,133.0000	812.0000	(28.332)	0	0	0
28/10/2008	£ / R 2008/12/12	16.05	Put	Currency Future	928.0000	788.0000	(15.086)	0	0	0
28/10/2008	£ / R 2008/12/12	18.30	Call	Currency Future	991.0000	685.0000	(30.878)	0	0	0
28/10/2008	£ / R 2008/12/12	18.50	Put	Currency Future	2,337.0000	2,252.0000	(3.637)	0	0	0
28/10/2008	£ / R 2008/12/12	18.50	Call	Currency Future	926.0000	628.0000	(32.181)	0	0	0
28/10/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,203.0000	2,110.0000	(4.222)	0	0	0
28/10/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,137.0000	2,040.0000	(4.539)	0	0	0
28/10/2008	£ / R 2008/12/12	18.20	Call	Currency Future	1,025.0000	715.0000	(30.244)	0	0	0
28/10/2008	£ / R 2008/12/12	18.00	Put	Currency Future	2,007.0000	1,903.0000	(5.182)	0	0	0
28/10/2008	£ / R 2008/12/12	17.45	Call	Currency Future	1,309.0000	976.0000	(25.439)	0	0	0
28/10/2008	£ / R 2008/12/12	17.35	Call	Currency Future	1,347.0000	1,016.0000	(24.573)	0	0	0
28/10/2008	£ / R 2008/12/12	17.00	Call	Currency Future	1,488.0000	1,149.0000	(22.782)	0	0	0
28/10/2008	£ / R 2008/12/12	17.35	Put	Currency Future	1,608.0000	1,490.0000	(7.338)	0	0	0
28/10/2008	£ / R 2008/12/12	17.55	Put	Currency Future	1,731.0000	1,612.0000	(6.875)	0	0	0
28/10/2008	£ / R 2008/12/12	17.55	Call	Currency Future	1,270.0000	937.0000	(26.220)	0	0	0
28/10/2008	£ / R 2008/12/12	17.45	Put	Currency Future	1,670.0000	1,551.0000	(7.126)	0	0	0
28/10/2008	£ / R 2008/12/12	16.70	Call	Currency Future	1,617.0000	1,276.0000	(21.088)	0	0	0
28/10/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,228.0000	1,100.0000	(10.423)	0	0	0
28/10/2008	£ / R 2008/12/12	16.80	Call	Currency Future	1,574.0000	1,232.0000	(21.728)	0	0	0
28/10/2008	£ / R 2008/12/12	16.90	Call	Currency Future	1,531.0000	1,190.0000	(22.273)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,286.0000	1,157.0000	(10.031)	0	0	0
28/10/2008	£ / R 2008/12/12	17.00	Put	Currency Future	1,399.0000	1,274.0000	(8.935)	0	0	0
28/10/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,343.0000	1,215.0000	(9.531)	0	0	0
28/10/2008	£ / R 2008/12/12	17.25	Put	Currency Future	1,547.0000	1,429.0000	(7.628)	0	0	0
28/10/2008	£ / R 2008/12/12	17.25	Call	Currency Future	1,386.0000	1,054.0000	(23.954)	0	0	0
28/10/2008	£ / R 2009/03/16			Currency Future	17.4925	17.2121	(1.603)	0.0000	0.0000	16,464
28/10/2008	£ / R 2009/03/16	16.70	Call	Currency Future	2,220.0000	1,708.0000	(23.063)	0	0	0
28/10/2008	£ / R 2009/03/16	19.05	Call	Currency Future	1,287.0000	840.0000	(34.732)	0	0	0
28/10/2008	£ / R 2009/03/16	14.70	Put	Currency Future	646.0000	449.0000	(30.495)	0	0	0
28/10/2008	£ / R 2009/03/16	16.10	Call	Currency Future	2,547.0000	2,036.0000	(20.063)	0	0	0
28/10/2008	£ / R 2009/03/16	18.95	Put	Currency Future	2,778.0000	2,607.0000	(6.156)	0	0	0
28/10/2008	£ / R 2009/03/16	14.80	Call	Currency Future	3,369.0000	2,888.0000	(14.277)	0	0	0
28/10/2008	£ / R 2009/03/16	14.80	Put	Currency Future	676.0000	476.0000	(29.586)	0	0	0
28/10/2008	£ / R 2009/03/16	16.70	Put	Currency Future	1,428.0000	1,196.0000	(16.246)	0	0	0
28/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,071.0000	843.0000	(21.289)	0	0	0
28/10/2008	£ / R 2009/03/16	18.85	Put	Currency Future	2,711.0000	2,537.0000	(6.418)	0	0	0
28/10/2008	£ / R 2009/03/16	14.80	Put	Currency Future	676.0000	476.0000	(29.586)	0	0	0
28/10/2008	£ / R 2009/03/16	14.80	Call	Currency Future	3,369.0000	2,888.0000	(14.277)	0	0	0
28/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	2,663.0000	2,155.0000	(19.076)	0	0	0
28/10/2008	£ / R 2009/03/16	18.85	Call	Currency Future	1,354.0000	899.0000	(33.604)	0	0	0
28/10/2008	£ / R 2009/03/16	14.90	Call	Currency Future	3,300.0000	2,816.0000	(14.667)	0	0	0
28/10/2008	£ / R 2009/03/16	14.90	Put	Currency Future	707.0000	504.0000	(28.713)	0	0	0
28/10/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,030.0000	804.0000	(21.942)	0	0	0
28/10/2008	£ / R 2009/03/16	18.95	Call	Currency Future	1,320.0000	869.0000	(34.167)	0	0	0
28/10/2008	£ / R 2009/03/16	15.10	Put	Currency Future	773.0000	563.0000	(27.167)	0	0	0
28/10/2008	£ / R 2009/03/16	15.30	Call	Currency Future	3,034.0000	2,538.0000	(16.348)	0	0	0
28/10/2008	£ / R 2009/03/16	15.80	Call	Currency Future	2,723.0000	2,216.0000	(18.619)	0	0	0
28/10/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,453.0000	2,264.0000	(7.705)	0	0	0
28/10/2008	£ / R 2009/03/16	15.10	Call	Currency Future	3,165.0000	2,675.0000	(15.482)	0	0	0
28/10/2008	£ / R 2009/03/16	15.65	Put	Currency Future	971.0000	748.0000	(22.966)	0	0	0
28/10/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,154.0000	924.0000	(19.931)	0	0	0
28/10/2008	£ / R 2009/03/16	14.90	Call	Currency Future	3,300.0000	2,816.0000	(14.667)	0	0	0
28/10/2008	£ / R 2009/03/16	14.65	Call	Currency Future	3,473.0000	2,999.0000	(13.648)	0	0	0
28/10/2008	£ / R 2009/03/16	19.05	Put	Currency Future	2,845.0000	2,678.0000	(5.870)	0	0	0
28/10/2008	£ / R 2009/03/16	17.95	Call	Currency Future	1,691.0000	1,205.0000	(28.740)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	£ / R 2009/03/16	14.70	Call	Currency Future	3,438.0000	2,962.0000	(13.845)	0	0	0
28/10/2008	£ / R 2009/03/16	15.00	Call	Currency Future	3,232.0000	2,745.0000	(15.068)	0	0	0
28/10/2008	£ / R 2009/03/16	19.15	Call	Currency Future	1,255.0000	812.0000	(35.299)	0	0	0
28/10/2008	£ / R 2009/03/16	15.30	Put	Currency Future	842.0000	626.0000	(25.653)	0	0	0
28/10/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,380.0000	1,147.0000	(16.884)	0	0	0
28/10/2008	£ / R 2009/03/16	15.30	Put	Currency Future	842.0000	626.0000	(25.653)	0	0	0
28/10/2008	£ / R 2009/03/16	18.95	Call	Currency Future	1,320.0000	869.0000	(34.167)	0	0	0
28/10/2008	£ / R 2009/03/16	15.30	Call	Currency Future	3,034.0000	2,538.0000	(16.348)	0	0	0
28/10/2008	£ / R 2009/03/16	18.20	Call	Currency Future	1,591.0000	1,113.0000	(30.044)	0	0	0
28/10/2008	£ / R 2009/03/16	14.65	Put	Currency Future	631.0000	436.0000	(30.903)	0	0	0
28/10/2008	£ / R 2009/03/16	19.25	Call	Currency Future	1,223.0000	785.0000	(35.814)	0	0	0
28/10/2008	£ / R 2009/03/16	14.90	Put	Currency Future	707.0000	504.0000	(28.713)	0	0	0
28/10/2008	£ / R 2009/03/16	15.65	Call	Currency Future	2,814.0000	2,310.0000	(17.910)	0	0	0
28/10/2008	£ / R 2009/03/16	16.60	Call	Currency Future	2,272.0000	1,760.0000	(22.535)	0	0	0
28/10/2008	£ / R 2009/03/16	14.75	Call	Currency Future	3,403.0000	2,925.0000	(14.046)	0	0	0
28/10/2008	£ / R 2009/03/16	18.45	Call	Currency Future	1,496.0000	1,026.0000	(31.417)	0	0	0
28/10/2008	£ / R 2009/03/16	14.60	Put	Currency Future	616.0000	424.0000	(31.169)	0	0	0
28/10/2008	£ / R 2009/03/16	14.75	Put	Currency Future	661.0000	463.0000	(29.955)	0	0	0
28/10/2008	£ / R 2009/03/16	19.05	Put	Currency Future	2,845.0000	2,678.0000	(5.870)	0	0	0
28/10/2008	£ / R 2009/03/16	16.40	Call	Currency Future	2,379.0000	1,867.0000	(21.522)	0	0	0
28/10/2008	£ / R 2009/03/16	15.25	Put	Currency Future	824.0000	610.0000	(25.971)	0	0	0
28/10/2008	£ / R 2009/03/16	19.05	Call	Currency Future	1,287.0000	840.0000	(34.732)	0	0	0
28/10/2008	£ / R 2009/03/16	15.00	Put	Currency Future	740.0000	533.0000	(27.973)	0	0	0
28/10/2008	£ / R 2009/03/16	18.95	Put	Currency Future	2,778.0000	2,607.0000	(6.156)	0	0	0
28/10/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,198.0000	967.0000	(19.282)	0	0	0
28/10/2008	£ / R 2009/03/16	18.55	Put	Currency Future	2,517.0000	2,331.0000	(7.390)	0	0	0
28/10/2008	£ / R 2009/03/16	16.50	Call	Currency Future	2,325.0000	1,813.0000	(22.022)	0	0	0
28/10/2008	£ / R 2009/03/16	15.05	Call	Currency Future	3,199.0000	2,710.0000	(15.286)	0	0	0
28/10/2008	£ / R 2009/03/16	15.70	Call	Currency Future	2,783.0000	2,278.0000	(18.146)	0	0	0
28/10/2008	£ / R 2009/03/16	19.15	Put	Currency Future	2,913.0000	2,750.0000	(5.596)	0	0	0
28/10/2008	£ / R 2009/03/16	18.50	Call	Currency Future	1,478.0000	1,009.0000	(31.732)	0	0	0
28/10/2008	£ / R 2009/03/16	14.60	Call	Currency Future	3,509.0000	3,036.0000	(13.480)	0	0	0
28/10/2008	£ / R 2009/03/16	15.85	Put	Currency Future	1,050.0000	823.0000	(21.619)	0	0	0
28/10/2008	£ / R 2009/03/16	16.20	Call	Currency Future	2,490.0000	1,979.0000	(20.522)	0	0	0
28/10/2008	£ / R 2009/03/16	15.70	Put	Currency Future	991.0000	766.0000	(22.704)	0	0	0
28/10/2008	£ / R 2009/03/16	15.25	Call	Currency Future	3,067.0000	2,572.0000	(16.140)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	£ / R 2009/03/16	19.25	Put	Currency Future	2,981.0000	2,823.0000	(5.300)	0	0	0
28/10/2008	£ / R 2009/03/16	16.95	Call	Currency Future	2,093.0000	1,592.0000	(23.937)	0	0	0
28/10/2008	£ / R 2009/03/16	14.95	Call	Currency Future	3,266.0000	2,781.0000	(14.850)	0	0	0
28/10/2008	£ / R 2009/03/16	18.55	Call	Currency Future	1,459.0000	993.0000	(31.940)	0	0	0
28/10/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,030.0000	804.0000	(21.942)	0	0	0
28/10/2008	£ / R 2009/03/16	17.85	Call	Currency Future	1,729.0000	1,244.0000	(28.051)	0	0	0
28/10/2008	£ / R 2009/03/16	14.95	Put	Currency Future	723.0000	518.0000	(28.354)	0	0	0
28/10/2008	£ / R 2009/03/16	16.95	Put	Currency Future	1,551.0000	1,330.0000	(14.249)	0	0	0
28/10/2008	£ / R 2009/03/16	15.15	Put	Currency Future	790.0000	578.0000	(26.835)	0	0	0
28/10/2008	£ / R 2009/03/16	15.80	Call	Currency Future	2,723.0000	2,216.0000	(18.619)	0	0	0
28/10/2008	£ / R 2009/03/16	14.85	Call	Currency Future	3,334.0000	2,852.0000	(14.457)	0	0	0
28/10/2008	£ / R 2009/03/16	17.95	Put	Currency Future	2,148.0000	1,943.0000	(9.544)	0	0	0
28/10/2008	£ / R 2009/03/16	15.35	Put	Currency Future	859.0000	643.0000	(25.146)	0	0	0
28/10/2008	£ / R 2009/03/16	18.10	Put	Currency Future	2,238.0000	2,037.0000	(8.981)	0	0	0
28/10/2008	£ / R 2009/03/16	14.85	Put	Currency Future	692.0000	490.0000	(29.191)	0	0	0
28/10/2008	£ / R 2009/03/16	18.45	Call	Currency Future	1,496.0000	1,026.0000	(31.417)	0	0	0
28/10/2008	£ / R 2009/03/16	17.65	Put	Currency Future	1,959.0000	1,762.0000	(10.056)	0	0	0
28/10/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,453.0000	2,264.0000	(7.705)	0	0	0
28/10/2008	£ / R 2009/03/16	17.55	Put	Currency Future	1,896.0000	1,700.0000	(10.338)	0	0	0
28/10/2008	£ / R 2009/03/16	15.45	Put	Currency Future	896.0000	677.0000	(24.442)	0	0	0
28/10/2008	£ / R 2009/03/16	17.65	Call	Currency Future	1,801.0000	1,324.0000	(26.485)	0	0	0
28/10/2008	£ / R 2009/03/16	18.50	Put	Currency Future	2,485.0000	2,297.0000	(7.565)	0	0	0
28/10/2008	£ / R 2009/03/16	16.50	Put	Currency Future	1,333.0000	1,101.0000	(17.404)	0	0	0
28/10/2008	£ / R 2009/03/16	15.60	Call	Currency Future	2,844.0000	2,342.0000	(17.651)	0	0	0
28/10/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,086.0000	1,882.0000	(9.779)	0	0	0
28/10/2008	£ / R 2009/03/16	15.55	Call	Currency Future	2,876.0000	2,374.0000	(17.455)	0	0	0
28/10/2008	£ / R 2009/03/16	15.65	Call	Currency Future	2,814.0000	2,310.0000	(17.910)	0	0	0
28/10/2008	£ / R 2009/03/16	15.40	Call	Currency Future	2,970.0000	2,472.0000	(16.768)	0	0	0
28/10/2008	£ / R 2009/03/16	15.85	Call	Currency Future	2,693.0000	2,186.0000	(18.827)	0	0	0
28/10/2008	£ / R 2009/03/16	17.75	Put	Currency Future	2,022.0000	1,821.0000	(9.941)	0	0	0
28/10/2008	£ / R 2009/03/16	15.35	Call	Currency Future	3,002.0000	2,505.0000	(16.556)	0	0	0
28/10/2008	£ / R 2009/03/16	15.55	Put	Currency Future	933.0000	712.0000	(23.687)	0	0	0
28/10/2008	£ / R 2009/03/16	15.60	Put	Currency Future	952.0000	730.0000	(23.319)	0	0	0
28/10/2008	£ / R 2009/03/16	15.75	Put	Currency Future	1,010.0000	785.0000	(22.277)	0	0	0
28/10/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,287.0000	1,055.0000	(18.026)	0	0	0
28/10/2008	£ / R 2009/03/16	17.75	Call	Currency Future	1,765.0000	1,284.0000	(27.252)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	£ / R 2009/03/16	16.00	Call	Currency Future	2,604.0000	2,095.0000	(19.547)	0	0	0
28/10/2008	£ / R 2009/03/16	15.65	Put	Currency Future	971.0000	748.0000	(22.966)	0	0	0
28/10/2008	£ / R 2009/03/16	15.15	Call	Currency Future	3,132.0000	2,641.0000	(15.677)	0	0	0
28/10/2008	£ / R 2009/03/16	15.75	Call	Currency Future	2,753.0000	2,247.0000	(18.380)	0	0	0
28/10/2008	£ / R 2009/03/16	15.35	Call	Currency Future	3,002.0000	2,505.0000	(16.556)	0	0	0
28/10/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,391.0000	2,198.0000	(8.072)	0	0	0
28/10/2008	£ / R 2009/03/16	15.40	Put	Currency Future	878.0000	660.0000	(24.829)	0	0	0
28/10/2008	£ / R 2009/03/16	15.50	Call	Currency Future	2,907.0000	2,406.0000	(17.234)	0	0	0
28/10/2008	£ / R 2009/03/16	15.15	Call	Currency Future	3,132.0000	2,641.0000	(15.677)	0	0	0
28/10/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,268.0000	2,069.0000	(8.774)	0	0	0
28/10/2008	£ / R 2009/03/16	18.10	Call	Currency Future	1,630.0000	1,149.0000	(29.509)	0	0	0
28/10/2008	£ / R 2009/03/16	15.50	Put	Currency Future	914.0000	694.0000	(24.070)	0	0	0
28/10/2008	£ / R 2009/03/16	15.05	Put	Currency Future	756.0000	548.0000	(27.513)	0	0	0
28/10/2008	£ / R 2009/03/16	18.90	Put	Currency Future	2,745.0000	2,572.0000	(6.302)	0	0	0
28/10/2008	£ / R 2009/03/16	15.40	Put	Currency Future	878.0000	660.0000	(24.829)	0	0	0
28/10/2008	£ / R 2009/03/16	15.15	Put	Currency Future	790.0000	578.0000	(26.835)	0	0	0
28/10/2008	£ / R 2009/03/16	15.05	Put	Currency Future	756.0000	548.0000	(27.513)	0	0	0
28/10/2008	£ / R 2009/03/16	18.35	Call	Currency Future	1,533.0000	1,060.0000	(30.855)	0	0	0
28/10/2008	£ / R 2009/03/16	18.30	Put	Currency Future	2,360.0000	2,165.0000	(8.263)	0	0	0
28/10/2008	£ / R 2009/03/16	15.40	Call	Currency Future	2,970.0000	2,472.0000	(16.768)	0	0	0
28/10/2008	£ / R 2009/03/16	18.80	Put	Currency Future	2,679.0000	2,502.0000	(6.607)	0	0	0
28/10/2008	£ / R 2009/03/16	15.45	Call	Currency Future	2,938.0000	2,439.0000	(16.984)	0	0	0
28/10/2008	£ / R 2009/03/16	18.30	Call	Currency Future	1,552.0000	1,077.0000	(30.606)	0	0	0
28/10/2008	£ / R 2009/03/16	15.05	Call	Currency Future	3,199.0000	2,710.0000	(15.286)	0	0	0
28/10/2008	£ / R 2009/03/16	18.80	Call	Currency Future	1,371.0000	914.0000	(33.333)	0	0	0
28/10/2008	£ / R 2009/03/16	18.20	Put	Currency Future	2,298.0000	2,101.0000	(8.573)	0	0	0
28/10/2008	£ / R 2009/03/16	18.05	Call	Currency Future	1,650.0000	1,167.0000	(29.273)	0	0	0
28/10/2008	£ / R 2009/03/16	18.40	Call	Currency Future	1,515.0000	1,043.0000	(31.155)	0	0	0
28/10/2008	£ / R 2009/03/16	18.65	Call	Currency Future	1,423.0000	961.0000	(32.467)	0	0	0
28/10/2008	£ / R 2009/03/16	18.65	Put	Currency Future	2,581.0000	2,399.0000	(7.052)	0	0	0
28/10/2008	£ / R 2009/03/16	18.40	Put	Currency Future	2,422.0000	2,231.0000	(7.886)	0	0	0
28/10/2008	£ / R 2009/03/16	18.05	Put	Currency Future	2,208.0000	2,005.0000	(9.194)	0	0	0
28/10/2008	£ / R 2009/03/16	17.55	Call	Currency Future	1,839.0000	1,362.0000	(25.938)	0	0	0
28/10/2008	£ / R 2009/03/16	18.60	Put	Currency Future	2,549.0000	2,365.0000	(7.219)	0	0	0
28/10/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,112.0000	883.0000	(20.594)	0	0	0
28/10/2008	£ / R 2009/03/16	18.90	Call	Currency Future	1,337.0000	884.0000	(33.882)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	£ / R 2009/03/16	17.50	Call	Currency Future	1,858.0000	1,380.0000	(25.727)	0	0	0
28/10/2008	£ / R 2009/03/16	15.35	Put	Currency Future	859.0000	643.0000	(25.146)	0	0	0
28/10/2008	£ / R 2009/03/16	17.85	Call	Currency Future	1,729.0000	1,244.0000	(28.051)	0	0	0
28/10/2008	£ / R 2009/03/16	18.70	Put	Currency Future	2,613.0000	2,433.0000	(6.889)	0	0	0
28/10/2008	£ / R 2009/03/16	17.50	Put	Currency Future	1,866.0000	1,668.0000	(10.611)	0	0	0
28/10/2008	£ / R 2009/03/16	18.70	Call	Currency Future	1,406.0000	945.0000	(32.788)	0	0	0
28/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	2,663.0000	2,155.0000	(19.076)	0	0	0
28/10/2008	£ / R 2009/03/16	18.15	Call	Currency Future	1,610.0000	1,131.0000	(29.752)	0	0	0
28/10/2008	£ / R 2009/03/16	18.60	Call	Currency Future	1,441.0000	977.0000	(32.200)	0	0	0
28/10/2008	£ / R 2009/03/16	17.65	Put	Currency Future	1,959.0000	1,762.0000	(10.056)	0	0	0
28/10/2008	£ / R 2009/03/16	16.75	Call	Currency Future	2,194.0000	1,682.0000	(23.336)	0	0	0
28/10/2008	£ / R 2009/03/16	16.85	Call	Currency Future	2,143.0000	1,635.0000	(23.705)	0	0	0
28/10/2008	£ / R 2009/03/16	15.20	Call	Currency Future	3,099.0000	2,606.0000	(15.908)	0	0	0
28/10/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,476.0000	1,245.0000	(15.650)	0	0	0
28/10/2008	£ / R 2009/03/16	15.20	Put	Currency Future	807.0000	594.0000	(26.394)	0	0	0
28/10/2008	£ / R 2009/03/16	16.80	Call	Currency Future	2,169.0000	1,657.0000	(23.605)	0	0	0
28/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,071.0000	843.0000	(21.289)	0	0	0
28/10/2008	£ / R 2009/03/16	16.90	Put	Currency Future	0.0000	1,301.0000	100.000	0	0	0
28/10/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,501.0000	1,273.0000	(15.190)	0	0	0
28/10/2008	£ / R 2009/03/16	16.80	Put	Currency Future	0.0000	1,245.0000	100.000	0	0	0
28/10/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,198.0000	967.0000	(19.282)	0	0	0
28/10/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,380.0000	1,147.0000	(16.884)	0	0	0
28/10/2008	£ / R 2009/03/16	16.30	Call	Currency Future	2,434.0000	1,922.0000	(21.035)	0	0	0
28/10/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,242.0000	1,010.0000	(18.680)	0	0	0
28/10/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,242.0000	1,010.0000	(18.680)	0	0	0
28/10/2008	£ / R 2009/03/16	16.40	Call	Currency Future	2,379.0000	1,867.0000	(21.522)	0	0	0
28/10/2008	£ / R 2009/03/16	16.00	Call	Currency Future	2,604.0000	2,095.0000	(19.547)	0	0	0
28/10/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,287.0000	1,055.0000	(18.026)	0	0	0
28/10/2008	£ / R 2009/03/16	16.60	Call	Currency Future	2,272.0000	1,760.0000	(22.535)	0	0	0
28/10/2008	£ / R 2009/03/16	16.80	Call	Currency Future	0.0000	1,657.0000	100.000	0	0	0
28/10/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,112.0000	883.0000	(20.594)	0	0	0
28/10/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,154.0000	924.0000	(19.931)	0	0	0
28/10/2008	£ / R 2009/03/16	16.20	Call	Currency Future	2,490.0000	1,979.0000	(20.522)	0	0	0
28/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	2,663.0000	2,155.0000	(19.076)	0	0	0
28/10/2008	£ / R 2009/03/16	17.60	Call	Currency Future	0.0000	1,345.0000	100.000	0	0	0
28/10/2008	£ / R 2009/03/16	16.30	Call	Currency Future	2,434.0000	1,922.0000	(21.035)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	£ / R 2009/03/16	16.90	Call	Currency Future	0.0000	1,613.0000	100.000	0	0	0
28/10/2008	£ / R 2009/03/16	16.10	Call	Currency Future	2,547.0000	2,036.0000	(20.063)	0	0	0
28/10/2008	£ / R 2009/03/16	17.60	Put	Currency Future	0.0000	1,733.0000	100.000	0	0	0
28/10/2008	£ / R 2009/03/16	17.00	Call	Currency Future	0.0000	1,571.0000	100.000	0	0	0
28/10/2008	£ / R 2009/03/16	16.05	Call	Currency Future	2,576.0000	2,066.0000	(19.798)	0	0	0
28/10/2008	£ / R 2009/03/16	17.10	Call	Currency Future	0.0000	1,531.0000	100.000	0	0	0
28/10/2008	£ / R 2009/03/16	16.45	Call	Currency Future	2,352.0000	1,840.0000	(21.769)	0	0	0
28/10/2008	£ / R 2009/03/16	17.10	Put	Currency Future	0.0000	1,419.0000	100.000	0	0	0
28/10/2008	£ / R 2009/03/16	17.00	Put	Currency Future	0.0000	1,359.0000	100.000	0	0	0
28/10/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,264.0000	1,032.0000	(18.354)	0	0	0
28/10/2008	£ / R 2009/03/16	16.45	Put	Currency Future	1,310.0000	1,078.0000	(17.710)	0	0	0
28/10/2008	£ / R 2009/03/16	18.65	Call	Currency Future	1,423.0000	961.0000	(32.467)	0	0	0
28/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,071.0000	843.0000	(21.289)	0	0	0
28/10/2008	£ / R 2009/03/16	16.35	Call	Currency Future	2,407.0000	1,894.0000	(21.313)	0	0	0
28/10/2008	£ / R 2009/03/16	18.65	Put	Currency Future	2,581.0000	2,399.0000	(7.052)	0	0	0
28/10/2008	£ / R 2009/03/16	16.55	Call	Currency Future	2,299.0000	1,786.0000	(22.314)	0	0	0
28/10/2008	£ / R 2009/03/16	18.75	Put	Currency Future	2,646.0000	2,467.0000	(6.765)	0	0	0
28/10/2008	£ / R 2009/03/16	17.05	Put	Currency Future	1,602.0000	1,389.0000	(13.296)	0	0	0
28/10/2008	£ / R 2009/03/16	16.65	Call	Currency Future	2,246.0000	1,733.0000	(22.841)	0	0	0
28/10/2008	£ / R 2009/03/16	18.55	Put	Currency Future	2,517.0000	2,331.0000	(7.390)	0	0	0
28/10/2008	£ / R 2009/03/16	16.75	Put	Currency Future	1,452.0000	1,220.0000	(15.978)	0	0	0
28/10/2008	£ / R 2009/03/16	18.55	Call	Currency Future	1,459.0000	993.0000	(31.940)	0	0	0
28/10/2008	£ / R 2009/03/16	17.05	Call	Currency Future	2,044.0000	1,551.0000	(24.119)	0	0	0
28/10/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,391.0000	2,198.0000	(8.072)	0	0	0
28/10/2008	£ / R 2009/03/16	16.65	Put	Currency Future	1,403.0000	1,171.0000	(16.536)	0	0	0
28/10/2008	£ / R 2009/03/16	18.35	Call	Currency Future	1,533.0000	1,060.0000	(30.855)	0	0	0
28/10/2008	£ / R 2009/03/16	17.35	Put	Currency Future	1,775.0000	1,572.0000	(11.437)	0	0	0
28/10/2008	£ / R 2009/03/16	16.55	Put	Currency Future	1,356.0000	1,124.0000	(17.109)	0	0	0
28/10/2008	£ / R 2009/03/16	17.35	Call	Currency Future	1,917.0000	1,434.0000	(25.196)	0	0	0
28/10/2008	£ / R 2009/03/16	16.25	Put	Currency Future	1,220.0000	988.0000	(19.016)	0	0	0
28/10/2008	£ / R 2009/03/16	18.85	Call	Currency Future	1,354.0000	899.0000	(33.604)	0	0	0
28/10/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,268.0000	2,069.0000	(8.774)	0	0	0
28/10/2008	£ / R 2009/03/16	17.25	Call	Currency Future	1,958.0000	1,472.0000	(24.821)	0	0	0
28/10/2008	£ / R 2009/03/16	16.15	Call	Currency Future	2,518.0000	2,007.0000	(20.294)	0	0	0
28/10/2008	£ / R 2009/03/16	18.25	Put	Currency Future	2,329.0000	2,133.0000	(8.416)	0	0	0
28/10/2008	£ / R 2009/03/16	17.15	Put	Currency Future	1,657.0000	1,449.0000	(12.553)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	£ / R	2009/03/16	16.25	Call	Currency Future	2,462.0000	1,950.0000	(20.796)	0	0	0
28/10/2008	£ / R	2009/03/16	18.25	Call	Currency Future	1,571.0000	1,095.0000	(30.299)	0	0	0
28/10/2008	£ / R	2009/03/16	17.85	Put	Currency Future	2,086.0000	1,882.0000	(9.779)	0	0	0
28/10/2008	£ / R	2009/03/16	17.25	Put	Currency Future	1,715.0000	1,510.0000	(11.953)	0	0	0
28/10/2008	£ / R	2009/03/16	16.05	Put	Currency Future	1,133.0000	904.0000	(20.212)	0	0	0
28/10/2008	£ / R	2009/03/16	18.85	Put	Currency Future	2,711.0000	2,537.0000	(6.418)	0	0	0
28/10/2008	£ / R	2009/03/16	17.65	Call	Currency Future	1,801.0000	1,324.0000	(26.485)	0	0	0
28/10/2008	£ / R	2009/03/16	17.15	Call	Currency Future	1,999.0000	1,511.0000	(24.412)	0	0	0
28/10/2008	£ / R	2009/03/16	16.15	Put	Currency Future	1,176.0000	945.0000	(19.643)	0	0	0
28/10/2008	£ / R	2009/03/16	18.75	Call	Currency Future	1,388.0000	929.0000	(33.069)	0	0	0
28/10/2008	£ / R	2009/03/16	18.15	Call	Currency Future	1,610.0000	1,131.0000	(29.752)	0	0	0
28/10/2008	£ / R	2009/03/16	17.60	Put	Currency Future	1,927.0000	1,733.0000	(10.067)	0	0	0
28/10/2008	£ / R	2009/03/16	17.70	Call	Currency Future	1,783.0000	1,304.0000	(26.865)	0	0	0
28/10/2008	£ / R	2009/03/16	17.70	Put	Currency Future	1,990.0000	1,792.0000	(9.950)	0	0	0
28/10/2008	£ / R	2009/03/16	17.80	Put	Currency Future	2,054.0000	1,851.0000	(9.883)	0	0	0
28/10/2008	£ / R	2009/03/16	18.00	Call	Currency Future	1,670.0000	1,186.0000	(28.982)	0	0	0
28/10/2008	£ / R	2009/03/16	17.90	Put	Currency Future	2,118.0000	1,912.0000	(9.726)	0	0	0
28/10/2008	£ / R	2009/03/16	17.90	Call	Currency Future	1,711.0000	1,224.0000	(28.463)	0	0	0
28/10/2008	£ / R	2009/03/16	17.80	Call	Currency Future	1,747.0000	1,264.0000	(27.647)	0	0	0
28/10/2008	£ / R	2009/03/16	17.60	Call	Currency Future	1,820.0000	1,345.0000	(26.099)	0	0	0
28/10/2008	£ / R	2009/03/16	18.00	Put	Currency Future	2,178.0000	1,974.0000	(9.366)	0	0	0
28/10/2008	£ / R	2009/03/16	17.10	Put	Currency Future	1,628.0000	1,419.0000	(12.838)	0	0	0
28/10/2008	£ / R	2009/03/16	17.20	Call	Currency Future	1,978.0000	1,491.0000	(24.621)	0	0	0
28/10/2008	£ / R	2009/03/16	17.10	Call	Currency Future	2,020.0000	1,531.0000	(24.208)	0	0	0
28/10/2008	£ / R	2009/03/16	17.30	Put	Currency Future	1,745.0000	1,541.0000	(11.691)	0	0	0
28/10/2008	£ / R	2009/03/16	17.30	Call	Currency Future	1,937.0000	1,453.0000	(24.987)	0	0	0
28/10/2008	£ / R	2009/03/16	17.20	Put	Currency Future	1,686.0000	1,479.0000	(12.278)	0	0	0
28/10/2008	£ / R	2009/03/16	17.40	Call	Currency Future	1,897.0000	1,416.0000	(25.356)	0	0	0
28/10/2008	£ / R	2009/03/16	17.40	Put	Currency Future	1,805.0000	1,604.0000	(11.136)	0	0	0
28/10/2008	£ / R	2009/06/12			Currency Future	17.8228	17.5221	(1.687)	17.6000	17.6000	0
28/10/2008	£ / R	2009/06/12	18.60	Call	Currency Future	1,815.0000	1,363.0000	(24.904)	0	0	0
28/10/2008	£ / R	2009/06/12	15.05	Call	Currency Future	3,612.0000	3,141.0000	(13.040)	0	0	0
28/10/2008	£ / R	2009/06/12	17.25	Put	Currency Future	1,773.0000	1,603.0000	(9.588)	0	0	0
28/10/2008	£ / R	2009/06/12	16.00	Put	Currency Future	1,194.0000	1,011.0000	(15.327)	0	0	0
28/10/2008	£ / R	2009/06/12	16.90	Put	Currency Future	1,598.0000	1,415.0000	(11.452)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	£ / R 2009/06/12	19.10	Call	Currency Future	1,631.0000	1,193.0000	(26.855)	0	0	0
28/10/2008	£ / R 2009/06/12	18.80	Call	Currency Future	1,739.0000	1,293.0000	(25.647)	0	0	0
28/10/2008	£ / R 2009/06/12	18.50	Put	Currency Future	2,531.0000	2,377.0000	(6.085)	0	0	0
28/10/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,550.0000	1,366.0000	(11.871)	0	0	0
28/10/2008	£ / R 2009/06/12	15.60	Call	Currency Future	3,258.0000	2,778.0000	(14.733)	0	0	0
28/10/2008	£ / R 2009/06/12	16.70	Call	Currency Future	2,625.0000	2,140.0000	(18.476)	0	0	0
28/10/2008	£ / R 2009/06/12	18.90	Put	Currency Future	2,780.0000	2,637.0000	(5.144)	0	0	0
28/10/2008	£ / R 2009/06/12	18.80	Put	Currency Future	2,717.0000	2,571.0000	(5.374)	0	0	0
28/10/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,035.0000	856.0000	(17.295)	0	0	0
28/10/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,503.0000	1,318.0000	(12.309)	0	0	0
28/10/2008	£ / R 2009/06/12	18.60	Put	Currency Future	2,592.0000	2,441.0000	(5.826)	0	0	0
28/10/2008	£ / R 2009/06/12	18.75	Call	Currency Future	1,758.0000	1,310.0000	(25.484)	0	0	0
28/10/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,365.0000	1,181.0000	(13.480)	0	0	0
28/10/2008	£ / R 2009/06/12	17.00	Call	Currency Future	2,470.0000	1,986.0000	(19.595)	0	0	0
28/10/2008	£ / R 2009/06/12	18.70	Put	Currency Future	2,654.0000	2,506.0000	(5.576)	0	0	0
28/10/2008	£ / R 2009/06/12	18.75	Put	Currency Future	2,685.0000	2,538.0000	(5.475)	0	0	0
28/10/2008	£ / R 2009/06/12	15.20	Call	Currency Future	3,513.0000	3,040.0000	(13.464)	0	0	0
28/10/2008	£ / R 2009/06/12	17.00	Put	Currency Future	1,647.0000	1,464.0000	(11.111)	0	0	0
28/10/2008	£ / R 2009/06/12	18.90	Call	Currency Future	1,703.0000	1,259.0000	(26.072)	0	0	0
28/10/2008	£ / R 2009/06/12	16.40	Call	Currency Future	2,788.0000	2,303.0000	(17.396)	0	0	0
28/10/2008	£ / R 2009/06/12	15.05	Call	Currency Future	3,612.0000	3,141.0000	(13.040)	0	0	0
28/10/2008	£ / R 2009/06/12	18.70	Call	Currency Future	1,777.0000	1,328.0000	(25.267)	0	0	0
28/10/2008	£ / R 2009/06/12	18.25	Call	Currency Future	1,954.0000	1,494.0000	(23.541)	0	0	0
28/10/2008	£ / R 2009/06/12	19.10	Put	Currency Future	2,908.0000	2,771.0000	(4.711)	0	0	0
28/10/2008	£ / R 2009/06/12	16.80	Call	Currency Future	2,573.0000	2,088.0000	(18.850)	0	0	0
28/10/2008	£ / R 2009/06/12	15.20	Put	Currency Future	890.0000	717.0000	(19.438)	0	0	0
28/10/2008	£ / R 2009/06/12	16.00	Call	Currency Future	3,016.0000	2,533.0000	(16.015)	0	0	0
28/10/2008	£ / R 2009/06/12	18.35	Call	Currency Future	1,913.0000	1,456.0000	(23.889)	0	0	0
28/10/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,113.0000	932.0000	(16.262)	0	0	0
28/10/2008	£ / R 2009/06/12	19.20	Put	Currency Future	2,973.0000	2,839.0000	(4.507)	0	0	0
28/10/2008	£ / R 2009/06/12	15.90	Call	Currency Future	3,075.0000	2,593.0000	(15.675)	0	0	0
28/10/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,278.0000	1,094.0000	(14.397)	0	0	0
28/10/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,319.0000	2,161.0000	(6.813)	0	0	0
28/10/2008	£ / R 2009/06/12	18.35	Put	Currency Future	2,441.0000	2,283.0000	(6.473)	0	0	0
28/10/2008	£ / R 2009/06/12	16.20	Call	Currency Future	2,901.0000	2,416.0000	(16.718)	0	0	0
28/10/2008	£ / R 2009/06/12	18.15	Call	Currency Future	1,992.0000	1,533.0000	(23.042)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	£ / R 2009/06/12	17.25	Call	Currency Future	2,346.0000	1,875.0000	(20.077)	0	0	0
28/10/2008	£ / R 2009/06/12	16.90	Call	Currency Future	2,521.0000	2,037.0000	(19.199)	0	0	0
28/10/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,190.0000	2,042.0000	(6.758)	0	0	0
28/10/2008	£ / R 2009/06/12	16.10	Call	Currency Future	2,958.0000	2,474.0000	(16.362)	0	0	0
28/10/2008	£ / R 2009/06/12	19.20	Call	Currency Future	1,596.0000	1,161.0000	(27.256)	0	0	0
28/10/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,235.0000	1,052.0000	(14.818)	0	0	0
28/10/2008	£ / R 2009/06/12	18.45	Call	Currency Future	1,874.0000	1,418.0000	(24.333)	0	0	0
28/10/2008	£ / R 2009/06/12	14.95	Put	Currency Future	806.0000	638.0000	(20.844)	0	0	0
28/10/2008	£ / R 2009/06/12	18.65	Call	Currency Future	1,796.0000	1,345.0000	(25.111)	0	0	0
28/10/2008	£ / R 2009/06/12	16.05	Call	Currency Future	2,987.0000	2,503.0000	(16.204)	0	0	0
28/10/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,501.0000	2,346.0000	(6.198)	0	0	0
28/10/2008	£ / R 2009/06/12	15.95	Put	Currency Future	1,173.0000	991.0000	(15.516)	0	0	0
28/10/2008	£ / R 2009/06/12	16.45	Call	Currency Future	2,760.0000	2,275.0000	(17.572)	0	0	0
28/10/2008	£ / R 2009/06/12	18.50	Call	Currency Future	1,854.0000	1,400.0000	(24.488)	0	0	0
28/10/2008	£ / R 2009/06/12	15.90	Call	Currency Future	3,075.0000	2,593.0000	(15.675)	0	0	0
28/10/2008	£ / R 2009/06/12	16.45	Put	Currency Future	1,388.0000	1,203.0000	(13.329)	0	0	0
28/10/2008	£ / R 2009/06/12	18.15	Call	Currency Future	1,992.0000	1,533.0000	(23.042)	0	0	0
28/10/2008	£ / R 2009/06/12	18.65	Put	Currency Future	2,623.0000	2,473.0000	(5.719)	0	0	0
28/10/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,153.0000	971.0000	(15.785)	0	0	0
28/10/2008	£ / R 2009/06/12	18.05	Put	Currency Future	2,254.0000	2,101.0000	(6.788)	0	0	0
28/10/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,153.0000	971.0000	(15.785)	0	0	0
28/10/2008	£ / R 2009/06/12	16.75	Put	Currency Future	1,526.0000	1,342.0000	(12.058)	0	0	0
28/10/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,113.0000	932.0000	(16.262)	0	0	0
28/10/2008	£ / R 2009/06/12	17.95	Call	Currency Future	2,063.0000	1,614.0000	(21.764)	0	0	0
28/10/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,235.0000	1,052.0000	(14.818)	0	0	0
28/10/2008	£ / R 2009/06/12	16.75	Call	Currency Future	2,599.0000	2,114.0000	(18.661)	0	0	0
28/10/2008	£ / R 2009/06/12	15.80	Call	Currency Future	3,135.0000	2,654.0000	(15.343)	0	0	0
28/10/2008	£ / R 2009/06/12	15.85	Put	Currency Future	1,133.0000	951.0000	(16.064)	0	0	0
28/10/2008	£ / R 2009/06/12	18.25	Put	Currency Future	2,381.0000	2,222.0000	(6.678)	0	0	0
28/10/2008	£ / R 2009/06/12	16.10	Call	Currency Future	2,958.0000	2,474.0000	(16.362)	0	0	0
28/10/2008	£ / R 2009/06/12	15.80	Call	Currency Future	3,135.0000	2,654.0000	(15.343)	0	0	0
28/10/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,278.0000	1,094.0000	(14.397)	0	0	0
28/10/2008	£ / R 2009/06/12	16.05	Put	Currency Future	1,214.0000	1,031.0000	(15.074)	0	0	0
28/10/2008	£ / R 2009/06/12	15.05	Put	Currency Future	839.0000	669.0000	(20.262)	0	0	0
28/10/2008	£ / R 2009/06/12	14.85	Put	Currency Future	774.0000	608.0000	(21.447)	0	0	0
28/10/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,503.0000	1,318.0000	(12.309)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	£ / R 2009/06/12	15.35	Call	Currency Future	3,416.0000	2,940.0000	(13.934)	0	0	0
28/10/2008	£ / R 2009/06/12	15.15	Call	Currency Future	3,545.0000	3,073.0000	(13.315)	0	0	0
28/10/2008	£ / R 2009/06/12	18.05	Call	Currency Future	2,027.0000	1,573.0000	(22.398)	0	0	0
28/10/2008	£ / R 2009/06/12	14.85	Call	Currency Future	3,747.0000	3,281.0000	(12.437)	0	0	0
28/10/2008	£ / R 2009/06/12	16.70	Call	Currency Future	2,625.0000	2,140.0000	(18.476)	0	0	0
28/10/2008	£ / R 2009/06/12	15.70	Put	Currency Future	1,073.0000	893.0000	(16.775)	0	0	0
28/10/2008	£ / R 2009/06/12	15.15	Put	Currency Future	873.0000	701.0000	(19.702)	0	0	0
28/10/2008	£ / R 2009/06/12	17.95	Call	Currency Future	2,063.0000	1,614.0000	(21.764)	0	0	0
28/10/2008	£ / R 2009/06/12	15.70	Call	Currency Future	3,196.0000	2,716.0000	(15.019)	0	0	0
28/10/2008	£ / R 2009/06/12	15.55	Call	Currency Future	3,289.0000	2,810.0000	(14.564)	0	0	0
28/10/2008	£ / R 2009/06/12	16.20	Call	Currency Future	2,901.0000	2,416.0000	(16.718)	0	0	0
28/10/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,190.0000	2,042.0000	(6.758)	0	0	0
28/10/2008	£ / R 2009/06/12	14.95	Call	Currency Future	3,679.0000	3,211.0000	(12.721)	0	0	0
28/10/2008	£ / R 2009/06/12	15.35	Put	Currency Future	943.0000	768.0000	(18.558)	0	0	0
28/10/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,016.0000	838.0000	(17.520)	0	0	0
28/10/2008	£ / R 2009/06/12	17.85	Put	Currency Future	2,126.0000	1,979.0000	(6.914)	0	0	0
28/10/2008	£ / R 2009/06/12	19.00	Call	Currency Future	1,666.0000	1,226.0000	(26.411)	0	0	0
28/10/2008	£ / R 2009/06/12	15.85	Call	Currency Future	3,105.0000	2,623.0000	(15.523)	0	0	0
28/10/2008	£ / R 2009/06/12	17.85	Call	Currency Future	2,099.0000	1,651.0000	(21.343)	0	0	0
28/10/2008	£ / R 2009/06/12	19.00	Put	Currency Future	2,844.0000	2,704.0000	(4.923)	0	0	0
28/10/2008	£ / R 2009/06/12	15.95	Call	Currency Future	3,046.0000	2,563.0000	(15.857)	0	0	0
28/10/2008	£ / R 2009/06/12	15.25	Call	Currency Future	3,480.0000	3,006.0000	(13.621)	0	0	0
28/10/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,319.0000	2,161.0000	(6.813)	0	0	0
28/10/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,054.0000	875.0000	(16.983)	0	0	0
28/10/2008	£ / R 2009/06/12	15.65	Call	Currency Future	3,227.0000	2,747.0000	(14.874)	0	0	0
28/10/2008	£ / R 2009/06/12	15.50	Call	Currency Future	3,320.0000	2,842.0000	(14.398)	0	0	0
28/10/2008	£ / R 2009/06/12	15.65	Call	Currency Future	3,227.0000	2,747.0000	(14.874)	0	0	0
28/10/2008	£ / R 2009/06/12	16.35	Call	Currency Future	2,816.0000	2,331.0000	(17.223)	0	0	0
28/10/2008	£ / R 2009/06/12	19.15	Put	Currency Future	2,941.0000	2,805.0000	(4.624)	0	0	0
28/10/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,054.0000	875.0000	(16.983)	0	0	0
28/10/2008	£ / R 2009/06/12	15.50	Put	Currency Future	998.0000	820.0000	(17.836)	0	0	0
28/10/2008	£ / R 2009/06/12	15.15	Call	Currency Future	3,545.0000	3,073.0000	(13.315)	0	0	0
28/10/2008	£ / R 2009/06/12	16.55	Put	Currency Future	1,433.0000	1,248.0000	(12.910)	0	0	0
28/10/2008	£ / R 2009/06/12	19.15	Call	Currency Future	1,613.0000	1,177.0000	(27.030)	0	0	0
28/10/2008	£ / R 2009/06/12	15.40	Put	Currency Future	961.0000	785.0000	(18.314)	0	0	0
28/10/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,016.0000	838.0000	(17.520)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	£ / R 2009/06/12	16.55	Call	Currency Future	2,706.0000	2,220.0000	(17.960)	0	0	0
28/10/2008	£ / R 2009/06/12	14.80	Call	Currency Future	3,781.0000	3,316.0000	(12.298)	0	0	0
28/10/2008	£ / R 2009/06/12	15.15	Put	Currency Future	873.0000	701.0000	(19.702)	0	0	0
28/10/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,672.0000	1,489.0000	(10.945)	0	0	0
28/10/2008	£ / R 2009/06/12	15.25	Put	Currency Future	907.0000	734.0000	(19.074)	0	0	0
28/10/2008	£ / R 2009/06/12	14.90	Call	Currency Future	3,712.0000	3,245.0000	(12.581)	0	0	0
28/10/2008	£ / R 2009/06/12	15.55	Call	Currency Future	3,289.0000	2,810.0000	(14.564)	0	0	0
28/10/2008	£ / R 2009/06/12	17.15	Call	Currency Future	2,395.0000	1,916.0000	(20.000)	0	0	0
28/10/2008	£ / R 2009/06/12	15.75	Call	Currency Future	3,166.0000	2,685.0000	(15.193)	0	0	0
28/10/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,456.0000	1,271.0000	(12.706)	0	0	0
28/10/2008	£ / R 2009/06/12	18.55	Put	Currency Future	2,562.0000	2,409.0000	(5.972)	0	0	0
28/10/2008	£ / R 2009/06/12	14.90	Put	Currency Future	790.0000	623.0000	(21.139)	0	0	0
28/10/2008	£ / R 2009/06/12	15.05	Put	Currency Future	839.0000	669.0000	(20.262)	0	0	0
28/10/2008	£ / R 2009/06/12	17.15	Put	Currency Future	1,722.0000	1,544.0000	(10.337)	0	0	0
28/10/2008	£ / R 2009/06/12	16.30	Call	Currency Future	2,844.0000	2,359.0000	(17.053)	0	0	0
28/10/2008	£ / R 2009/06/12	18.65	Put	Currency Future	2,623.0000	2,473.0000	(5.719)	0	0	0
28/10/2008	£ / R 2009/06/12	14.80	Put	Currency Future	758.0000	594.0000	(21.636)	0	0	0
28/10/2008	£ / R 2009/06/12	16.25	Put	Currency Future	1,299.0000	1,115.0000	(14.165)	0	0	0
28/10/2008	£ / R 2009/06/12	17.05	Call	Currency Future	2,445.0000	1,962.0000	(19.755)	0	0	0
28/10/2008	£ / R 2009/06/12	15.75	Put	Currency Future	1,093.0000	912.0000	(16.560)	0	0	0
28/10/2008	£ / R 2009/06/12	18.65	Call	Currency Future	1,796.0000	1,345.0000	(25.111)	0	0	0
28/10/2008	£ / R 2009/06/12	15.30	Call	Currency Future	3,448.0000	2,973.0000	(13.776)	0	0	0
28/10/2008	£ / R 2009/06/12	16.35	Call	Currency Future	2,816.0000	2,331.0000	(17.223)	0	0	0
28/10/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,343.0000	1,158.0000	(13.775)	0	0	0
28/10/2008	£ / R 2009/06/12	18.85	Put	Currency Future	2,748.0000	2,604.0000	(5.240)	0	0	0
28/10/2008	£ / R 2009/06/12	14.80	Put	Currency Future	758.0000	594.0000	(21.636)	0	0	0
28/10/2008	£ / R 2009/06/12	17.35	Put	Currency Future	1,825.0000	1,663.0000	(8.877)	0	0	0
28/10/2008	£ / R 2009/06/12	16.95	Put	Currency Future	1,623.0000	1,439.0000	(11.337)	0	0	0
28/10/2008	£ / R 2009/06/12	18.95	Call	Currency Future	1,684.0000	1,242.0000	(26.247)	0	0	0
28/10/2008	£ / R 2009/06/12	14.90	Put	Currency Future	790.0000	623.0000	(21.139)	0	0	0
28/10/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,343.0000	1,158.0000	(13.775)	0	0	0
28/10/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,574.0000	1,390.0000	(11.690)	0	0	0
28/10/2008	£ / R 2009/06/12	18.85	Call	Currency Future	1,721.0000	1,276.0000	(25.857)	0	0	0
28/10/2008	£ / R 2009/06/12	15.30	Call	Currency Future	3,448.0000	2,973.0000	(13.776)	0	0	0
28/10/2008	£ / R 2009/06/12	17.45	Call	Currency Future	2,254.0000	1,797.0000	(20.275)	0	0	0
28/10/2008	£ / R 2009/06/12	16.65	Call	Currency Future	2,652.0000	2,167.0000	(18.288)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	£ / R 2009/06/12	16.30	Call	Currency Future	2,844.0000	2,359.0000	(17.053)	0	0	0
28/10/2008	£ / R 2009/06/12	19.05	Put	Currency Future	2,876.0000	2,737.0000	(4.833)	0	0	0
28/10/2008	£ / R 2009/06/12	15.10	Put	Currency Future	856.0000	685.0000	(19.977)	0	0	0
28/10/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,574.0000	1,390.0000	(11.690)	0	0	0
28/10/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,479.0000	1,295.0000	(12.441)	0	0	0
28/10/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,035.0000	856.0000	(17.295)	0	0	0
28/10/2008	£ / R 2009/06/12	18.40	Call	Currency Future	1,893.0000	1,437.0000	(24.089)	0	0	0
28/10/2008	£ / R 2009/06/12	18.95	Put	Currency Future	2,812.0000	2,670.0000	(5.050)	0	0	0
28/10/2008	£ / R 2009/06/12	14.90	Call	Currency Future	3,712.0000	3,245.0000	(12.581)	0	0	0
28/10/2008	£ / R 2009/06/12	16.85	Call	Currency Future	2,547.0000	2,062.0000	(19.042)	0	0	0
28/10/2008	£ / R 2009/06/12	16.85	Call	Currency Future	2,547.0000	2,062.0000	(19.042)	0	0	0
28/10/2008	£ / R 2009/06/12	17.80	Call	Currency Future	2,118.0000	1,669.0000	(21.199)	0	0	0
28/10/2008	£ / R 2009/06/12	19.05	Call	Currency Future	1,649.0000	1,209.0000	(26.683)	0	0	0
28/10/2008	£ / R 2009/06/12	15.10	Call	Currency Future	3,578.0000	3,107.0000	(13.164)	0	0	0
28/10/2008	£ / R 2009/06/12	17.35	Call	Currency Future	2,298.0000	1,835.0000	(20.148)	0	0	0
28/10/2008	£ / R 2009/06/12	16.95	Call	Currency Future	2,495.0000	2,011.0000	(19.399)	0	0	0
28/10/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,550.0000	1,366.0000	(11.871)	0	0	0
28/10/2008	£ / R 2009/06/12	17.45	Put	Currency Future	1,881.0000	1,724.0000	(8.347)	0	0	0
28/10/2008	£ / R 2009/06/12	15.45	Put	Currency Future	979.0000	802.0000	(18.080)	0	0	0
28/10/2008	£ / R 2009/06/12	16.60	Call	Currency Future	2,679.0000	2,193.0000	(18.141)	0	0	0
28/10/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,194.0000	1,011.0000	(15.327)	0	0	0
28/10/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,321.0000	1,137.0000	(13.929)	0	0	0
28/10/2008	£ / R 2009/06/12	16.25	Call	Currency Future	2,872.0000	2,387.0000	(16.887)	0	0	0
28/10/2008	£ / R 2009/06/12	16.90	Call	Currency Future	2,521.0000	2,037.0000	(19.199)	0	0	0
28/10/2008	£ / R 2009/06/12	15.60	Call	Currency Future	3,258.0000	2,778.0000	(14.733)	0	0	0
28/10/2008	£ / R 2009/06/12	17.65	Put	Currency Future	2,002.0000	1,850.0000	(7.592)	0	0	0
28/10/2008	£ / R 2009/06/12	16.80	Call	Currency Future	2,573.0000	2,088.0000	(18.850)	0	0	0
28/10/2008	£ / R 2009/06/12	17.55	Put	Currency Future	1,941.0000	1,787.0000	(7.934)	0	0	0
28/10/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,598.0000	1,415.0000	(11.452)	0	0	0
28/10/2008	£ / R 2009/06/12	15.45	Call	Currency Future	3,352.0000	2,875.0000	(14.230)	0	0	0
28/10/2008	£ / R 2009/06/12	17.55	Call	Currency Future	2,214.0000	1,759.0000	(20.551)	0	0	0
28/10/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,321.0000	1,137.0000	(13.929)	0	0	0
28/10/2008	£ / R 2009/06/12	16.00	Call	Currency Future	3,016.0000	2,533.0000	(16.015)	0	0	0
28/10/2008	£ / R 2009/06/12	17.65	Call	Currency Future	2,175.0000	1,722.0000	(20.828)	0	0	0
28/10/2008	£ / R 2009/06/12	17.80	Put	Currency Future	2,095.0000	1,947.0000	(7.064)	0	0	0
28/10/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,365.0000	1,181.0000	(13.480)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	£ / R 2009/06/12	16.15	Put	Currency Future	1,256.0000	1,073.0000	(14.570)	0	0	0
28/10/2008	£ / R 2009/06/12	17.20	Call	Currency Future	0.0000	1,895.0000	100.000	0	0	0
28/10/2008	£ / R 2009/06/12	17.10	Call	Currency Future	2,420.0000	1,937.0000	(19.959)	0	0	0
28/10/2008	£ / R 2009/06/12	18.40	Put	Currency Future	2,471.0000	2,315.0000	(6.313)	0	0	0
28/10/2008	£ / R 2009/06/12	16.60	Call	Currency Future	2,679.0000	2,193.0000	(18.141)	0	0	0
28/10/2008	£ / R 2009/06/12	17.20	Put	Currency Future	0.0000	1,573.0000	100.000	0	0	0
28/10/2008	£ / R 2009/06/12	17.10	Put	Currency Future	0.0000	1,515.0000	100.000	0	0	0
28/10/2008	£ / R 2009/06/12	17.30	Call	Currency Future	0.0000	1,855.0000	100.000	0	0	0
28/10/2008	£ / R 2009/06/12	17.40	Call	Currency Future	0.0000	1,816.0000	100.000	0	0	0
28/10/2008	£ / R 2009/06/12	17.40	Put	Currency Future	0.0000	1,694.0000	100.000	0	0	0
28/10/2008	£ / R 2009/06/12	17.30	Put	Currency Future	0.0000	1,633.0000	100.000	0	0	0
28/10/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,456.0000	1,271.0000	(12.706)	0	0	0
28/10/2008	£ / R 2009/06/12	17.10	Call	Currency Future	0.0000	1,937.0000	100.000	0	0	0
28/10/2008	£ / R 2009/06/12	16.50	Put	Currency Future	1,410.0000	1,225.0000	(13.121)	0	0	0
28/10/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,697.0000	1,515.0000	(10.725)	0	0	0
28/10/2008	£ / R 2009/06/12	16.50	Call	Currency Future	2,733.0000	2,248.0000	(17.746)	0	0	0
28/10/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,501.0000	2,346.0000	(6.198)	0	0	0
28/10/2008	£ / R 2009/06/12	18.55	Call	Currency Future	1,834.0000	1,381.0000	(24.700)	0	0	0
28/10/2008	£ / R 2009/06/12	16.15	Call	Currency Future	2,929.0000	2,445.0000	(16.524)	0	0	0
28/10/2008	£ / R 2009/06/12	16.40	Call	Currency Future	2,788.0000	2,303.0000	(17.396)	0	0	0
28/10/2008	£ / R 2009/06/12	15.00	Call	Currency Future	3,645.0000	3,176.0000	(12.867)	0	0	0
28/10/2008	£ / R 2009/06/12	17.90	Put	Currency Future	0.0000	2,012.0000	100.000	0	0	0
28/10/2008	£ / R 2009/06/12	18.10	Call	Currency Future	2,009.0000	1,553.0000	(22.698)	0	0	0
28/10/2008	£ / R 2009/06/12	15.00	Put	Currency Future	822.0000	654.0000	(20.438)	0	0	0
28/10/2008	£ / R 2009/06/12	17.70	Call	Currency Future	2,155.0000	1,704.0000	(20.928)	0	0	0
28/10/2008	£ / R 2009/06/12	15.30	Put	Currency Future	925.0000	751.0000	(18.811)	0	0	0
28/10/2008	£ / R 2009/06/12	17.60	Put	Currency Future	1,971.0000	1,818.0000	(7.763)	0	0	0
28/10/2008	£ / R 2009/06/12	15.30	Put	Currency Future	925.0000	751.0000	(18.811)	0	0	0
28/10/2008	£ / R 2009/06/12	17.60	Call	Currency Future	2,194.0000	1,740.0000	(20.693)	0	0	0
28/10/2008	£ / R 2009/06/12	15.40	Put	Currency Future	961.0000	785.0000	(18.314)	0	0	0
28/10/2008	£ / R 2009/06/12	17.70	Put	Currency Future	2,033.0000	1,882.0000	(7.427)	0	0	0
28/10/2008	£ / R 2009/06/12	17.50	Put	Currency Future	1,911.0000	1,755.0000	(8.163)	0	0	0
28/10/2008	£ / R 2009/06/12	18.45	Call	Currency Future	1,874.0000	1,418.0000	(24.333)	0	0	0
28/10/2008	£ / R 2009/06/12	17.90	Call	Currency Future	2,081.0000	1,634.0000	(21.480)	0	0	0
28/10/2008	£ / R 2009/06/12	15.40	Call	Currency Future	3,384.0000	2,907.0000	(14.096)	0	0	0
28/10/2008	£ / R 2009/06/12	18.20	Put	Currency Future	2,352.0000	2,191.0000	(6.845)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	£ / R	2009/06/12	15.40	Call	Currency Future	3,384.0000	2,907.0000	(14.096)	0	0	0
28/10/2008	£ / R	2009/06/12	17.90	Put	Currency Future	2,158.0000	2,012.0000	(6.766)	0	0	0
28/10/2008	£ / R	2009/06/12	14.80	Call	Currency Future	3,781.0000	3,316.0000	(12.298)	0	0	0
28/10/2008	£ / R	2009/06/12	18.10	Put	Currency Future	2,286.0000	2,131.0000	(6.780)	0	0	0
28/10/2008	£ / R	2009/06/12	18.20	Call	Currency Future	1,975.0000	1,513.0000	(23.392)	0	0	0
28/10/2008	£ / R	2009/06/12	17.90	Call	Currency Future	0.0000	1,634.0000	100.000	0	0	0
28/10/2008	£ / R	2009/06/12	18.00	Put	Currency Future	2,222.0000	2,071.0000	(6.796)	0	0	0
28/10/2008	£ / R	2009/06/12	17.50	Call	Currency Future	2,234.0000	1,778.0000	(20.412)	0	0	0
28/10/2008	£ / R	2009/06/12	17.40	Call	Currency Future	2,274.0000	1,816.0000	(20.141)	0	0	0
28/10/2008	£ / R	2009/06/12	17.40	Put	Currency Future	1,851.0000	1,694.0000	(8.482)	0	0	0
28/10/2008	£ / R	2009/06/12	18.00	Call	Currency Future	2,045.0000	1,593.0000	(22.103)	0	0	0
28/10/2008	£ / R	2009/06/12	19.55	Call	Currency Future	1,479.0000	1,056.0000	(28.600)	0	0	0
28/10/2008	£ / R	2009/06/12	19.45	Put	Currency Future	3,139.0000	3,013.0000	(4.014)	0	0	0
28/10/2008	£ / R	2009/06/12	19.45	Call	Currency Future	1,512.0000	1,085.0000	(28.241)	0	0	0
28/10/2008	£ / R	2009/06/12	19.55	Put	Currency Future	3,206.0000	3,084.0000	(3.805)	0	0	0
28/10/2008	£ / R	2009/06/12	19.35	Put	Currency Future	3,072.0000	2,943.0000	(4.199)	0	0	0
28/10/2008	£ / R	2009/06/12	18.90	Call	Currency Future	1,703.0000	1,259.0000	(26.072)	0	0	0
28/10/2008	£ / R	2009/06/12	19.30	Call	Currency Future	1,562.0000	1,130.0000	(27.657)	0	0	0
28/10/2008	£ / R	2009/06/12	19.40	Put	Currency Future	3,105.0000	2,978.0000	(4.090)	0	0	0
28/10/2008	£ / R	2009/06/12	19.40	Call	Currency Future	1,528.0000	1,100.0000	(28.010)	0	0	0
28/10/2008	£ / R	2009/06/12	19.30	Put	Currency Future	3,039.0000	2,908.0000	(4.311)	0	0	0
28/10/2008	£ / R	2009/06/12	18.90	Put	Currency Future	2,780.0000	2,637.0000	(5.144)	0	0	0
28/10/2008	£ / R	2009/06/12	19.35	Call	Currency Future	1,545.0000	1,115.0000	(27.832)	0	0	0
28/10/2008	£ / R	2009/06/12	19.25	Put	Currency Future	3,006.0000	2,874.0000	(4.391)	0	0	0
28/10/2008	£ / R	2009/06/12	18.85	Put	Currency Future	2,748.0000	2,604.0000	(5.240)	0	0	0
28/10/2008	£ / R	2009/06/12	19.25	Call	Currency Future	1,579.0000	1,146.0000	(27.422)	0	0	0
28/10/2008	£ / R	2009/06/12	19.05	Put	Currency Future	2,876.0000	2,737.0000	(4.833)	0	0	0
28/10/2008	£ / R	2009/06/12	19.05	Call	Currency Future	1,649.0000	1,209.0000	(26.683)	0	0	0
28/10/2008	£ / R	2009/06/12	18.85	Call	Currency Future	1,721.0000	1,276.0000	(25.857)	0	0	0
28/10/2008	€ / R	2008/12/12			Currency Future	13.7958	13.5106	(2.067)	14.0400	13.3300	79,933
28/10/2008	€ / R	2008/12/12	11.90	Call	Currency Future	2,205.0000	1,989.0000	(9.796)	0	0	0
28/10/2008	€ / R	2008/12/12	13.60	Put	Currency Future	1,026.0000	1,169.0000	13.938	0	0	0
28/10/2008	€ / R	2008/12/12	13.80	Call	Currency Future	1,139.0000	1,002.0000	(12.028)	0	0	0
28/10/2008	€ / R	2008/12/12	13.05	Put	Currency Future	736.0000	860.0000	16.848	0	0	0
28/10/2008	€ / R	2008/12/12	14.55	Call	Currency Future	868.0000	758.0000	(12.673)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	€ / R 2008/12/12	13.80	Call	Currency Future	1,139.0000	1,002.0000	(12.028)	0	0	0
28/10/2008	€ / R 2008/12/12	13.05	Call	Currency Future	1,481.0000	1,320.0000	(10.871)	0	0	0
28/10/2008	€ / R 2008/12/12	14.05	Call	Currency Future	1,041.0000	913.0000	(12.296)	0	0	0
28/10/2008	€ / R 2008/12/12	17.40	Put	Currency Future	3,916.0000	4,145.0000	5.848	0	0	0
28/10/2008	€ / R 2008/12/12	13.60	Call	Currency Future	1,222.0000	1,080.0000	(11.620)	0	0	0
28/10/2008	€ / R 2008/12/12	14.50	Call	Currency Future	884.0000	772.0000	(12.670)	0	0	0
28/10/2008	€ / R 2008/12/12	10.60	Call	Currency Future	3,270.0000	3,015.0000	(7.798)	0	0	0
28/10/2008	€ / R 2008/12/12	12.40	Call	Currency Future	1,861.0000	1,669.0000	(10.317)	0	0	0
28/10/2008	€ / R 2008/12/12	13.50	Call	Currency Future	1,266.0000	1,121.0000	(11.453)	0	0	0
28/10/2008	€ / R 2008/12/12	14.05	Put	Currency Future	1,295.0000	1,452.0000	12.124	0	0	0
28/10/2008	€ / R 2008/12/12	10.60	Put	Currency Future	74.0000	104.0000	40.541	0	0	0
28/10/2008	€ / R 2008/12/12	13.50	Put	Currency Future	970.0000	1,110.0000	14.433	0	0	0
28/10/2008	€ / R 2008/12/12	14.50	Put	Currency Future	1,588.0000	1,762.0000	10.957	0	0	0
28/10/2008	€ / R 2008/12/12	14.60	Call	Currency Future	853.0000	745.0000	(12.661)	0	0	0
28/10/2008	€ / R 2008/12/12	12.10	Call	Currency Future	2,062.0000	1,856.0000	(9.990)	0	0	0
28/10/2008	€ / R 2008/12/12	13.80	Put	Currency Future	1,143.0000	1,292.0000	13.036	0	0	0
28/10/2008	€ / R 2008/12/12	12.70	Put	Currency Future	581.0000	687.0000	18.244	0	0	0
28/10/2008	€ / R 2008/12/12	13.80	Put	Currency Future	1,143.0000	1,292.0000	13.036	0	0	0
28/10/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,657.0000	1,834.0000	10.682	0	0	0
28/10/2008	€ / R 2008/12/12	12.70	Call	Currency Future	1,677.0000	1,498.0000	(10.674)	0	0	0
28/10/2008	€ / R 2008/12/12	14.10	Call	Currency Future	1,022.0000	896.0000	(12.329)	0	0	0
28/10/2008	€ / R 2008/12/12	17.40	Call	Currency Future	312.0000	256.0000	(17.949)	0	0	0
28/10/2008	€ / R 2008/12/12	14.55	Put	Currency Future	1,622.0000	1,798.0000	10.851	0	0	0
28/10/2008	€ / R 2008/12/12	12.60	Put	Currency Future	541.0000	642.0000	18.669	0	0	0
28/10/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,326.0000	1,486.0000	12.066	0	0	0
28/10/2008	€ / R 2008/12/12	14.40	Put	Currency Future	1,521.0000	1,691.0000	11.177	0	0	0
28/10/2008	€ / R 2008/12/12	15.40	Put	Currency Future	2,246.0000	2,446.0000	8.905	0	0	0
28/10/2008	€ / R 2008/12/12	14.20	Call	Currency Future	986.0000	863.0000	(12.475)	0	0	0
28/10/2008	€ / R 2008/12/12	12.60	Call	Currency Future	1,737.0000	1,553.0000	(10.593)	0	0	0
28/10/2008	€ / R 2008/12/12	15.40	Call	Currency Future	642.0000	556.0000	(13.396)	0	0	0
28/10/2008	€ / R 2008/12/12	11.90	Put	Currency Future	309.0000	379.0000	22.654	0	0	0
28/10/2008	€ / R 2008/12/12	16.60	Put	Currency Future	3,229.0000	3,451.0000	6.875	0	0	0
28/10/2008	€ / R 2008/12/12	14.20	Put	Currency Future	1,390.0000	1,553.0000	11.727	0	0	0
28/10/2008	€ / R 2008/12/12	13.10	Call	Currency Future	1,456.0000	1,296.0000	(10.989)	0	0	0
28/10/2008	€ / R 2008/12/12	10.30	Call	Currency Future	0.0000	3,281.0000	100.000	0	0	0
28/10/2008	€ / R 2008/12/12	16.60	Call	Currency Future	425.0000	362.0000	(14.824)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	€ / R 2008/12/12	12.10	Put	Currency Future	366.0000	446.0000	21.858	0	0	0
28/10/2008	€ / R 2008/12/12	12.40	Put	Currency Future	466.0000	559.0000	19.957	0	0	0
28/10/2008	€ / R 2008/12/12	12.80	Put	Currency Future	623.0000	734.0000	17.817	0	0	0
28/10/2008	€ / R 2008/12/12	15.80	Put	Currency Future	2,563.0000	2,771.0000	8.115	0	0	0
28/10/2008	€ / R 2008/12/12	12.45	Put	Currency Future	484.0000	579.0000	19.628	0	0	0
28/10/2008	€ / R 2008/12/12	14.40	Call	Currency Future	917.0000	801.0000	(12.650)	0	0	0
28/10/2008	€ / R 2008/12/12	12.80	Call	Currency Future	1,619.0000	1,445.0000	(10.747)	0	0	0
28/10/2008	€ / R 2008/12/12	11.00	Put	Currency Future	124.0000	165.0000	33.065	0	0	0
28/10/2008	€ / R 2008/12/12	13.20	Call	Currency Future	1,406.0000	1,250.0000	(11.095)	0	0	0
28/10/2008	€ / R 2008/12/12	13.95	Put	Currency Future	1,233.0000	1,387.0000	12.490	0	0	0
28/10/2008	€ / R 2008/12/12	11.00	Call	Currency Future	2,919.0000	2,675.0000	(8.359)	0	0	0
28/10/2008	€ / R 2008/12/12	12.30	Call	Currency Future	1,926.0000	1,730.0000	(10.177)	0	0	0
28/10/2008	€ / R 2008/12/12	14.30	Call	Currency Future	950.0000	832.0000	(12.421)	0	0	0
28/10/2008	€ / R 2008/12/12	13.20	Put	Currency Future	810.0000	940.0000	16.049	0	0	0
28/10/2008	€ / R 2008/12/12	13.95	Call	Currency Future	1,079.0000	948.0000	(12.141)	0	0	0
28/10/2008	€ / R 2008/12/12	11.85	Call	Currency Future	2,242.0000	2,024.0000	(9.723)	0	0	0
28/10/2008	€ / R 2008/12/12	12.20	Put	Currency Future	397.0000	482.0000	21.411	0	0	0
28/10/2008	€ / R 2008/12/12	13.30	Call	Currency Future	1,357.0000	1,205.0000	(11.201)	0	0	0
28/10/2008	€ / R 2008/12/12	13.45	Put	Currency Future	942.0000	1,081.0000	14.756	0	0	0
28/10/2008	€ / R 2008/12/12	16.20	Call	Currency Future	488.0000	417.0000	(14.549)	0	0	0
28/10/2008	€ / R 2008/12/12	12.15	Call	Currency Future	2,027.0000	1,824.0000	(10.015)	0	0	0
28/10/2008	€ / R 2008/12/12	13.40	Put	Currency Future	915.0000	1,052.0000	14.973	0	0	0
28/10/2008	€ / R 2008/12/12	13.85	Call	Currency Future	1,119.0000	984.0000	(12.064)	0	0	0
28/10/2008	€ / R 2008/12/12	13.40	Call	Currency Future	1,311.0000	1,162.0000	(11.365)	0	0	0
28/10/2008	€ / R 2008/12/12	12.15	Put	Currency Future	381.0000	463.0000	21.522	0	0	0
28/10/2008	€ / R 2008/12/12	13.40	Call	Currency Future	1,311.0000	1,162.0000	(11.365)	0	0	0
28/10/2008	€ / R 2008/12/12	15.00	Call	Currency Future	739.0000	643.0000	(12.991)	0	0	0
28/10/2008	€ / R 2008/12/12	12.30	Put	Currency Future	430.0000	519.0000	20.698	0	0	0
28/10/2008	€ / R 2008/12/12	13.30	Put	Currency Future	862.0000	995.0000	15.429	0	0	0
28/10/2008	€ / R 2008/12/12	13.40	Put	Currency Future	915.0000	1,052.0000	14.973	0	0	0
28/10/2008	€ / R 2008/12/12	11.55	Put	Currency Future	225.0000	281.0000	24.889	0	0	0
28/10/2008	€ / R 2008/12/12	15.80	Call	Currency Future	559.0000	482.0000	(13.775)	0	0	0
28/10/2008	€ / R 2008/12/12	11.80	Put	Currency Future	283.0000	349.0000	23.322	0	0	0
28/10/2008	€ / R 2008/12/12	11.65	Call	Currency Future	2,393.0000	2,168.0000	(9.402)	0	0	0
28/10/2008	€ / R 2008/12/12	13.10	Put	Currency Future	760.0000	886.0000	16.579	0	0	0
28/10/2008	€ / R 2008/12/12	16.70	Put	Currency Future	0.0000	3,539.0000	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
28/10/2008	€ / R 2008/12/12	15.00	Put	Currency Future	1,943.0000	2,133.0000	9.779	0	0	0
28/10/2008	€ / R 2008/12/12	11.80	Call	Currency Future	2,279.0000	2,060.0000	(9.609)	0	0	0
28/10/2008	€ / R 2008/12/12	12.05	Put	Currency Future	351.0000	428.0000	21.937	0	0	0
28/10/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,455.0000	1,621.0000	11.409	0	0	0
28/10/2008	€ / R 2008/12/12	15.90	Call	Currency Future	0.0000	465.0000	100.000	0	0	0
28/10/2008	€ / R 2008/12/12	10.30	Put	Currency Future	0.0000	71.0000	100.000	0	0	0
28/10/2008	€ / R 2008/12/12	16.20	Put	Currency Future	2,892.0000	3,107.0000	7.434	0	0	0
28/10/2008	€ / R 2008/12/12	12.05	Call	Currency Future	2,097.0000	1,889.0000	(9.919)	0	0	0
28/10/2008	€ / R 2008/12/12	13.70	Call	Currency Future	1,180.0000	1,040.0000	(11.864)	0	0	0
28/10/2008	€ / R 2008/12/12	11.10	Call	Currency Future	0.0000	2,594.0000	100.000	0	0	0
28/10/2008	€ / R 2008/12/12	17.00	Put	Currency Future	3,575.0000	3,795.0000	6.154	0	0	0
28/10/2008	€ / R 2008/12/12	11.65	Put	Currency Future	247.0000	307.0000	24.291	0	0	0
28/10/2008	€ / R 2008/12/12	14.00	Put	Currency Future	1,264.0000	1,420.0000	12.342	0	0	0
28/10/2008	€ / R 2008/12/12	11.10	Put	Currency Future	0.0000	183.0000	100.000	0	0	0
28/10/2008	€ / R 2008/12/12	11.55	Call	Currency Future	2,470.0000	2,242.0000	(9.231)	0	0	0
28/10/2008	€ / R 2008/12/12	14.00	Call	Currency Future	1,060.0000	930.0000	(12.264)	0	0	0
28/10/2008	€ / R 2008/12/12	14.30	Call	Currency Future	0.0000	832.0000	100.000	0	0	0
28/10/2008	€ / R 2008/12/12	11.70	Put	Currency Future	259.0000	321.0000	23.938	0	0	0
28/10/2008	€ / R 2008/12/12	13.90	Put	Currency Future	1,203.0000	1,355.0000	12.635	0	0	0
28/10/2008	€ / R 2008/12/12	14.30	Put	Currency Future	0.0000	1,621.0000	100.000	0	0	0
28/10/2008	€ / R 2008/12/12	11.85	Put	Currency Future	296.0000	364.0000	22.973	0	0	0
28/10/2008	€ / R 2008/12/12	13.90	Call	Currency Future	1,099.0000	966.0000	(12.102)	0	0	0
28/10/2008	€ / R 2008/12/12	16.70	Call	Currency Future	0.0000	349.0000	100.000	0	0	0
28/10/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,173.0000	1,323.0000	12.788	0	0	0
28/10/2008	€ / R 2008/12/12	12.25	Call	Currency Future	1,959.0000	1,761.0000	(10.107)	0	0	0
28/10/2008	€ / R 2008/12/12	13.70	Put	Currency Future	1,084.0000	1,230.0000	13.469	0	0	0
28/10/2008	€ / R 2008/12/12	15.10	Put	Currency Future	0.0000	2,210.0000	100.000	0	0	0
28/10/2008	€ / R 2008/12/12	11.90	Put	Currency Future	309.0000	379.0000	22.654	0	0	0
28/10/2008	€ / R 2008/12/12	15.10	Call	Currency Future	0.0000	620.0000	100.000	0	0	0
28/10/2008	€ / R 2008/12/12	11.90	Call	Currency Future	2,205.0000	1,989.0000	(9.796)	0	0	0
28/10/2008	€ / R 2008/12/12	12.45	Call	Currency Future	1,830.0000	1,640.0000	(10.383)	0	0	0
28/10/2008	€ / R 2008/12/12	11.30	Put	Currency Future	174.0000	223.0000	28.161	0	0	0
28/10/2008	€ / R 2008/12/12	15.90	Put	Currency Future	0.0000	2,855.0000	100.000	0	0	0
28/10/2008	€ / R 2008/12/12	13.55	Put	Currency Future	998.0000	1,139.0000	14.128	0	0	0
28/10/2008	€ / R 2008/12/12	12.35	Put	Currency Future	448.0000	539.0000	20.313	0	0	0
28/10/2008	€ / R 2008/12/12	16.95	Put	Currency Future	3,531.0000	3,752.0000	6.259	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	€ / R 2008/12/12	13.75	Call	Currency Future	1,159.0000	1,021.0000	(11.907)	0	0	0
28/10/2008	€ / R 2008/12/12	16.15	Call	Currency Future	496.0000	425.0000	(14.315)	0	0	0
28/10/2008	€ / R 2008/12/12	13.75	Put	Currency Future	1,113.0000	1,261.0000	13.297	0	0	0
28/10/2008	€ / R 2008/12/12	12.25	Put	Currency Future	413.0000	500.0000	21.065	0	0	0
28/10/2008	€ / R 2008/12/12	12.20	Call	Currency Future	1,993.0000	1,792.0000	(10.085)	0	0	0
28/10/2008	€ / R 2008/12/12	17.75	Put	Currency Future	4,222.0000	4,457.0000	5.566	0	0	0
28/10/2008	€ / R 2008/12/12	13.55	Call	Currency Future	1,244.0000	1,100.0000	(11.576)	0	0	0
28/10/2008	€ / R 2008/12/12	12.35	Call	Currency Future	1,894.0000	1,699.0000	(10.296)	0	0	0
28/10/2008	€ / R 2008/12/12	17.75	Call	Currency Future	268.0000	218.0000	(18.657)	0	0	0
28/10/2008	€ / R 2008/12/12	13.45	Call	Currency Future	1,288.0000	1,141.0000	(11.413)	0	0	0
28/10/2008	€ / R 2008/12/12	12.55	Put	Currency Future	521.0000	621.0000	19.194	0	0	0
28/10/2008	€ / R 2008/12/12	15.35	Put	Currency Future	2,207.0000	2,406.0000	9.017	0	0	0
28/10/2008	€ / R 2008/12/12	13.35	Put	Currency Future	888.0000	1,023.0000	15.203	0	0	0
28/10/2008	€ / R 2008/12/12	12.55	Call	Currency Future	1,767.0000	1,582.0000	(10.470)	0	0	0
28/10/2008	€ / R 2008/12/12	16.15	Put	Currency Future	2,850.0000	3,064.0000	7.509	0	0	0
28/10/2008	€ / R 2008/12/12	16.95	Call	Currency Future	377.0000	313.0000	(16.976)	0	0	0
28/10/2008	€ / R 2008/12/12	12.35	Call	Currency Future	1,894.0000	1,699.0000	(10.296)	0	0	0
28/10/2008	€ / R 2008/12/12	11.35	Call	Currency Future	2,629.0000	2,395.0000	(8.901)	0	0	0
28/10/2008	€ / R 2008/12/12	13.35	Call	Currency Future	1,334.0000	1,184.0000	(11.244)	0	0	0
28/10/2008	€ / R 2008/12/12	17.00	Call	Currency Future	371.0000	306.0000	(17.520)	0	0	0
28/10/2008	€ / R 2008/12/12	12.35	Put	Currency Future	448.0000	539.0000	20.313	0	0	0
28/10/2008	€ / R 2008/12/12	11.35	Put	Currency Future	184.0000	234.0000	27.174	0	0	0
28/10/2008	€ / R 2008/12/12	15.30	Call	Currency Future	665.0000	577.0000	(13.233)	0	0	0
28/10/2008	€ / R 2008/12/12	11.75	Put	Currency Future	271.0000	335.0000	23.616	0	0	0
28/10/2008	€ / R 2008/12/12	14.25	Put	Currency Future	1,422.0000	1,587.0000	11.603	0	0	0
28/10/2008	€ / R 2008/12/12	11.75	Call	Currency Future	2,317.0000	2,095.0000	(9.581)	0	0	0
28/10/2008	€ / R 2008/12/12	11.80	Call	Currency Future	2,279.0000	2,060.0000	(9.609)	0	0	0
28/10/2008	€ / R 2008/12/12	11.70	Call	Currency Future	2,354.0000	2,131.0000	(9.473)	0	0	0
28/10/2008	€ / R 2008/12/12	11.40	Put	Currency Future	194.0000	245.0000	26.289	0	0	0
28/10/2008	€ / R 2008/12/12	11.40	Call	Currency Future	2,589.0000	2,356.0000	(9.000)	0	0	0
28/10/2008	€ / R 2008/12/12	15.35	Call	Currency Future	653.0000	566.0000	(13.323)	0	0	0
28/10/2008	€ / R 2008/12/12	11.30	Call	Currency Future	2,670.0000	2,434.0000	(8.839)	0	0	0
28/10/2008	€ / R 2008/12/12	15.30	Put	Currency Future	2,169.0000	2,366.0000	9.083	0	0	0
28/10/2008	€ / R 2008/12/12	11.80	Put	Currency Future	283.0000	349.0000	23.322	0	0	0
28/10/2008	€ / R 2008/12/12	16.10	Put	Currency Future	2,809.0000	3,022.0000	7.583	0	0	0
28/10/2008	€ / R 2008/12/12	12.40	Call	Currency Future	1,861.0000	1,669.0000	(10.317)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	€ / R 2008/12/12	14.25	Call	Currency Future	968.0000	847.0000	(12.500)	0	0	0
28/10/2008	€ / R 2008/12/12	12.40	Put	Currency Future	466.0000	559.0000	19.957	0	0	0
28/10/2008	€ / R 2008/12/12	14.35	Call	Currency Future	933.0000	816.0000	(12.540)	0	0	0
28/10/2008	€ / R 2008/12/12	13.00	Call	Currency Future	1,507.0000	1,344.0000	(10.816)	0	0	0
28/10/2008	€ / R 2008/12/12	13.00	Put	Currency Future	712.0000	834.0000	17.135	0	0	0
28/10/2008	€ / R 2008/12/12	14.45	Put	Currency Future	1,554.0000	1,726.0000	11.068	0	0	0
28/10/2008	€ / R 2008/12/12	16.10	Call	Currency Future	504.0000	433.0000	(14.087)	0	0	0
28/10/2008	€ / R 2008/12/12	14.45	Call	Currency Future	900.0000	787.0000	(12.556)	0	0	0
28/10/2008	€ / R 2008/12/12	14.35	Put	Currency Future	1,488.0000	1,656.0000	11.290	0	0	0
28/10/2008	€ / R 2008/12/12	12.85	Put	Currency Future	644.0000	758.0000	17.702	0	0	0
28/10/2008	€ / R 2008/12/12	16.90	Call	Currency Future	383.0000	320.0000	(16.449)	0	0	0
28/10/2008	€ / R 2008/12/12	16.90	Put	Currency Future	3,488.0000	3,709.0000	6.336	0	0	0
28/10/2008	€ / R 2008/12/12	17.70	Call	Currency Future	274.0000	223.0000	(18.613)	0	0	0
28/10/2008	€ / R 2008/12/12	17.70	Put	Currency Future	4,178.0000	4,412.0000	5.601	0	0	0
28/10/2008	€ / R 2008/12/12	12.50	Put	Currency Future	502.0000	600.0000	19.522	0	0	0
28/10/2008	€ / R 2008/12/12	12.30	Put	Currency Future	430.0000	519.0000	20.698	0	0	0
28/10/2008	€ / R 2008/12/12	12.85	Call	Currency Future	1,590.0000	1,419.0000	(10.755)	0	0	0
28/10/2008	€ / R 2008/12/12	12.30	Call	Currency Future	1,926.0000	1,730.0000	(10.177)	0	0	0
28/10/2008	€ / R 2008/12/12	12.50	Call	Currency Future	1,798.0000	1,610.0000	(10.456)	0	0	0
28/10/2008	€ / R 2008/12/12	12.60	Put	Currency Future	541.0000	642.0000	18.669	0	0	0
28/10/2008	€ / R 2008/12/12	12.10	Call	Currency Future	2,062.0000	1,856.0000	(9.990)	0	0	0
28/10/2008	€ / R 2008/12/12	12.60	Call	Currency Future	1,737.0000	1,553.0000	(10.593)	0	0	0
28/10/2008	€ / R 2008/12/12	11.60	Put	Currency Future	236.0000	294.0000	24.576	0	0	0
28/10/2008	€ / R 2008/12/12	12.65	Put	Currency Future	561.0000	664.0000	18.360	0	0	0
28/10/2008	€ / R 2008/12/12	11.60	Call	Currency Future	2,431.0000	2,205.0000	(9.297)	0	0	0
28/10/2008	€ / R 2008/12/12	12.65	Call	Currency Future	1,707.0000	1,525.0000	(10.662)	0	0	0
28/10/2008	€ / R 2008/12/12	12.10	Put	Currency Future	366.0000	446.0000	21.858	0	0	0
28/10/2008	€ / R 2008/12/12	14.15	Put	Currency Future	1,358.0000	1,519.0000	11.856	0	0	0
28/10/2008	€ / R 2008/12/12	14.15	Call	Currency Future	1,004.0000	880.0000	(12.351)	0	0	0
28/10/2008	€ / R 2008/12/12	13.65	Call	Currency Future	1,201.0000	1,060.0000	(11.740)	0	0	0
28/10/2008	€ / R 2008/12/12	11.50	Put	Currency Future	214.0000	269.0000	25.701	0	0	0
28/10/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,326.0000	1,486.0000	12.066	0	0	0
28/10/2008	€ / R 2008/12/12	14.10	Call	Currency Future	1,022.0000	896.0000	(12.329)	0	0	0
28/10/2008	€ / R 2008/12/12	13.65	Put	Currency Future	1,055.0000	1,199.0000	13.649	0	0	0
28/10/2008	€ / R 2008/12/12	11.50	Call	Currency Future	2,510.0000	2,280.0000	(9.163)	0	0	0
28/10/2008	€ / R 2008/12/12	11.45	Put	Currency Future	204.0000	257.0000	25.980	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
28/10/2008	€ / R	2008/12/12	11.45	Call	Currency Future	2,549.0000	2,318.0000	(9.062)	0	0	0
28/10/2008	€ / R	2008/12/12	11.95	Put	Currency Future	323.0000	395.0000	22.291	0	0	0
28/10/2008	€ / R	2008/12/12	11.85	Put	Currency Future	296.0000	364.0000	22.973	0	0	0
28/10/2008	€ / R	2008/12/12	11.95	Call	Currency Future	2,169.0000	1,955.0000	(9.866)	0	0	0
28/10/2008	€ / R	2008/12/12	11.35	Put	Currency Future	184.0000	234.0000	27.174	0	0	0
28/10/2008	€ / R	2008/12/12	11.85	Call	Currency Future	2,242.0000	2,024.0000	(9.723)	0	0	0
28/10/2008	€ / R	2008/12/12	11.35	Call	Currency Future	2,629.0000	2,395.0000	(8.901)	0	0	0
28/10/2008	€ / R	2008/12/12	11.40	Call	Currency Future	2,589.0000	2,356.0000	(9.000)	0	0	0
28/10/2008	€ / R	2008/12/12	12.00	Call	Currency Future	2,133.0000	1,922.0000	(9.892)	0	0	0
28/10/2008	€ / R	2008/12/12	11.30	Call	Currency Future	2,670.0000	2,434.0000	(8.839)	0	0	0
28/10/2008	€ / R	2008/12/12	12.00	Put	Currency Future	337.0000	411.0000	21.958	0	0	0
28/10/2008	€ / R	2008/12/12	11.30	Put	Currency Future	174.0000	223.0000	28.161	0	0	0
28/10/2008	€ / R	2008/12/12	11.40	Put	Currency Future	194.0000	245.0000	26.289	0	0	0
28/10/2008	€ / R	2008/12/12	11.60	Put	Currency Future	236.0000	294.0000	24.576	0	0	0
28/10/2008	€ / R	2008/12/12	11.60	Call	Currency Future	2,431.0000	2,205.0000	(9.297)	0	0	0
28/10/2008	€ / R	2008/12/12	13.05	Call	Currency Future	1,481.0000	1,320.0000	(10.871)	0	0	0
28/10/2008	€ / R	2008/12/12	13.15	Call	Currency Future	1,431.0000	1,273.0000	(11.041)	0	0	0
28/10/2008	€ / R	2008/12/12	13.05	Put	Currency Future	736.0000	860.0000	16.848	0	0	0
28/10/2008	€ / R	2008/12/12	13.15	Put	Currency Future	785.0000	912.0000	16.178	0	0	0
28/10/2008	€ / R	2008/12/12	13.25	Call	Currency Future	1,381.0000	1,228.0000	(11.079)	0	0	0
28/10/2008	€ / R	2008/12/12	13.25	Put	Currency Future	836.0000	967.0000	15.670	0	0	0
28/10/2008	€ / R	2008/12/12	12.90	Call	Currency Future	1,562.0000	1,394.0000	(10.755)	0	0	0
28/10/2008	€ / R	2008/12/12	12.80	Put	Currency Future	623.0000	734.0000	17.817	0	0	0
28/10/2008	€ / R	2008/12/12	12.80	Call	Currency Future	1,619.0000	1,445.0000	(10.747)	0	0	0
28/10/2008	€ / R	2008/12/12	12.95	Put	Currency Future	689.0000	808.0000	17.271	0	0	0
28/10/2008	€ / R	2008/12/12	12.95	Call	Currency Future	1,535.0000	1,369.0000	(10.814)	0	0	0
28/10/2008	€ / R	2008/12/12	12.75	Call	Currency Future	1,648.0000	1,471.0000	(10.740)	0	0	0
28/10/2008	€ / R	2008/12/12	12.90	Put	Currency Future	666.0000	783.0000	17.568	0	0	0
28/10/2008	€ / R	2008/12/12	12.55	Put	Currency Future	521.0000	621.0000	19.194	0	0	0
28/10/2008	€ / R	2008/12/12	12.75	Put	Currency Future	602.0000	710.0000	17.940	0	0	0
28/10/2008	€ / R	2008/12/12	12.55	Call	Currency Future	1,767.0000	1,582.0000	(10.470)	0	0	0
28/10/2008	€ / R	2009/03/16			Currency Future	14.1655	13.8166	(2.463)	13.8000	13.8000	15,091
28/10/2008	€ / R	2009/03/16	12.60	Put	Currency Future	659.0000	800.0000	21.396	0	0	0
28/10/2008	€ / R	2009/03/16	15.00	Put	Currency Future	2,042.0000	2,258.0000	10.578	0	0	0
28/10/2008	€ / R	2009/03/16	12.85	Put	Currency Future	769.0000	921.0000	19.766	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	€ / R 2009/03/16	15.35	Call	Currency Future	1,108.0000	984.0000	(11.191)	0	0	0
28/10/2008	€ / R 2009/03/16	12.80	Call	Currency Future	2,112.0000	1,912.0000	(9.470)	0	0	0
28/10/2008	€ / R 2009/03/16	15.00	Call	Currency Future	1,208.0000	1,075.0000	(11.010)	0	0	0
28/10/2008	€ / R 2009/03/16	13.45	Put	Currency Future	1,071.0000	1,245.0000	16.246	0	0	0
28/10/2008	€ / R 2009/03/16	17.35	Call	Currency Future	699.0000	598.0000	(14.449)	0	0	0
28/10/2008	€ / R 2009/03/16	12.80	Put	Currency Future	746.0000	896.0000	20.107	0	0	0
28/10/2008	€ / R 2009/03/16	13.80	Call	Currency Future	1,636.0000	1,471.0000	(10.086)	0	0	0
28/10/2008	€ / R 2009/03/16	12.60	Call	Currency Future	2,224.0000	2,016.0000	(9.353)	0	0	0
28/10/2008	€ / R 2009/03/16	13.55	Call	Currency Future	1,742.0000	1,570.0000	(9.874)	0	0	0
28/10/2008	€ / R 2009/03/16	12.85	Call	Currency Future	2,085.0000	1,887.0000	(9.496)	0	0	0
28/10/2008	€ / R 2009/03/16	12.10	Put	Currency Future	476.0000	587.0000	23.319	0	0	0
28/10/2008	€ / R 2009/03/16	13.80	Put	Currency Future	1,270.0000	1,454.0000	14.488	0	0	0
28/10/2008	€ / R 2009/03/16	14.15	Call	Currency Future	1,500.0000	1,340.0000	(10.667)	0	0	0
28/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	2,542.0000	2,303.0000	(9.402)	0	0	0
28/10/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,126.0000	1,303.0000	15.719	0	0	0
28/10/2008	€ / R 2009/03/16	13.45	Call	Currency Future	1,786.0000	1,611.0000	(9.798)	0	0	0
28/10/2008	€ / R 2009/03/16	16.80	Call	Currency Future	789.0000	696.0000	(11.787)	0	0	0
28/10/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,485.0000	1,674.0000	12.727	0	0	0
28/10/2008	€ / R 2009/03/16	14.65	Put	Currency Future	1,804.0000	2,009.0000	11.364	0	0	0
28/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	545.0000	666.0000	22.202	0	0	0
28/10/2008	€ / R 2009/03/16	14.90	Call	Currency Future	1,238.0000	1,103.0000	(10.905)	0	0	0
28/10/2008	€ / R 2009/03/16	16.20	Put	Currency Future	2,939.0000	3,184.0000	8.336	0	0	0
28/10/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,126.0000	1,303.0000	15.719	0	0	0
28/10/2008	€ / R 2009/03/16	15.25	Call	Currency Future	1,135.0000	1,009.0000	(11.101)	0	0	0
28/10/2008	€ / R 2009/03/16	13.55	Call	Currency Future	1,742.0000	1,570.0000	(9.874)	0	0	0
28/10/2008	€ / R 2009/03/16	15.25	Put	Currency Future	2,220.0000	2,443.0000	10.045	0	0	0
28/10/2008	€ / R 2009/03/16	16.80	Put	Currency Future	3,423.0000	3,679.0000	7.479	0	0	0
28/10/2008	€ / R 2009/03/16	11.45	Call	Currency Future	3,009.0000	2,743.0000	(8.840)	0	0	0
28/10/2008	€ / R 2009/03/16	15.85	Call	Currency Future	982.0000	871.0000	(11.303)	0	0	0
28/10/2008	€ / R 2009/03/16	12.90	Call	Currency Future	2,058.0000	1,863.0000	(9.475)	0	0	0
28/10/2008	€ / R 2009/03/16	15.60	Call	Currency Future	1,042.0000	925.0000	(11.228)	0	0	0
28/10/2008	€ / R 2009/03/16	10.60	Put	Currency Future	0.0000	189.0000	100.000	0	0	0
28/10/2008	€ / R 2009/03/16	14.65	Call	Currency Future	1,319.0000	1,176.0000	(10.842)	0	0	0
28/10/2008	€ / R 2009/03/16	12.30	Call	Currency Future	2,410.0000	2,183.0000	(9.419)	0	0	0
28/10/2008	€ / R 2009/03/16	16.20	Call	Currency Future	904.0000	801.0000	(11.394)	0	0	0
28/10/2008	€ / R 2009/03/16	15.85	Put	Currency Future	2,666.0000	2,904.0000	8.927	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	€ / R 2009/03/16	14.55	Put	Currency Future	1,738.0000	1,940.0000	11.623	0	0	0
28/10/2008	€ / R 2009/03/16	15.60	Put	Currency Future	2,477.0000	2,709.0000	9.366	0	0	0
28/10/2008	€ / R 2009/03/16	17.00	Call	Currency Future	0.0000	665.0000	100.000	0	0	0
28/10/2008	€ / R 2009/03/16	16.45	Call	Currency Future	854.0000	755.0000	(11.593)	0	0	0
28/10/2008	€ / R 2009/03/16	14.55	Call	Currency Future	1,353.0000	1,206.0000	(10.865)	0	0	0
28/10/2008	€ / R 2009/03/16	15.40	Put	Currency Future	0.0000	2,555.0000	100.000	0	0	0
28/10/2008	€ / R 2009/03/16	16.45	Put	Currency Future	3,138.0000	3,388.0000	7.967	0	0	0
28/10/2008	€ / R 2009/03/16	14.90	Put	Currency Future	1,973.0000	2,186.0000	10.796	0	0	0
28/10/2008	€ / R 2009/03/16	12.65	Call	Currency Future	2,196.0000	1,990.0000	(9.381)	0	0	0
28/10/2008	€ / R 2009/03/16	15.40	Call	Currency Future	0.0000	972.0000	100.000	0	0	0
28/10/2008	€ / R 2009/03/16	12.35	Put	Currency Future	563.0000	687.0000	22.025	0	0	0
28/10/2008	€ / R 2009/03/16	14.60	Put	Currency Future	0.0000	1,974.0000	100.000	0	0	0
28/10/2008	€ / R 2009/03/16	14.60	Call	Currency Future	0.0000	1,191.0000	100.000	0	0	0
28/10/2008	€ / R 2009/03/16	12.15	Call	Currency Future	2,508.0000	2,272.0000	(9.410)	0	0	0
28/10/2008	€ / R 2009/03/16	17.00	Put	Currency Future	0.0000	3,848.0000	100.000	0	0	0
28/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	2,542.0000	2,303.0000	(9.402)	0	0	0
28/10/2008	€ / R 2009/03/16	11.40	Call	Currency Future	0.0000	2,779.0000	100.000	0	0	0
28/10/2008	€ / R 2009/03/16	12.15	Put	Currency Future	493.0000	605.0000	22.718	0	0	0
28/10/2008	€ / R 2009/03/16	11.40	Put	Currency Future	0.0000	363.0000	100.000	0	0	0
28/10/2008	€ / R 2009/03/16	11.80	Put	Currency Future	384.0000	483.0000	25.781	0	0	0
28/10/2008	€ / R 2009/03/16	11.45	Put	Currency Future	293.0000	376.0000	28.328	0	0	0
28/10/2008	€ / R 2009/03/16	10.60	Call	Currency Future	0.0000	3,405.0000	100.000	0	0	0
28/10/2008	€ / R 2009/03/16	12.90	Put	Currency Future	792.0000	946.0000	19.444	0	0	0
28/10/2008	€ / R 2009/03/16	11.80	Call	Currency Future	2,750.0000	2,499.0000	(9.127)	0	0	0
28/10/2008	€ / R 2009/03/16	12.40	Put	Currency Future	581.0000	709.0000	22.031	0	0	0
28/10/2008	€ / R 2009/03/16	17.35	Put	Currency Future	3,884.0000	4,132.0000	6.385	0	0	0
28/10/2008	€ / R 2009/03/16	12.40	Call	Currency Future	2,346.0000	2,126.0000	(9.378)	0	0	0
28/10/2008	€ / R 2009/03/16	12.05	Put	Currency Future	460.0000	569.0000	23.696	0	0	0
28/10/2008	€ / R 2009/03/16	12.05	Call	Currency Future	2,576.0000	2,335.0000	(9.356)	0	0	0
28/10/2008	€ / R 2009/03/16	10.95	Put	Currency Future	190.0000	255.0000	34.211	0	0	0
28/10/2008	€ / R 2009/03/16	14.95	Call	Currency Future	1,223.0000	1,089.0000	(10.957)	0	0	0
28/10/2008	€ / R 2009/03/16	12.35	Call	Currency Future	2,378.0000	2,154.0000	(9.420)	0	0	0
28/10/2008	€ / R 2009/03/16	12.15	Put	Currency Future	493.0000	605.0000	22.718	0	0	0
28/10/2008	€ / R 2009/03/16	14.95	Put	Currency Future	2,007.0000	2,222.0000	10.713	0	0	0
28/10/2008	€ / R 2009/03/16	12.55	Call	Currency Future	2,253.0000	2,043.0000	(9.321)	0	0	0
28/10/2008	€ / R 2009/03/16	15.75	Call	Currency Future	1,005.0000	892.0000	(11.244)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	€ / R 2009/03/16	12.55	Put	Currency Future	638.0000	776.0000	21.630	0	0	0
28/10/2008	€ / R 2009/03/16	15.75	Put	Currency Future	2,590.0000	2,825.0000	9.073	0	0	0
28/10/2008	€ / R 2009/03/16	12.15	Call	Currency Future	2,508.0000	2,272.0000	(9.410)	0	0	0
28/10/2008	€ / R 2009/03/16	11.90	Put	Currency Future	414.0000	516.0000	24.638	0	0	0
28/10/2008	€ / R 2009/03/16	10.95	Call	Currency Future	3,406.0000	3,122.0000	(8.338)	0	0	0
28/10/2008	€ / R 2009/03/16	16.55	Put	Currency Future	3,219.0000	3,471.0000	7.829	0	0	0
28/10/2008	€ / R 2009/03/16	16.55	Call	Currency Future	835.0000	737.0000	(11.737)	0	0	0
28/10/2008	€ / R 2009/03/16	12.65	Call	Currency Future	2,196.0000	1,990.0000	(9.381)	0	0	0
28/10/2008	€ / R 2009/03/16	17.75	Put	Currency Future	4,206.0000	4,463.0000	6.110	0	0	0
28/10/2008	€ / R 2009/03/16	12.55	Put	Currency Future	638.0000	776.0000	21.630	0	0	0
28/10/2008	€ / R 2009/03/16	17.75	Call	Currency Future	622.0000	529.0000	(14.952)	0	0	0
28/10/2008	€ / R 2009/03/16	12.10	Put	Currency Future	476.0000	587.0000	23.319	0	0	0
28/10/2008	€ / R 2009/03/16	11.90	Call	Currency Future	2,679.0000	2,433.0000	(9.183)	0	0	0
28/10/2008	€ / R 2009/03/16	12.55	Call	Currency Future	2,253.0000	2,043.0000	(9.321)	0	0	0
28/10/2008	€ / R 2009/03/16	16.95	Put	Currency Future	3,547.0000	3,806.0000	7.302	0	0	0
28/10/2008	€ / R 2009/03/16	12.65	Put	Currency Future	680.0000	823.0000	21.029	0	0	0
28/10/2008	€ / R 2009/03/16	12.25	Call	Currency Future	2,443.0000	2,212.0000	(9.456)	0	0	0
28/10/2008	€ / R 2009/03/16	13.75	Call	Currency Future	1,656.0000	1,490.0000	(10.024)	0	0	0
28/10/2008	€ / R 2009/03/16	12.25	Put	Currency Future	527.0000	645.0000	22.391	0	0	0
28/10/2008	€ / R 2009/03/16	11.35	Put	Currency Future	270.0000	349.0000	29.259	0	0	0
28/10/2008	€ / R 2009/03/16	12.45	Call	Currency Future	2,315.0000	2,098.0000	(9.374)	0	0	0
28/10/2008	€ / R 2009/03/16	12.65	Put	Currency Future	680.0000	823.0000	21.029	0	0	0
28/10/2008	€ / R 2009/03/16	11.35	Call	Currency Future	3,086.0000	2,816.0000	(8.749)	0	0	0
28/10/2008	€ / R 2009/03/16	12.00	Put	Currency Future	444.0000	551.0000	24.099	0	0	0
28/10/2008	€ / R 2009/03/16	13.75	Put	Currency Future	1,241.0000	1,424.0000	14.746	0	0	0
28/10/2008	€ / R 2009/03/16	14.15	Call	Currency Future	1,500.0000	1,340.0000	(10.667)	0	0	0
28/10/2008	€ / R 2009/03/16	12.75	Call	Currency Future	2,139.0000	1,938.0000	(9.397)	0	0	0
28/10/2008	€ / R 2009/03/16	16.15	Call	Currency Future	915.0000	810.0000	(11.475)	0	0	0
28/10/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,485.0000	1,674.0000	12.727	0	0	0
28/10/2008	€ / R 2009/03/16	12.45	Put	Currency Future	600.0000	731.0000	21.833	0	0	0
28/10/2008	€ / R 2009/03/16	12.75	Put	Currency Future	724.0000	871.0000	20.304	0	0	0
28/10/2008	€ / R 2009/03/16	15.35	Put	Currency Future	2,292.0000	2,518.0000	9.860	0	0	0
28/10/2008	€ / R 2009/03/16	16.95	Call	Currency Future	763.0000	673.0000	(11.796)	0	0	0
28/10/2008	€ / R 2009/03/16	16.15	Put	Currency Future	2,899.0000	3,144.0000	8.451	0	0	0
28/10/2008	€ / R 2009/03/16	12.00	Call	Currency Future	2,610.0000	2,367.0000	(9.310)	0	0	0
28/10/2008	€ / R 2009/03/16	15.70	Put	Currency Future	2,552.0000	2,786.0000	9.169	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	€ / R 2009/03/16	17.30	Call	Currency Future	707.0000	607.0000	(14.144)	0	0	0
28/10/2008	€ / R 2009/03/16	17.30	Put	Currency Future	3,841.0000	4,091.0000	6.509	0	0	0
28/10/2008	€ / R 2009/03/16	18.10	Call	Currency Future	560.0000	475.0000	(15.179)	0	0	0
28/10/2008	€ / R 2009/03/16	12.70	Put	Currency Future	702.0000	847.0000	20.655	0	0	0
28/10/2008	€ / R 2009/03/16	18.10	Put	Currency Future	4,495.0000	4,759.0000	5.873	0	0	0
28/10/2008	€ / R 2009/03/16	16.50	Put	Currency Future	3,179.0000	3,429.0000	7.864	0	0	0
28/10/2008	€ / R 2009/03/16	12.70	Call	Currency Future	2,167.0000	1,964.0000	(9.368)	0	0	0
28/10/2008	€ / R 2009/03/16	16.50	Call	Currency Future	844.0000	746.0000	(11.611)	0	0	0
28/10/2008	€ / R 2009/03/16	13.30	Put	Currency Future	990.0000	1,160.0000	17.172	0	0	0
28/10/2008	€ / R 2009/03/16	12.95	Put	Currency Future	816.0000	972.0000	19.118	0	0	0
28/10/2008	€ / R 2009/03/16	12.85	Put	Currency Future	769.0000	921.0000	19.766	0	0	0
28/10/2008	€ / R 2009/03/16	13.30	Call	Currency Future	1,856.0000	1,676.0000	(9.698)	0	0	0
28/10/2008	€ / R 2009/03/16	12.85	Call	Currency Future	2,085.0000	1,887.0000	(9.496)	0	0	0
28/10/2008	€ / R 2009/03/16	15.70	Call	Currency Future	1,018.0000	903.0000	(11.297)	0	0	0
28/10/2008	€ / R 2009/03/16	12.50	Call	Currency Future	2,284.0000	2,070.0000	(9.370)	0	0	0
28/10/2008	€ / R 2009/03/16	13.10	Put	Currency Future	889.0000	1,050.0000	18.110	0	0	0
28/10/2008	€ / R 2009/03/16	13.10	Call	Currency Future	1,954.0000	1,767.0000	(9.570)	0	0	0
28/10/2008	€ / R 2009/03/16	12.60	Call	Currency Future	2,224.0000	2,016.0000	(9.353)	0	0	0
28/10/2008	€ / R 2009/03/16	12.35	Put	Currency Future	563.0000	687.0000	22.025	0	0	0
28/10/2008	€ / R 2009/03/16	12.95	Call	Currency Future	2,031.0000	1,838.0000	(9.503)	0	0	0
28/10/2008	€ / R 2009/03/16	12.60	Put	Currency Future	659.0000	800.0000	21.396	0	0	0
28/10/2008	€ / R 2009/03/16	12.50	Put	Currency Future	619.0000	754.0000	21.809	0	0	0
28/10/2008	€ / R 2009/03/16	11.85	Call	Currency Future	2,714.0000	2,466.0000	(9.138)	0	0	0
28/10/2008	€ / R 2009/03/16	11.65	Put	Currency Future	343.0000	435.0000	26.822	0	0	0
28/10/2008	€ / R 2009/03/16	14.45	Call	Currency Future	1,389.0000	1,238.0000	(10.871)	0	0	0
28/10/2008	€ / R 2009/03/16	12.35	Call	Currency Future	2,378.0000	2,154.0000	(9.420)	0	0	0
28/10/2008	€ / R 2009/03/16	12.20	Put	Currency Future	510.0000	624.0000	22.353	0	0	0
28/10/2008	€ / R 2009/03/16	11.85	Put	Currency Future	399.0000	499.0000	25.063	0	0	0
28/10/2008	€ / R 2009/03/16	12.20	Call	Currency Future	2,475.0000	2,241.0000	(9.455)	0	0	200
28/10/2008	€ / R 2009/03/16	11.65	Call	Currency Future	2,859.0000	2,602.0000	(8.989)	0	0	0
28/10/2008	€ / R 2009/03/16	14.45	Put	Currency Future	1,673.0000	1,872.0000	11.895	0	0	0
28/10/2008	€ / R 2009/03/16	13.25	Call	Currency Future	1,880.0000	1,698.0000	(9.681)	0	0	0
28/10/2008	€ / R 2009/03/16	13.25	Put	Currency Future	964.0000	1,132.0000	17.427	0	0	0
28/10/2008	€ / R 2009/03/16	14.00	Put	Currency Future	1,391.0000	1,578.0000	13.444	0	0	0
28/10/2008	€ / R 2009/03/16	14.00	Call	Currency Future	1,556.0000	1,395.0000	(10.347)	0	0	0
28/10/2008	€ / R 2009/03/16	14.05	Call	Currency Future	1,537.0000	1,376.0000	(10.475)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	€ / R 2009/03/16	14.05	Put	Currency Future	1,422.0000	1,610.0000	13.221	0	0	0
28/10/2008	€ / R 2009/03/16	14.40	Put	Currency Future	1,641.0000	1,838.0000	12.005	0	0	0
28/10/2008	€ / R 2009/03/16	14.40	Call	Currency Future	1,407.0000	1,255.0000	(10.803)	0	0	0
28/10/2008	€ / R 2009/03/16	11.50	Call	Currency Future	2,971.0000	2,707.0000	(8.886)	0	0	0
28/10/2008	€ / R 2009/03/16	11.50	Put	Currency Future	305.0000	391.0000	28.197	0	0	0
28/10/2008	€ / R 2009/03/16	11.80	Put	Currency Future	384.0000	483.0000	25.781	0	0	0
28/10/2008	€ / R 2009/03/16	11.60	Put	Currency Future	330.0000	420.0000	27.273	0	0	0
28/10/2008	€ / R 2009/03/16	11.85	Call	Currency Future	2,714.0000	2,466.0000	(9.138)	0	0	0
28/10/2008	€ / R 2009/03/16	11.85	Put	Currency Future	399.0000	499.0000	25.063	0	0	0
28/10/2008	€ / R 2009/03/16	11.95	Call	Currency Future	2,644.0000	2,400.0000	(9.228)	0	0	0
28/10/2008	€ / R 2009/03/16	11.95	Put	Currency Future	429.0000	533.0000	24.242	0	0	0
28/10/2008	€ / R 2009/03/16	12.05	Call	Currency Future	2,576.0000	2,335.0000	(9.356)	0	0	0
28/10/2008	€ / R 2009/03/16	11.75	Put	Currency Future	370.0000	466.0000	25.946	0	0	0
28/10/2008	€ / R 2009/03/16	12.05	Put	Currency Future	460.0000	569.0000	23.696	0	0	0
28/10/2008	€ / R 2009/03/16	11.60	Call	Currency Future	2,896.0000	2,637.0000	(8.943)	0	0	0
28/10/2008	€ / R 2009/03/16	11.75	Call	Currency Future	2,786.0000	2,533.0000	(9.081)	0	0	0
28/10/2008	€ / R 2009/03/16	11.65	Call	Currency Future	2,859.0000	2,602.0000	(8.989)	0	0	0
28/10/2008	€ / R 2009/03/16	11.70	Call	Currency Future	2,822.0000	2,567.0000	(9.036)	0	0	0
28/10/2008	€ / R 2009/03/16	11.70	Put	Currency Future	356.0000	451.0000	26.685	0	0	0
28/10/2008	€ / R 2009/03/16	11.80	Call	Currency Future	2,750.0000	2,499.0000	(9.127)	0	0	0
28/10/2008	€ / R 2009/03/16	12.30	Call	Currency Future	2,410.0000	2,183.0000	(9.419)	0	0	0
28/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	545.0000	666.0000	22.202	0	0	0
28/10/2008	€ / R 2009/03/16	11.65	Put	Currency Future	343.0000	435.0000	26.822	0	0	0
28/10/2008	€ / R 2009/03/16	11.55	Put	Currency Future	318.0000	405.0000	27.358	0	0	0
28/10/2008	€ / R 2009/03/16	11.55	Call	Currency Future	2,933.0000	2,672.0000	(8.899)	0	0	0
28/10/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,578.0000	1,772.0000	12.294	0	0	0
28/10/2008	€ / R 2009/03/16	13.60	Call	Currency Future	1,720.0000	1,549.0000	(9.942)	0	0	0
28/10/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,154.0000	1,333.0000	15.511	0	0	0
28/10/2008	€ / R 2009/03/16	14.30	Call	Currency Future	1,443.0000	1,288.0000	(10.742)	0	0	0
28/10/2008	€ / R 2009/03/16	13.70	Put	Currency Future	1,212.0000	1,393.0000	14.934	0	0	0
28/10/2008	€ / R 2009/03/16	13.70	Call	Currency Future	1,677.0000	1,510.0000	(9.958)	0	0	0
28/10/2008	€ / R 2009/03/16	12.80	Put	Currency Future	746.0000	896.0000	20.107	0	0	0
28/10/2008	€ / R 2009/03/16	12.80	Call	Currency Future	2,112.0000	1,912.0000	(9.470)	0	0	0
28/10/2008	€ / R 2009/03/16	13.40	Put	Currency Future	1,043.0000	1,216.0000	16.587	0	0	0
28/10/2008	€ / R 2009/03/16	13.35	Call	Currency Future	1,832.0000	1,654.0000	(9.716)	0	0	0
28/10/2008	€ / R 2009/03/16	13.35	Put	Currency Future	1,017.0000	1,188.0000	16.814	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	€ / R 2009/03/16	13.60	Call	Currency Future	1,720.0000	1,549.0000	(9.942)	0	0	0
28/10/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,300.0000	1,485.0000	14.231	0	0	0
28/10/2008	€ / R 2009/03/16	13.40	Call	Currency Future	1,809.0000	1,633.0000	(9.729)	0	0	0
28/10/2008	€ / R 2009/03/16	13.85	Call	Currency Future	1,615.0000	1,451.0000	(10.155)	0	0	0
28/10/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,154.0000	1,333.0000	15.511	0	0	0
28/10/2008	€ / R 2009/03/16	13.20	Put	Currency Future	939.0000	1,104.0000	17.572	0	0	0
28/10/2008	€ / R 2009/03/16	13.20	Call	Currency Future	1,904.0000	1,721.0000	(9.611)	0	0	0
28/10/2008	€ / R 2009/03/16	13.00	Put	Currency Future	840.0000	998.0000	18.810	0	0	0
28/10/2008	€ / R 2009/03/16	13.00	Call	Currency Future	2,005.0000	1,814.0000	(9.526)	0	0	0
28/10/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,453.0000	1,642.0000	13.008	0	0	0
28/10/2008	€ / R 2009/03/16	14.10	Call	Currency Future	1,519.0000	1,358.0000	(10.599)	0	0	0
28/10/2008	€ / R 2009/06/12			Currency Future	14.4768	14.1054	(2.565)	14.0700	14.0700	150
28/10/2008	€ / R 2009/06/12	15.20	Put	Currency Future	2,178.0000	2,370.0000	8.815	0	0	0
28/10/2008	€ / R 2009/06/12	11.95	Call	Currency Future	3,125.0000	2,840.0000	(9.120)	0	0	0
28/10/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,220.0000	1,360.0000	11.475	0	0	0
28/10/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,493.0000	1,676.0000	12.257	0	0	0
28/10/2008	€ / R 2009/06/12	12.75	Call	Currency Future	2,604.0000	2,345.0000	(9.946)	0	0	0
28/10/2008	€ / R 2009/06/12	11.90	Put	Currency Future	583.0000	667.0000	14.408	0	0	0
28/10/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,674.0000	1,867.0000	11.529	0	0	0
28/10/2008	€ / R 2009/06/12	14.80	Call	Currency Future	1,606.0000	1,420.0000	(11.582)	0	0	0
28/10/2008	€ / R 2009/06/12	12.55	Put	Currency Future	801.0000	907.0000	13.233	0	0	0
28/10/2008	€ / R 2009/06/12	12.55	Put	Currency Future	801.0000	907.0000	13.233	0	0	0
28/10/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,929.0000	2,115.0000	9.642	0	0	0
28/10/2008	€ / R 2009/06/12	12.55	Call	Currency Future	2,728.0000	2,462.0000	(9.751)	0	0	0
28/10/2008	€ / R 2009/06/12	14.50	Put	Currency Future	1,736.0000	1,932.0000	11.290	0	0	0
28/10/2008	€ / R 2009/06/12	12.00	Call	Currency Future	3,091.0000	2,807.0000	(9.188)	0	0	0
28/10/2008	€ / R 2009/06/12	14.90	Call	Currency Future	1,572.0000	1,383.0000	(12.023)	0	0	0
28/10/2008	€ / R 2009/06/12	14.50	Call	Currency Future	1,713.0000	1,538.0000	(10.216)	0	0	0
28/10/2008	€ / R 2009/06/12	12.00	Put	Currency Future	614.0000	701.0000	14.169	0	0	0
28/10/2008	€ / R 2009/06/12	14.90	Put	Currency Future	1,995.0000	2,177.0000	9.123	0	0	0
28/10/2008	€ / R 2009/06/12	15.20	Call	Currency Future	1,455.0000	1,276.0000	(12.302)	0	0	0
28/10/2008	€ / R 2009/06/12	12.30	Call	Currency Future	2,889.0000	2,615.0000	(9.484)	0	0	0
28/10/2008	€ / R 2009/06/12	12.40	Call	Currency Future	2,824.0000	2,553.0000	(9.596)	0	0	0
28/10/2008	€ / R 2009/06/12	13.80	Call	Currency Future	0.0000	1,801.0000	100.000	0	0	0
28/10/2008	€ / R 2009/06/12	12.40	Put	Currency Future	747.0000	848.0000	13.521	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	€ / R 2009/06/12	13.80	Put	Currency Future	0.0000	1,495.0000	100.000	0	0	0
28/10/2008	€ / R 2009/06/12	11.85	Put	Currency Future	568.0000	651.0000	14.613	0	0	0
28/10/2008	€ / R 2009/06/12	14.10	Call	Currency Future	1,870.0000	1,682.0000	(10.053)	0	0	0
28/10/2008	€ / R 2009/06/12	12.35	Call	Currency Future	2,856.0000	2,584.0000	(9.524)	0	0	0
28/10/2008	€ / R 2009/06/12	11.95	Put	Currency Future	598.0000	684.0000	14.381	0	0	0
28/10/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,241.0000	2,436.0000	8.701	0	0	0
28/10/2008	€ / R 2009/06/12	12.35	Put	Currency Future	729.0000	828.0000	13.580	0	0	0
28/10/2008	€ / R 2009/06/12	11.85	Call	Currency Future	3,195.0000	2,906.0000	(9.045)	0	0	0
28/10/2008	€ / R 2009/06/12	14.10	Call	Currency Future	1,870.0000	1,682.0000	(10.053)	0	0	0
28/10/2008	€ / R 2009/06/12	15.30	Call	Currency Future	1,418.0000	1,241.0000	(12.482)	0	0	0
28/10/2008	€ / R 2009/06/12	14.90	Put	Currency Future	1,995.0000	2,177.0000	9.123	0	0	0
28/10/2008	€ / R 2009/06/12	12.55	Call	Currency Future	2,728.0000	2,462.0000	(9.751)	0	0	0
28/10/2008	€ / R 2009/06/12	14.00	Put	Currency Future	1,441.0000	1,615.0000	12.075	0	0	0
28/10/2008	€ / R 2009/06/12	13.55	Call	Currency Future	2,147.0000	1,916.0000	(10.759)	0	0	0
28/10/2008	€ / R 2009/06/12	13.00	Put	Currency Future	977.0000	1,098.0000	12.385	0	0	0
28/10/2008	€ / R 2009/06/12	11.75	Put	Currency Future	539.0000	618.0000	14.657	0	0	0
28/10/2008	€ / R 2009/06/12	14.00	Call	Currency Future	1,918.0000	1,720.0000	(10.323)	0	0	0
28/10/2008	€ / R 2009/06/12	11.75	Call	Currency Future	3,266.0000	2,974.0000	(8.941)	0	0	0
28/10/2008	€ / R 2009/06/12	14.60	Call	Currency Future	1,676.0000	1,498.0000	(10.621)	0	0	0
28/10/2008	€ / R 2009/06/12	12.30	Call	Currency Future	2,889.0000	2,615.0000	(9.484)	0	0	0
28/10/2008	€ / R 2009/06/12	13.00	Call	Currency Future	2,454.0000	2,204.0000	(10.187)	0	0	0
28/10/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,799.0000	1,992.0000	10.728	0	0	0
28/10/2008	€ / R 2009/06/12	12.30	Put	Currency Future	712.0000	809.0000	13.624	0	0	0
28/10/2008	€ / R 2009/06/12	12.90	Call	Currency Future	2,513.0000	2,259.0000	(10.107)	0	0	0
28/10/2008	€ / R 2009/06/12	14.40	Call	Currency Future	1,750.0000	1,572.0000	(10.171)	0	0	0
28/10/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,390.0000	1,555.0000	11.871	0	0	0
28/10/2008	€ / R 2009/06/12	14.90	Call	Currency Future	1,572.0000	1,383.0000	(12.023)	0	0	0
28/10/2008	€ / R 2009/06/12	12.30	Put	Currency Future	712.0000	809.0000	13.624	0	0	0
28/10/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,493.0000	1,676.0000	12.257	0	0	0
28/10/2008	€ / R 2009/06/12	15.60	Put	Currency Future	2,434.0000	2,638.0000	8.381	0	0	0
28/10/2008	€ / R 2009/06/12	12.40	Call	Currency Future	2,824.0000	2,553.0000	(9.596)	0	0	0
28/10/2008	€ / R 2009/06/12	12.15	Call	Currency Future	2,989.0000	2,710.0000	(9.334)	0	0	0
28/10/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,244.0000	1,386.0000	11.415	0	0	0
28/10/2008	€ / R 2009/06/12	12.40	Put	Currency Future	747.0000	848.0000	13.521	0	0	0
28/10/2008	€ / R 2009/06/12	12.10	Call	Currency Future	3,023.0000	2,742.0000	(9.295)	0	0	0
28/10/2008	€ / R 2009/06/12	13.70	Call	Currency Future	2,068.0000	1,843.0000	(10.880)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	€ / R 2009/06/12	12.80	Call	Currency Future	2,573.0000	2,316.0000	(9.988)	0	0	0
28/10/2008	€ / R 2009/06/12	12.10	Put	Currency Future	646.0000	736.0000	13.932	0	0	0
28/10/2008	€ / R 2009/06/12	13.70	Put	Currency Future	1,291.0000	1,437.0000	11.309	0	0	0
28/10/2008	€ / R 2009/06/12	14.75	Call	Currency Future	1,623.0000	1,439.0000	(11.337)	0	0	0
28/10/2008	€ / R 2009/06/12	12.80	Put	Currency Future	896.0000	1,011.0000	12.835	0	0	0
28/10/2008	€ / R 2009/06/12	12.15	Put	Currency Future	662.0000	754.0000	13.897	0	0	0
28/10/2008	€ / R 2009/06/12	13.80	Call	Currency Future	2,017.0000	1,801.0000	(10.709)	0	0	0
28/10/2008	€ / R 2009/06/12	14.55	Put	Currency Future	1,767.0000	1,962.0000	11.036	0	0	0
28/10/2008	€ / R 2009/06/12	12.25	Call	Currency Future	2,922.0000	2,646.0000	(9.446)	0	0	0
28/10/2008	€ / R 2009/06/12	12.90	Put	Currency Future	936.0000	1,054.0000	12.607	0	0	0
28/10/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,340.0000	1,495.0000	11.567	0	0	0
28/10/2008	€ / R 2009/06/12	14.55	Call	Currency Future	1,694.0000	1,518.0000	(10.390)	0	0	0
28/10/2008	€ / R 2009/06/12	13.60	Call	Currency Future	2,120.0000	1,891.0000	(10.802)	0	0	0
28/10/2008	€ / R 2009/06/12	14.75	Put	Currency Future	1,896.0000	2,084.0000	9.916	0	0	0
28/10/2008	€ / R 2009/06/12	12.05	Put	Currency Future	630.0000	719.0000	14.127	0	0	0
28/10/2008	€ / R 2009/06/12	14.85	Call	Currency Future	1,589.0000	1,401.0000	(11.831)	0	0	0
28/10/2008	€ / R 2009/06/12	12.25	Put	Currency Future	695.0000	791.0000	13.813	0	0	0
28/10/2008	€ / R 2009/06/12	12.50	Put	Currency Future	783.0000	887.0000	13.282	0	0	0
28/10/2008	€ / R 2009/06/12	13.30	Put	Currency Future	1,106.0000	1,237.0000	11.844	0	0	0
28/10/2008	€ / R 2009/06/12	12.05	Call	Currency Future	3,057.0000	2,774.0000	(9.257)	0	0	0
28/10/2008	€ / R 2009/06/12	14.85	Put	Currency Future	1,962.0000	2,146.0000	9.378	0	0	0
28/10/2008	€ / R 2009/06/12	12.60	Call	Currency Future	2,696.0000	2,432.0000	(9.792)	0	0	0
28/10/2008	€ / R 2009/06/12	13.05	Put	Currency Future	998.0000	1,121.0000	12.325	0	0	0
28/10/2008	€ / R 2009/06/12	15.05	Call	Currency Future	1,513.0000	1,328.0000	(12.227)	0	0	0
28/10/2008	€ / R 2009/06/12	12.60	Put	Currency Future	820.0000	927.0000	13.049	0	0	0
28/10/2008	€ / R 2009/06/12	12.95	Put	Currency Future	956.0000	1,076.0000	12.552	0	0	0
28/10/2008	€ / R 2009/06/12	14.95	Put	Currency Future	2,025.0000	2,209.0000	9.086	0	0	0
28/10/2008	€ / R 2009/06/12	12.35	Call	Currency Future	2,856.0000	2,584.0000	(9.524)	0	0	0
28/10/2008	€ / R 2009/06/12	12.70	Call	Currency Future	2,634.0000	2,374.0000	(9.871)	0	0	0
28/10/2008	€ / R 2009/06/12	12.95	Call	Currency Future	2,483.0000	2,231.0000	(10.149)	0	0	0
28/10/2008	€ / R 2009/06/12	14.95	Call	Currency Future	1,552.0000	1,364.0000	(12.113)	0	0	0
28/10/2008	€ / R 2009/06/12	13.05	Call	Currency Future	2,425.0000	2,176.0000	(10.268)	0	0	0
28/10/2008	€ / R 2009/06/12	14.45	Put	Currency Future	1,705.0000	1,899.0000	11.378	0	0	0
28/10/2008	€ / R 2009/06/12	12.20	Put	Currency Future	678.0000	772.0000	13.864	0	0	0
28/10/2008	€ / R 2009/06/12	12.65	Call	Currency Future	2,665.0000	2,403.0000	(9.831)	0	0	0
28/10/2008	€ / R 2009/06/12	12.10	Put	Currency Future	646.0000	736.0000	13.932	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	€ / R 2009/06/12	12.65	Put	Currency Future	838.0000	947.0000	13.007	0	0	0
28/10/2008	€ / R 2009/06/12	14.45	Call	Currency Future	1,731.0000	1,555.0000	(10.168)	0	0	0
28/10/2008	€ / R 2009/06/12	13.30	Call	Currency Future	2,283.0000	2,043.0000	(10.512)	0	0	0
28/10/2008	€ / R 2009/06/12	12.15	Call	Currency Future	2,989.0000	2,710.0000	(9.334)	0	0	0
28/10/2008	€ / R 2009/06/12	14.35	Call	Currency Future	1,770.0000	1,590.0000	(10.169)	0	0	0
28/10/2008	€ / R 2009/06/12	12.45	Put	Currency Future	765.0000	867.0000	13.333	0	0	0
28/10/2008	€ / R 2009/06/12	13.90	Call	Currency Future	1,967.0000	1,760.0000	(10.524)	0	0	0
28/10/2008	€ / R 2009/06/12	12.75	Put	Currency Future	877.0000	989.0000	12.771	0	0	0
28/10/2008	€ / R 2009/06/12	12.45	Call	Currency Future	2,792.0000	2,522.0000	(9.670)	0	0	0
28/10/2008	€ / R 2009/06/12	12.85	Call	Currency Future	2,543.0000	2,287.0000	(10.067)	0	0	0
28/10/2008	€ / R 2009/06/12	12.35	Put	Currency Future	729.0000	828.0000	13.580	0	0	0
28/10/2008	€ / R 2009/06/12	12.70	Put	Currency Future	857.0000	968.0000	12.952	0	0	0
28/10/2008	€ / R 2009/06/12	12.05	Call	Currency Future	3,057.0000	2,774.0000	(9.257)	0	0	0
28/10/2008	€ / R 2009/06/12	12.05	Put	Currency Future	630.0000	719.0000	14.127	0	0	0
28/10/2008	€ / R 2009/06/12	11.90	Call	Currency Future	3,160.0000	2,873.0000	(9.082)	0	0	0
28/10/2008	€ / R 2009/06/12	14.25	Put	Currency Future	1,582.0000	1,770.0000	11.884	0	0	0
28/10/2008	€ / R 2009/06/12	14.25	Call	Currency Future	1,809.0000	1,626.0000	(10.116)	0	0	0
28/10/2008	€ / R 2009/06/12	12.65	Put	Currency Future	838.0000	947.0000	13.007	0	0	0
28/10/2008	€ / R 2009/06/12	14.35	Put	Currency Future	1,643.0000	1,834.0000	11.625	0	0	0
28/10/2008	€ / R 2009/06/12	12.10	Call	Currency Future	3,023.0000	2,742.0000	(9.295)	0	0	0
28/10/2008	€ / R 2009/06/12	15.40	Put	Currency Future	2,304.0000	2,503.0000	8.637	0	0	0
28/10/2008	€ / R 2009/06/12	15.05	Put	Currency Future	2,086.0000	2,273.0000	8.965	0	0	0
28/10/2008	€ / R 2009/06/12	14.40	Call	Currency Future	1,750.0000	1,572.0000	(10.171)	0	0	0
28/10/2008	€ / R 2009/06/12	12.85	Put	Currency Future	916.0000	1,032.0000	12.664	0	0	0
28/10/2008	€ / R 2009/06/12	15.40	Call	Currency Future	1,381.0000	1,208.0000	(12.527)	0	0	0
28/10/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,241.0000	2,436.0000	8.701	0	0	0
28/10/2008	€ / R 2009/06/12	14.30	Call	Currency Future	1,789.0000	1,608.0000	(10.117)	0	0	0
28/10/2008	€ / R 2009/06/12	15.30	Call	Currency Future	1,418.0000	1,241.0000	(12.482)	0	0	0
28/10/2008	€ / R 2009/06/12	15.60	Call	Currency Future	1,310.0000	1,144.0000	(12.672)	0	0	0
28/10/2008	€ / R 2009/06/12	14.80	Call	Currency Future	1,606.0000	1,420.0000	(11.582)	0	0	0
28/10/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,799.0000	1,992.0000	10.728	0	0	0
28/10/2008	€ / R 2009/06/12	12.65	Call	Currency Future	2,665.0000	2,403.0000	(9.831)	0	0	0
28/10/2008	€ / R 2009/06/12	14.60	Call	Currency Future	1,676.0000	1,498.0000	(10.621)	0	0	0
28/10/2008	€ / R 2009/06/12	12.20	Call	Currency Future	2,955.0000	2,678.0000	(9.374)	0	0	0
28/10/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,674.0000	1,867.0000	11.529	0	0	0
28/10/2008	€ / R 2009/06/12	12.50	Call	Currency Future	2,760.0000	2,492.0000	(9.710)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	€ / R 2009/06/12	11.85	Call	Currency Future	3,195.0000	2,906.0000	(9.045)	0	0	0
28/10/2008	€ / R 2009/06/12	15.00	Call	Currency Future	1,532.0000	1,346.0000	(12.141)	0	0	0
28/10/2008	€ / R 2009/06/12	11.85	Put	Currency Future	568.0000	651.0000	14.613	0	0	0
28/10/2008	€ / R 2009/06/12	11.65	Call	Currency Future	3,337.0000	3,042.0000	(8.840)	0	0	0
28/10/2008	€ / R 2009/06/12	15.00	Put	Currency Future	2,055.0000	2,241.0000	9.051	0	0	0
28/10/2008	€ / R 2009/06/12	12.90	Put	Currency Future	936.0000	1,054.0000	12.607	0	0	0
28/10/2008	€ / R 2009/06/12	11.65	Put	Currency Future	511.0000	587.0000	14.873	0	0	0
28/10/2008	€ / R 2009/06/12	15.10	Put	Currency Future	2,116.0000	2,305.0000	8.932	0	0	0
28/10/2008	€ / R 2009/06/12	12.15	Put	Currency Future	662.0000	754.0000	13.897	0	0	0
28/10/2008	€ / R 2009/06/12	15.50	Call	Currency Future	1,345.0000	1,176.0000	(12.565)	0	0	0
28/10/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,612.0000	1,802.0000	11.787	0	0	0
28/10/2008	€ / R 2009/06/12	12.90	Call	Currency Future	2,513.0000	2,259.0000	(10.107)	0	0	0
28/10/2008	€ / R 2009/06/12	15.10	Call	Currency Future	1,493.0000	1,311.0000	(12.190)	0	0	0
28/10/2008	€ / R 2009/06/12	13.15	Put	Currency Future	1,040.0000	1,167.0000	12.212	0	0	0
28/10/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,929.0000	2,115.0000	9.642	0	0	0
28/10/2008	€ / R 2009/06/12	12.60	Put	Currency Future	820.0000	927.0000	13.049	0	0	0
28/10/2008	€ / R 2009/06/12	13.35	Call	Currency Future	2,255.0000	2,017.0000	(10.554)	0	0	0
28/10/2008	€ / R 2009/06/12	12.60	Call	Currency Future	2,696.0000	2,432.0000	(9.792)	0	0	0
28/10/2008	€ / R 2009/06/12	13.35	Put	Currency Future	1,128.0000	1,262.0000	11.879	0	0	0
28/10/2008	€ / R 2009/06/12	12.85	Call	Currency Future	2,543.0000	2,287.0000	(10.067)	0	0	0
28/10/2008	€ / R 2009/06/12	15.50	Put	Currency Future	2,369.0000	2,570.0000	8.485	0	0	0
28/10/2008	€ / R 2009/06/12	12.80	Put	Currency Future	896.0000	1,011.0000	12.835	0	0	0
28/10/2008	€ / R 2009/06/12	12.80	Call	Currency Future	2,573.0000	2,316.0000	(9.988)	0	0	0
28/10/2008	€ / R 2009/06/12	13.10	Call	Currency Future	2,396.0000	2,149.0000	(10.309)	0	0	0
28/10/2008	€ / R 2009/06/12	12.85	Put	Currency Future	916.0000	1,032.0000	12.664	0	0	0
28/10/2008	€ / R 2009/06/12	13.15	Call	Currency Future	2,367.0000	2,122.0000	(10.351)	0	0	0
28/10/2008	€ / R 2009/06/12	13.10	Put	Currency Future	1,019.0000	1,144.0000	12.267	0	0	0
28/10/2008	€ / R 2009/06/12	13.50	Put	Currency Future	1,197.0000	1,335.0000	11.529	0	0	0
28/10/2008	€ / R 2009/06/12	13.50	Call	Currency Future	2,173.0000	1,941.0000	(10.676)	0	0	0
28/10/2008	€ / R 2009/06/12	14.30	Call	Currency Future	1,789.0000	1,608.0000	(10.117)	0	0	0
28/10/2008	€ / R 2009/06/12	14.70	Put	Currency Future	1,864.0000	2,053.0000	10.139	0	0	0
28/10/2008	€ / R 2009/06/12	14.20	Put	Currency Future	1,552.0000	1,739.0000	12.049	0	0	0
28/10/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,612.0000	1,802.0000	11.787	0	0	0
28/10/2008	€ / R 2009/06/12	14.70	Call	Currency Future	1,640.0000	1,459.0000	(11.037)	0	0	0
28/10/2008	€ / R 2009/06/12	14.65	Put	Currency Future	1,831.0000	2,023.0000	10.486	0	0	0
28/10/2008	€ / R 2009/06/12	14.65	Call	Currency Future	1,658.0000	1,478.0000	(10.856)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	€ / R	2009/06/12	14.20	Call	Currency Future	1,829.0000	1,644.0000	(10.115)	0	0	0
28/10/2008	€ / R	2009/06/12	11.70	Call	Currency Future	3,301.0000	3,008.0000	(8.876)	0	0	0
28/10/2008	€ / R	2009/06/12	11.70	Put	Currency Future	525.0000	603.0000	14.857	0	0	0
28/10/2008	€ / R	2009/06/12	11.80	Call	Currency Future	3,230.0000	2,940.0000	(8.978)	0	0	0
28/10/2008	€ / R	2009/06/12	11.80	Put	Currency Future	553.0000	635.0000	14.828	0	0	0
28/10/2008	€ / R	2009/06/12	13.65	Put	Currency Future	1,267.0000	1,411.0000	11.365	0	0	0
28/10/2008	€ / R	2009/06/12	13.75	Call	Currency Future	2,043.0000	1,822.0000	(10.817)	0	0	0
28/10/2008	€ / R	2009/06/12	13.75	Put	Currency Future	1,316.0000	1,466.0000	11.398	0	0	0
28/10/2008	€ / R	2009/06/12	13.65	Call	Currency Future	2,094.0000	1,867.0000	(10.840)	0	0	0
28/10/2008	€ / R	2009/06/12	13.55	Put	Currency Future	1,220.0000	1,360.0000	11.475	0	0	0
28/10/2008	€ / R	2009/06/12	13.55	Call	Currency Future	2,147.0000	1,916.0000	(10.759)	0	0	0
28/10/2008	€ / R	2009/06/12	13.45	Put	Currency Future	1,174.0000	1,311.0000	11.670	0	0	0
28/10/2008	€ / R	2009/06/12	13.05	Put	Currency Future	998.0000	1,121.0000	12.325	0	0	0
28/10/2008	€ / R	2009/06/12	13.20	Call	Currency Future	2,339.0000	2,095.0000	(10.432)	0	0	0
28/10/2008	€ / R	2009/06/12	13.25	Call	Currency Future	2,310.0000	2,069.0000	(10.433)	0	0	0
28/10/2008	€ / R	2009/06/12	13.45	Call	Currency Future	2,200.0000	1,966.0000	(10.636)	0	0	0
28/10/2008	€ / R	2009/06/12	13.25	Put	Currency Future	1,084.0000	1,214.0000	11.993	0	0	0
28/10/2008	€ / R	2009/06/12	13.20	Put	Currency Future	1,062.0000	1,190.0000	12.053	0	0	0
28/10/2008	€ / R	2009/06/12	13.30	Put	Currency Future	1,106.0000	1,237.0000	11.844	0	0	0
28/10/2008	€ / R	2009/06/12	13.40	Call	Currency Future	2,227.0000	1,991.0000	(10.597)	0	0	0
28/10/2008	€ / R	2009/06/12	13.30	Call	Currency Future	2,283.0000	2,043.0000	(10.512)	0	0	0
28/10/2008	€ / R	2009/06/12	13.40	Put	Currency Future	1,151.0000	1,286.0000	11.729	0	0	0
28/10/2008	€ / R	2009/06/12	13.05	Call	Currency Future	2,425.0000	2,176.0000	(10.268)	0	0	0
28/10/2008	ALBI	2008/11/06			Index Future	264.5300	267.1530	0.992	0.0000	0.0000	661
28/10/2008	ALBI	2008/11/06	265.00	Call	Index Future	6,592.0000	23,171.0000	251.502	0	0	0
28/10/2008	ALBI	2008/11/06	265.00	Put	Index Future	11,292.0000	1,641.0000	(85.468)	0	0	0
28/10/2008	ALBI	2009/02/05			Index Future	272.5140	275.2160	0.992	0.0000	0.0000	0
28/10/2008	ALBI	2009/05/07			Index Future	280.8700	283.4090	0.904	0.0000	0.0000	0
28/10/2008	CRD1	2008/11/06			Index Future	112.6460	113.4780	0.739	0.0000	0.0000	6
28/10/2008	CRD1	2009/02/05			Index Future	115.8990	116.7550	0.739	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
28/10/2008	CRD1	2009/05/07			Index Future	119.2340	120.1150	0.739	0.0000	0.0000	0
28/10/2008	GOVI	2008/11/06			jGovi	266.7835	269.2380	0.920	0.0000	0.0000	180
28/10/2008	GOVI	2008/11/06	274.00	Put	jGovi	72,169.0000	47,715.0000	(33.884)	0	0	0
28/10/2008	GOVI	2008/11/06	274.00	Call	jGovi	4.0000	95.0000	2275.000	0	0	0
28/10/2008	GOVI	2009/02/05			jGovi	274.4880	277.0140	0.920	277.2900	277.2900	275
28/10/2008	GOVI	2009/05/07			jGovi	282.3865	284.9870	0.921	0.0000	0.0000	0
28/10/2008	ILBI	2008/11/06			Index Future	329.1740	335.1880	1.827	0.0000	0.0000	1
28/10/2008	ILBI	2009/02/05			Index Future	338.7840	345.0620	1.853	0.0000	0.0000	0
28/10/2008	ILBI	2009/05/07			Index Future	355.9930	355.8680	(0.035)	0.0000	0.0000	0
28/10/2008	J153	2010/08/31			jSwap	11.2350	10.9510	(2.528)	0.0000	0.0000	0
28/10/2008	J157	2015/09/15			jSwap	9.9370	9.6110	(3.281)	0.0000	0.0000	0
28/10/2008	J186	2026/12/21			jSwap	9.1210	8.8590	(2.872)	0.0000	0.0000	0
28/10/2008	J201	2014/12/22			jSwap	10.1390	9.8340	(3.008)	0.0000	0.0000	0
28/10/2008	J203	2017/09/15			jSwap	9.7580	9.4310	(3.351)	0.0000	0.0000	0
28/10/2008	J204	2018/12/21			jSwap	9.7540	9.4510	(3.106)	0.0000	0.0000	0
28/10/2008	J207	2020/01/15			jSwap	9.6340	9.3380	(3.072)	0.0000	0.0000	0
28/10/2008	JBAR	2005/12/21			jBar	12.3750	12.3580	(0.137)	0.0000	0.0000	0
28/10/2008	JFRA	2008/11/06			jFra	12.4250	12.3960	(0.233)	0.0000	0.0000	0
28/10/2008	JFRA	2009/02/05			jFra	12.0200	11.7770	(2.022)	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
28/10/2008	JFRA	2009/05/07			jFra	11.5350	11.2010	(2.896)	0.0000	0.0000	0
28/10/2008	JFRA	2009/08/06			jFra	10.8280	10.5060	(2.974)	0.0000	0.0000	0
28/10/2008	JFRA	2009/11/05			jFra	10.3300	9.9370	(3.804)	0.0000	0.0000	0
28/10/2008	JN02	2008/11/06			jNote	10.8760	10.5560	(2.942)	0.0000	0.0000	0
28/10/2008	JN02	2009/02/05			jNote	10.5110	10.1420	(3.511)	0.0000	0.0000	0
28/10/2008	JN02	2009/05/07			jNote	10.1780	9.7920	(3.792)	0.0000	0.0000	0
28/10/2008	JN05	2008/11/07			jNote	10.1550	9.9690	(1.832)	0.0000	0.0000	0
28/10/2008	JN05	2009/02/05			jNote	9.7750	9.4410	(3.417)	0.0000	0.0000	0
28/10/2008	JN05	2009/05/07			jNote	9.6070	9.2680	(3.529)	0.0000	0.0000	0
28/10/2008	JN10	2008/11/07			jNote	9.7620	9.5810	(1.854)	0.0000	0.0000	0
28/10/2008	JN10	2009/02/05			jNote	9.3680	9.0460	(3.437)	0.0000	0.0000	0
28/10/2008	JN10	2009/05/07			jNote	9.2480	8.9250	(3.493)	0.0000	0.0000	0
28/10/2008	JROD	2008/10/31			jRod	11.7970	11.7970	-	0.0000	0.0000	0
28/10/2008	JROD	2008/11/28			jRod	11.8710	11.8820	0.093	0.0000	0.0000	0
28/10/2008	JROD	2008/12/31			jRod	12.0960	12.1160	0.165	0.0000	0.0000	0
28/10/2008	OTH1	2008/11/06			Index Future	252.9580	256.1100	1.246	0.0000	0.0000	9
28/10/2008	OTH1	2009/02/05			Index Future	260.2620	263.5070	1.247	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
28/10/2008	OTH1	2009/05/07			Index Future	267.7520	271.0910	1.247	0.0000	0.0000	0
28/10/2008	R153	2008/11/06			Bond Future	10.4500	10.1000	(3.349)	0.0000	0.0000	3,524
28/10/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,007.0000	1,427.0000	(28.899)	0	0	0
28/10/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	2,432.0000	1,852.0000	(23.849)	0	0	0
28/10/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	700
28/10/2008	R153	2008/11/06	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2008	R153	2008/11/06	8.75	Put	Option on Bond Future	2,859.0000	2,279.0000	(20.287)	0	0	0
28/10/2008	R153	2009/02/05			Bond Future	10.3010	9.8930	(3.961)	0.0000	0.0000	3
28/10/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	930.0000	615.0000	(33.871)	0	0	0
28/10/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	496.0000	770.0000	55.242	0	0	0
28/10/2008	R153	2009/05/07			Bond Future	10.1600	9.6680	(4.843)	0.0000	0.0000	0
28/10/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	1,044.0000	1,296.0000	24.138	0	0	0
28/10/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	2,166.0000	1,813.0000	(16.297)	0	0	0
28/10/2008	R157	2008/11/06			Bond Future	9.5080	9.3380	(1.788)	0.0000	0.0000	9,073
28/10/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	5.0000	16.0000	220.000	0	0	700
28/10/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	4,331.0000	3,389.0000	(21.750)	0	0	0
28/10/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	739.0000	322.0000	(56.428)	0	0	1,000
28/10/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	694.0000	1,230.0000	77.233	0	0	500
28/10/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	9.0000	1.0000	(88.889)	0	0	600
28/10/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	4,053.0000	4,998.0000	23.316	0	0	0
28/10/2008	R157	2008/11/06	10.00	Put	Option on Bond Future	55.0000	11.0000	(80.000)	0	0	0
28/10/2008	R157	2008/11/06	10.00	Call	Option on Bond Future	2,757.0000	3,666.0000	32.971	0	0	0
28/10/2008	R157	2009/02/05			Bond Future	9.4160	9.2370	(1.901)	9.2300	9.2300	5,095
28/10/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	4,631.0000	3,936.0000	(15.008)	0	0	0
28/10/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	936.0000	1,220.0000	30.342	0	0	600
28/10/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	2,114.0000	1,685.0000	(20.293)	0	0	0
28/10/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	2,569.0000	3,119.0000	21.409	0	0	600
28/10/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,815.0000	2,296.0000	(18.437)	0	0	0
28/10/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	1,908.0000	2,367.0000	24.057	0	0	0
28/10/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	4,242.0000	4,954.0000	16.785	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	1,122.0000	854.0000	(23.886)	0	0	600
28/10/2008	R157	2009/05/07			Bond Future	9.3240	9.1350	(2.027)	0.0000	0.0000	0
28/10/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	2,297.0000	2,741.0000	19.330	0	0	0
28/10/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	4,030.0000	3,467.0000	(13.970)	0	0	0
28/10/2008	R186	2008/11/06			Bond Future	9.1890	8.9890	(2.177)	0.0000	0.0000	4,917
28/10/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	6,857.0000	4,930.0000	(28.103)	0	0	0
28/10/2008	R186	2009/02/05			Bond Future	9.1050	8.9000	(2.252)	9.5500	9.6000	2,730
28/10/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	1,996.0000	3,551.0000	77.906	0	0	0
28/10/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	623.0000	194.0000	(68.860)	0	0	0
28/10/2008	R186	2009/05/07			Bond Future	9.0270	8.8170	(2.326)	0.0000	0.0000	0
28/10/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	1,826.0000	959.0000	(47.481)	0	0	0
28/10/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	1,567.0000	2,741.0000	74.920	0	0	0
28/10/2008	R196	2008/11/06			Bond Future	12.3760	12.3280	(0.388)	0.0000	0.0000	0
28/10/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	41.0000	35.0000	(14.634)	0	0	0
28/10/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,110.0000	1,089.0000	(1.892)	0	0	0
28/10/2008	R196	2009/02/05			Bond Future	11.8720	11.7480	(1.044)	0.0000	0.0000	0
28/10/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	58.0000	52.0000	(10.345)	0	0	0
28/10/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
28/10/2008	R196	2009/05/07			Bond Future	12.3720	12.0170	(2.869)	0.0000	0.0000	0
28/10/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	440.0000	357.0000	(18.864)	0	0	0
28/10/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	35.0000	56.0000	60.000	0	0	0
28/10/2008	R201	2008/11/06			Bond Future	9.6430	9.4730	(1.763)	0.0000	0.0000	1,000
28/10/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	4,053.0000	3,298.0000	(18.628)	0	0	0
28/10/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2008	R201	2009/02/05			Bond Future	9.5080	9.3300	(1.872)	0.0000	0.0000	2
28/10/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	567.0000	866.0000	52.734	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,690.0000	1,216.0000	(28.047)	0	0	0
28/10/2008	R201	2009/05/07			Bond Future	9.3790	9.1900	(2.015)	0.0000	0.0000	0
28/10/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	1,204.0000	1,594.0000	32.392	0	0	0
28/10/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	1,750.0000	1,339.0000	(23.486)	0	0	0
28/10/2008	R203	2008/11/06			Bond Future	9.5070	9.3370	(1.788)	0.0000	0.0000	0
28/10/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	5,876.0000	4,916.0000	(16.338)	0	0	0
28/10/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2008	R203	2009/02/05			Bond Future	9.4030	9.2270	(1.872)	0.0000	0.0000	0
28/10/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	1,502.0000	955.0000	(36.418)	0	0	0
28/10/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	648.0000	1,085.0000	67.438	0	0	0
28/10/2008	R203	2009/05/07			Bond Future	9.3010	9.1180	(1.968)	0.0000	0.0000	0
28/10/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	2,384.0000	1,749.0000	(26.636)	0	0	0
28/10/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	711.0000	1,089.0000	53.165	0	0	0
28/10/2008	R204	2008/11/06			Bond Future	9.5070	9.3380	(1.778)	0.0000	0.0000	3,126
28/10/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	6,308.0000	5,288.0000	(16.170)	0	0	0
28/10/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2008	R204	2009/02/05			Bond Future	9.4100	9.2350	(1.860)	0.0000	0.0000	9
28/10/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	567.0000	1,019.0000	79.718	0	0	0
28/10/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	1,526.0000	928.0000	(39.187)	0	0	0
28/10/2008	R204	2009/05/07			Bond Future	9.3200	9.1380	(1.953)	0.0000	0.0000	0
28/10/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	633.0000	1,013.0000	60.032	0	0	0
28/10/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	2,552.0000	1,847.0000	(27.625)	0	0	0
28/10/2008	R206	2008/11/06			Bond Future	9.6510	9.4810	(1.761)	0.0000	0.0000	1,730
28/10/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	6,523.0000	5,876.0000	(9.919)	0	0	0
28/10/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2008	R206	2009/02/05			Bond Future	9.4980	9.3180	(1.895)	0.0000	0.0000	0
28/10/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	1,505.0000	1,109.0000	(26.312)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	587.0000	856.0000	45.826	0	0	0
28/10/2008	R206	2009/05/07			Bond Future	9.3550	9.1640	(2.042)	0.0000	0.0000	0
28/10/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	2,120.0000	1,708.0000	(19.434)	0	0	0
28/10/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	845.0000	1,116.0000	32.071	0	0	0
28/10/2008	R207	2008/11/06			Bond Future	9.4780	9.3080	(1.794)	0.0000	0.0000	0
28/10/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	6,253.0000	5,208.0000	(16.712)	0	0	0
28/10/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2008	R207	2009/02/05			Bond Future	9.3860	9.2110	(1.864)	0.0000	0.0000	0
28/10/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	552.0000	1,034.0000	87.319	0	0	0
28/10/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	1,384.0000	794.0000	(42.630)	0	0	0
28/10/2008	R207	2009/05/07			Bond Future	9.3040	9.1230	(1.945)	0.0000	0.0000	0
28/10/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	570.0000	954.0000	67.368	0	0	0
28/10/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	2,438.0000	1,716.0000	(29.614)	0	0	0
28/10/2008	R208	2008/11/06			Bond Future	9.4320	9.2630	(1.792)	0.0000	0.0000	0
28/10/2008	R208	2008/11/06	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2008	R208	2008/11/06	8.75	Put	Option on Bond Future	4,412.0000	3,348.0000	(24.116)	0	0	0
28/10/2008	R208	2009/02/05			Bond Future	9.3320	9.1590	(1.854)	0.0000	0.0000	0
28/10/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	3,795.0000	2,792.0000	(26.430)	0	0	0
28/10/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	45.0000	133.0000	195.556	0	0	0
28/10/2008	R208	2009/05/07			Bond Future	9.2540	9.0820	(1.859)	0.0000	0.0000	0
28/10/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	3,459.0000	2,587.0000	(25.210)	0	0	0
28/10/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	231.0000	442.0000	91.342	0	0	0
28/10/2008	R209	2008/11/06			Bond Future	8.7810	8.5810	(2.278)	0.0000	0.0000	6,527
28/10/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	9,143.0000	7,502.0000	(17.948)	0	0	0
28/10/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/10/2008	R209	2009/02/05			Bond Future	8.7070	8.5040	(2.331)	0.0000	0.0000	0
28/10/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	2,447.0000	4,031.0000	64.732	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	119.0000	17.0000	(85.714)	0	0	0
28/10/2008	R209	2009/05/07			Bond Future	8.6370	8.4300	(2.397)	0.0000	0.0000	0
28/10/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	3,094.0000	4,689.0000	51.551	0	0	0
28/10/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	195.0000	49.0000	(74.872)	0	0	0
28/10/2008	TRT1	2008/11/06			Index Future	263.2860	265.7290	0.928	0.0000	0.0000	300
28/10/2008	TRT1	2009/02/05			Index Future	270.8890	273.4030	0.928	0.0000	0.0000	0
28/10/2008	TRT1	2009/05/07			Index Future	278.6840	281.2720	0.929	0.0000	0.0000	0
28/10/2008	ZAAD	2008/12/12			Currency Future	6.7163	6.7210	0.070	6.6100	6.6100	6,363
28/10/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	934.0000	846.0000	(9.422)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	1,004.0000	918.0000	(8.566)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	671.0000	586.0000	(12.668)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	350.0000	267.0000	(23.714)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	243.0000	169.0000	(30.453)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	516.0000	422.0000	(18.217)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,227.0000	1,148.0000	(6.438)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	405.0000	315.0000	(22.222)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	969.0000	881.0000	(9.082)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.50	Call	Currency Future	292.0000	213.0000	(27.055)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	1,040.0000	955.0000	(8.173)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	320.0000	239.0000	(25.313)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	545.0000	450.0000	(17.431)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.80	Put	Currency Future	1,305.0000	1,229.0000	(5.824)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	766.0000	674.0000	(12.010)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	306.0000	226.0000	(26.144)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.80	Call	Currency Future	221.0000	150.0000	(32.127)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	432.0000	345.0000	(20.139)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	561.0000	471.0000	(16.043)	0	0	0
28/10/2008	ZAAD	2008/12/12	5.90	Call	Currency Future	1,008.0000	945.0000	(6.250)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	273.0000	194.0000	(28.938)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,385.0000	1,312.0000	(5.271)	0	0	0
28/10/2008	ZAAD	2008/12/12	5.90	Put	Currency Future	191.0000	124.0000	(35.079)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	ZAAD 2008/12/12	6.15	Call	Currency Future	839.0000	765.0000	(8.820)	0	0	0
28/10/2008	ZAAD 2008/12/12	5.95	Put	Currency Future	206.0000	136.0000	(33.981)	0	0	0
28/10/2008	ZAAD 2008/12/12	7.90	Call	Currency Future	201.0000	133.0000	(33.831)	0	0	0
28/10/2008	ZAAD 2008/12/12	7.55	Put	Currency Future	1,113.0000	1,030.0000	(7.457)	0	0	0
28/10/2008	ZAAD 2008/12/12	7.35	Call	Currency Future	335.0000	252.0000	(24.776)	0	0	0
28/10/2008	ZAAD 2008/12/12	5.80	Put	Currency Future	164.0000	102.0000	(37.805)	0	0	0
28/10/2008	ZAAD 2008/12/12	6.25	Call	Currency Future	777.0000	699.0000	(10.039)	0	0	0
28/10/2008	ZAAD 2008/12/12	6.05	Call	Currency Future	905.0000	834.0000	(7.845)	0	0	0
28/10/2008	ZAAD 2008/12/12	6.80	Put	Currency Future	604.0000	510.0000	(15.563)	0	0	0
28/10/2008	ZAAD 2008/12/12	6.25	Put	Currency Future	311.0000	228.0000	(26.688)	0	0	0
28/10/2008	ZAAD 2008/12/12	6.05	Put	Currency Future	238.0000	163.0000	(31.513)	0	0	0
28/10/2008	ZAAD 2008/12/12	6.80	Call	Currency Future	521.0000	431.0000	(17.274)	0	0	0
28/10/2008	ZAAD 2008/12/12	5.80	Call	Currency Future	1,080.0000	1,023.0000	(5.278)	0	0	0
28/10/2008	ZAAD 2008/12/12	7.40	Call	Currency Future	320.0000	239.0000	(25.313)	0	0	0
28/10/2008	ZAAD 2008/12/12	6.15	Call	Currency Future	839.0000	765.0000	(8.820)	0	0	0
28/10/2008	ZAAD 2008/12/12	7.55	Call	Currency Future	279.0000	201.0000	(27.957)	0	0	0
28/10/2008	ZAAD 2008/12/12	7.60	Put	Currency Future	1,150.0000	1,069.0000	(7.043)	0	0	0
28/10/2008	ZAAD 2008/12/12	6.15	Put	Currency Future	273.0000	194.0000	(28.938)	0	0	0
28/10/2008	ZAAD 2008/12/12	7.20	Put	Currency Future	866.0000	776.0000	(10.393)	0	0	0
28/10/2008	ZAAD 2008/12/12	6.90	Put	Currency Future	667.0000	573.0000	(14.093)	0	0	0
28/10/2008	ZAAD 2008/12/12	6.80	Put	Currency Future	604.0000	510.0000	(15.563)	0	0	0
28/10/2008	ZAAD 2008/12/12	5.95	Call	Currency Future	973.0000	907.0000	(6.783)	0	0	0
28/10/2008	ZAAD 2008/12/12	7.30	Call	Currency Future	350.0000	267.0000	(23.714)	0	0	0
28/10/2008	ZAAD 2008/12/12	6.65	Call	Currency Future	582.0000	493.0000	(15.292)	0	0	0
28/10/2008	ZAAD 2008/12/12	7.50	Put	Currency Future	1,076.0000	992.0000	(7.807)	0	0	0
28/10/2008	ZAAD 2008/12/12	6.30	Put	Currency Future	331.0000	246.0000	(25.680)	0	0	0
28/10/2008	ZAAD 2008/12/12	5.85	Put	Currency Future	177.0000	113.0000	(36.158)	0	0	0
28/10/2008	ZAAD 2008/12/12	7.30	Put	Currency Future	934.0000	846.0000	(9.422)	0	0	0
28/10/2008	ZAAD 2008/12/12	6.65	Put	Currency Future	516.0000	422.0000	(18.217)	0	0	0
28/10/2008	ZAAD 2008/12/12	6.00	Call	Currency Future	938.0000	870.0000	(7.249)	0	0	0
28/10/2008	ZAAD 2008/12/12	5.85	Call	Currency Future	1,044.0000	984.0000	(5.747)	0	0	0
28/10/2008	ZAAD 2008/12/12	6.95	Put	Currency Future	699.0000	606.0000	(13.305)	0	0	0
28/10/2008	ZAAD 2008/12/12	6.90	Call	Currency Future	483.0000	394.0000	(18.427)	0	0	0
28/10/2008	ZAAD 2008/12/12	6.00	Put	Currency Future	222.0000	149.0000	(32.883)	0	0	0
28/10/2008	ZAAD 2008/12/12	6.05	Put	Currency Future	238.0000	163.0000	(31.513)	0	0	0
28/10/2008	ZAAD 2008/12/12	5.75	Put	Currency Future	151.0000	92.0000	(39.073)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	382.0000	297.0000	(22.251)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	466.0000	377.0000	(19.099)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	748.0000	667.0000	(10.829)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	521.0000	431.0000	(17.274)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	582.0000	493.0000	(15.292)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	671.0000	586.0000	(12.668)	0	0	0
28/10/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	973.0000	907.0000	(6.783)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	1,004.0000	918.0000	(8.566)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	625.0000	538.0000	(13.920)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	900.0000	811.0000	(9.889)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.10	Call	Currency Future	872.0000	799.0000	(8.372)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	905.0000	834.0000	(7.845)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	243.0000	169.0000	(30.453)	0	0	0
28/10/2008	ZAAD	2008/12/12	8.00	Call	Currency Future	182.0000	118.0000	(35.165)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.25	Call	Currency Future	366.0000	282.0000	(22.951)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.60	Call	Currency Future	267.0000	190.0000	(28.839)	0	0	0
28/10/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	206.0000	136.0000	(33.981)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,227.0000	1,148.0000	(6.438)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	355.0000	268.0000	(24.507)	0	0	0
28/10/2008	ZAAD	2008/12/12	5.75	Call	Currency Future	1,118.0000	1,063.0000	(4.919)	0	0	0
28/10/2008	ZAAD	2008/12/12	8.00	Put	Currency Future	1,466.0000	1,397.0000	(4.707)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	648.0000	561.0000	(13.426)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,385.0000	1,312.0000	(5.271)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	721.0000	639.0000	(11.373)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.75	Put	Currency Future	1,266.0000	1,188.0000	(6.161)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	866.0000	776.0000	(10.393)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	459.0000	367.0000	(20.044)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	1,113.0000	1,030.0000	(7.457)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	382.0000	297.0000	(22.251)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	625.0000	538.0000	(13.920)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.10	Put	Currency Future	255.0000	178.0000	(30.196)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	201.0000	133.0000	(33.831)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	405.0000	315.0000	(22.222)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.65	Call	Currency Future	255.0000	179.0000	(29.804)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	292.0000	210.0000	(28.082)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.65	Put	Currency Future	1,188.0000	1,108.0000	(6.734)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	ZAAD	2008/12/12	7.75	Call	Currency Future	232.0000	159.0000	(31.466)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	574.0000	480.0000	(16.376)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	808.0000	731.0000	(9.530)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	279.0000	201.0000	(27.957)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	541.0000	451.0000	(16.636)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	732.0000	640.0000	(12.568)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	1,040.0000	955.0000	(8.173)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	431.0000	340.0000	(21.114)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	833.0000	742.0000	(10.924)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	306.0000	226.0000	(26.144)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	459.0000	367.0000	(20.044)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	379.0000	291.0000	(23.219)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	483.0000	394.0000	(18.427)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	399.0000	313.0000	(21.554)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.10	Call	Currency Future	417.0000	330.0000	(20.863)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	449.0000	361.0000	(19.599)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	696.0000	612.0000	(12.069)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	667.0000	573.0000	(14.093)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	833.0000	742.0000	(10.924)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	399.0000	313.0000	(21.554)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	699.0000	606.0000	(13.305)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	466.0000	377.0000	(19.099)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	696.0000	612.0000	(12.069)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.10	Put	Currency Future	800.0000	709.0000	(11.375)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	379.0000	291.0000	(23.219)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	635.0000	541.0000	(14.803)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	604.0000	515.0000	(14.735)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	502.0000	412.0000	(17.928)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	487.0000	394.0000	(19.097)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	331.0000	246.0000	(25.680)	0	0	0
28/10/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	748.0000	667.0000	(10.829)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	432.0000	345.0000	(20.139)	0	0	0
28/10/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	766.0000	674.0000	(12.010)	0	0	0
28/10/2008	ZAAD	2009/03/16			Currency Future	6.8660	6.8470	(0.277)	6.7900	6.5600	1,586
28/10/2008	ZAAD	2009/03/16	7.55	Call	Currency Future	469.0000	336.0000	(28.358)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	ZAAD 2009/03/16	7.10	Put	Currency Future	852.0000	730.0000	(14.319)	0	0	0
28/10/2008	ZAAD 2009/03/16	7.55	Put	Currency Future	1,153.0000	1,039.0000	(9.887)	0	0	0
28/10/2008	ZAAD 2009/03/16	7.20	Put	Currency Future	920.0000	800.0000	(13.043)	0	0	0
28/10/2008	ZAAD 2009/03/16	7.70	Put	Currency Future	1,258.0000	1,148.0000	(8.744)	0	0	0
28/10/2008	ZAAD 2009/03/16	7.10	Call	Currency Future	618.0000	477.0000	(22.816)	0	0	0
28/10/2008	ZAAD 2009/03/16	7.45	Put	Currency Future	1,085.0000	969.0000	(10.691)	0	0	0
28/10/2008	ZAAD 2009/03/16	7.40	Put	Currency Future	1,052.0000	935.0000	(11.122)	0	0	0
28/10/2008	ZAAD 2009/03/16	6.85	Put	Currency Future	693.0000	566.0000	(18.326)	0	0	0
28/10/2008	ZAAD 2009/03/16	6.15	Call	Currency Future	1,052.0000	924.0000	(12.167)	0	0	0
28/10/2008	ZAAD 2009/03/16	7.20	Call	Currency Future	586.0000	447.0000	(23.720)	0	0	0
28/10/2008	ZAAD 2009/03/16	7.70	Call	Currency Future	424.0000	295.0000	(30.425)	0	0	0
28/10/2008	ZAAD 2009/03/16	6.85	Call	Currency Future	709.0000	563.0000	(20.592)	0	0	0
28/10/2008	ZAAD 2009/03/16	6.05	Put	Currency Future	300.0000	196.0000	(34.667)	0	0	0
28/10/2008	ZAAD 2009/03/16	7.45	Call	Currency Future	501.0000	366.0000	(26.946)	0	0	0
28/10/2008	ZAAD 2009/03/16	7.40	Call	Currency Future	518.0000	382.0000	(26.255)	0	0	0
28/10/2008	ZAAD 2009/03/16	7.60	Call	Currency Future	454.0000	322.0000	(29.075)	0	0	0
28/10/2008	ZAAD 2009/03/16	6.90	Put	Currency Future	723.0000	597.0000	(17.427)	0	0	0
28/10/2008	ZAAD 2009/03/16	6.90	Call	Currency Future	689.0000	544.0000	(21.045)	0	0	0
28/10/2008	ZAAD 2009/03/16	7.65	Call	Currency Future	439.0000	308.0000	(29.841)	0	0	0
28/10/2008	ZAAD 2009/03/16	7.60	Put	Currency Future	1,188.0000	1,075.0000	(9.512)	0	0	0
28/10/2008	ZAAD 2009/03/16	7.65	Put	Currency Future	1,223.0000	1,111.0000	(9.158)	0	0	0
28/10/2008	ZAAD 2009/03/16	6.55	Call	Currency Future	830.0000	688.0000	(17.108)	0	0	0
28/10/2008	ZAAD 2009/03/16	5.90	Put	Currency Future	251.0000	156.0000	(37.849)	0	0	0
28/10/2008	ZAAD 2009/03/16	6.15	Put	Currency Future	336.0000	227.0000	(32.440)	0	0	0
28/10/2008	ZAAD 2009/03/16	6.25	Call	Currency Future	990.0000	858.0000	(13.333)	0	0	0
28/10/2008	ZAAD 2009/03/16	8.00	Call	Currency Future	345.0000	226.0000	(34.493)	0	0	0
28/10/2008	ZAAD 2009/03/16	6.05	Call	Currency Future	1,116.0000	993.0000	(11.022)	0	0	0
28/10/2008	ZAAD 2009/03/16	8.00	Put	Currency Future	1,479.0000	1,379.0000	(6.761)	0	0	0
28/10/2008	ZAAD 2009/03/16	6.70	Call	Currency Future	769.0000	624.0000	(18.856)	0	0	0
28/10/2008	ZAAD 2009/03/16	5.95	Call	Currency Future	1,183.0000	1,066.0000	(9.890)	0	0	0
28/10/2008	ZAAD 2009/03/16	8.10	Call	Currency Future	322.0000	206.0000	(36.025)	0	0	0
28/10/2008	ZAAD 2009/03/16	6.75	Call	Currency Future	749.0000	603.0000	(19.493)	0	0	0
28/10/2008	ZAAD 2009/03/16	7.90	Put	Currency Future	1,404.0000	1,300.0000	(7.407)	0	0	0
28/10/2008	ZAAD 2009/03/16	7.30	Put	Currency Future	987.0000	868.0000	(12.057)	0	0	0
28/10/2008	ZAAD 2009/03/16	7.80	Call	Currency Future	396.0000	270.0000	(31.818)	0	0	0
28/10/2008	ZAAD 2009/03/16	6.15	Put	Currency Future	336.0000	227.0000	(32.440)	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
28/10/2008	ZAAD	2009/03/16	8.10	Put	Currency Future	1,556.0000	1,459.0000	(6.234)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	374.0000	261.0000	(30.214)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	553.0000	415.0000	(24.955)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	633.0000	506.0000	(20.063)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	603.0000	477.0000	(20.896)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	819.0000	696.0000	(15.018)	0	0	0
28/10/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	267.0000	169.0000	(36.704)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	370.0000	247.0000	(33.243)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	514.0000	391.0000	(23.930)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	518.0000	382.0000	(26.255)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.80	Put	Currency Future	1,330.0000	1,223.0000	(8.045)	0	0	0
28/10/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	1,217.0000	1,103.0000	(9.367)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	1,052.0000	924.0000	(12.167)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	920.0000	800.0000	(13.043)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	755.0000	629.0000	(16.689)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	671.0000	526.0000	(21.610)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	553.0000	415.0000	(24.955)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	635.0000	493.0000	(22.362)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	987.0000	868.0000	(12.057)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	1,083.0000	958.0000	(11.542)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	586.0000	447.0000	(23.720)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	955.0000	836.0000	(12.461)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.50	Call	Currency Future	485.0000	351.0000	(27.629)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	317.0000	211.0000	(33.438)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	789.0000	645.0000	(18.251)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	1,021.0000	891.0000	(12.733)	0	0	0
28/10/2008	ZAAD	2009/03/16	8.20	Call	Currency Future	300.0000	188.0000	(37.333)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	1,149.0000	1,029.0000	(10.444)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	535.0000	398.0000	(25.607)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	1,019.0000	901.0000	(11.580)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	355.0000	244.0000	(31.268)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	852.0000	711.0000	(16.549)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.75	Call	Currency Future	410.0000	283.0000	(30.976)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	283.0000	182.0000	(35.689)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	486.0000	364.0000	(25.103)	0	0	0
28/10/2008	ZAAD	2009/03/16	8.05	Put	Currency Future	1,518.0000	1,419.0000	(6.522)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	458.0000	338.0000	(26.201)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	902.0000	765.0000	(15.188)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	370.0000	247.0000	(33.243)	0	0	0
28/10/2008	ZAAD	2009/03/16	8.20	Put	Currency Future	1,634.0000	1,541.0000	(5.692)	0	0	0
28/10/2008	ZAAD	2009/03/16	8.05	Call	Currency Future	334.0000	216.0000	(35.329)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,404.0000	1,300.0000	(7.407)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.95	Put	Currency Future	1,442.0000	1,339.0000	(7.143)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	874.0000	735.0000	(15.904)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	415.0000	298.0000	(28.193)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	729.0000	583.0000	(20.027)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.85	Put	Currency Future	1,367.0000	1,262.0000	(7.681)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.85	Call	Currency Future	383.0000	259.0000	(32.376)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.95	Call	Currency Future	358.0000	236.0000	(34.078)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	1,052.0000	935.0000	(11.122)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.75	Put	Currency Future	1,294.0000	1,186.0000	(8.346)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	960.0000	826.0000	(13.958)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	886.0000	764.0000	(13.770)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	663.0000	536.0000	(19.155)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	663.0000	536.0000	(19.155)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	543.0000	419.0000	(22.836)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	394.0000	279.0000	(29.188)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.50	Put	Currency Future	1,119.0000	1,004.0000	(10.277)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	729.0000	583.0000	(20.027)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	436.0000	318.0000	(27.064)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	769.0000	624.0000	(18.856)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	931.0000	795.0000	(14.608)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	602.0000	461.0000	(23.422)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	723.0000	597.0000	(17.427)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	571.0000	433.0000	(24.168)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	689.0000	544.0000	(21.045)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	819.0000	696.0000	(15.018)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	573.0000	448.0000	(21.815)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	874.0000	735.0000	(15.904)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	635.0000	493.0000	(22.362)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	458.0000	338.0000	(26.201)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	603.0000	477.0000	(20.896)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	809.0000	666.0000	(17.676)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	830.0000	688.0000	(17.108)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	789.0000	645.0000	(18.251)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	514.0000	391.0000	(23.930)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	653.0000	509.0000	(22.052)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	573.0000	448.0000	(21.815)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	787.0000	662.0000	(15.883)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	755.0000	629.0000	(16.689)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	671.0000	526.0000	(21.610)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	902.0000	765.0000	(15.188)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	1,021.0000	891.0000	(12.733)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	355.0000	244.0000	(31.268)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	602.0000	461.0000	(23.422)	0	0	0
28/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	886.0000	764.0000	(13.770)	0	0	0
28/10/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	436.0000	318.0000	(27.064)	0	0	0
28/10/2008	ZAAD	2009/06/12			Currency Future	6.9933	6.9598	(0.479)	0.0000	0.0000	600
28/10/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	363.0000	271.0000	(25.344)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	828.0000	726.0000	(12.319)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	995.0000	897.0000	(9.849)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,401.0000	1,310.0000	(6.495)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,161.0000	1,063.0000	(8.441)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	495.0000	369.0000	(25.455)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	1,271.0000	1,149.0000	(9.599)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	772.0000	636.0000	(17.617)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	688.0000	556.0000	(19.186)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	605.0000	473.0000	(21.818)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	809.0000	672.0000	(16.934)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	675.0000	572.0000	(15.259)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	1,304.0000	1,184.0000	(9.202)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,262.0000	1,166.0000	(7.607)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	581.0000	482.0000	(17.040)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	797.0000	694.0000	(12.923)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	328.0000	239.0000	(27.134)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	1,206.0000	1,081.0000	(10.365)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	869.0000	732.0000	(15.765)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	363.0000	271.0000	(25.344)	0	0	0
28/10/2008	ZAAD	2009/06/12	8.10	Put	Currency Future	1,547.0000	1,460.0000	(5.624)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	1,238.0000	1,114.0000	(10.016)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.65	Call	Currency Future	571.0000	441.0000	(22.767)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	1,065.0000	964.0000	(9.484)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	1,144.0000	1,015.0000	(11.276)	0	0	0
28/10/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	415.0000	297.0000	(28.434)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	925.0000	792.0000	(14.378)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	524.0000	397.0000	(24.237)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	441.0000	343.0000	(22.222)	0	0	0
28/10/2008	ZAAD	2009/06/12	8.10	Call	Currency Future	440.0000	320.0000	(27.273)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	555.0000	426.0000	(23.243)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	927.0000	827.0000	(10.787)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,331.0000	1,237.0000	(7.062)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	382.0000	288.0000	(24.607)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	1,206.0000	1,081.0000	(10.365)	0	0	0
28/10/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,621.0000	1,537.0000	(5.182)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,401.0000	1,310.0000	(6.495)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	555.0000	426.0000	(23.243)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	960.0000	862.0000	(10.208)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	1,084.0000	952.0000	(12.177)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	524.0000	397.0000	(24.237)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	765.0000	663.0000	(13.333)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.60	Call	Currency Future	588.0000	457.0000	(22.279)	0	0	0
28/10/2008	ZAAD	2009/06/12	8.30	Put	Currency Future	1,697.0000	1,616.0000	(4.773)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,161.0000	1,063.0000	(8.441)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	848.0000	711.0000	(16.156)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.60	Put	Currency Future	1,194.0000	1,097.0000	(8.124)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	401.0000	305.0000	(23.940)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	1,055.0000	922.0000	(12.607)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	605.0000	473.0000	(21.818)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	720.0000	587.0000	(18.472)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	462.0000	362.0000	(21.645)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.65	Put	Currency Future	1,228.0000	1,131.0000	(7.899)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	893.0000	793.0000	(11.198)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	925.0000	792.0000	(14.378)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,262.0000	1,166.0000	(7.607)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	995.0000	897.0000	(9.849)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	581.0000	482.0000	(17.040)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	705.0000	601.0000	(14.752)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	345.0000	255.0000	(26.087)	0	0	0
28/10/2008	ZAAD	2009/06/12	8.00	Call	Currency Future	467.0000	344.0000	(26.338)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	1,175.0000	1,048.0000	(10.809)	0	0	0
28/10/2008	ZAAD	2009/06/12	8.00	Put	Currency Future	1,473.0000	1,384.0000	(6.042)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	704.0000	571.0000	(18.892)	0	0	0
28/10/2008	ZAAD	2009/06/12	8.30	Call	Currency Future	391.0000	276.0000	(29.412)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	311.0000	224.0000	(27.974)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,331.0000	1,237.0000	(7.062)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	869.0000	732.0000	(15.765)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	790.0000	654.0000	(17.215)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	1,175.0000	1,048.0000	(10.809)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	382.0000	288.0000	(24.607)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	495.0000	369.0000	(25.455)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	462.0000	362.0000	(21.645)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	675.0000	572.0000	(15.259)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	1,096.0000	997.0000	(9.033)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	737.0000	603.0000	(18.182)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	421.0000	324.0000	(23.040)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	658.0000	524.0000	(20.365)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	506.0000	403.0000	(20.356)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	1,055.0000	922.0000	(12.607)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.50	Put	Currency Future	1,129.0000	1,030.0000	(8.769)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	999.0000	863.0000	(13.614)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	1,114.0000	983.0000	(11.759)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	1,065.0000	964.0000	(9.484)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	658.0000	524.0000	(20.365)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	905.0000	772.0000	(14.696)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	688.0000	556.0000	(19.186)	0	0	0
28/10/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	415.0000	297.0000	(28.434)	0	0	0
28/10/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	528.0000	425.0000	(19.508)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	927.0000	827.0000	(10.787)	0	0	0
28/10/2008	ZAAD	2009/06/12	7.50	Call	Currency Future	622.0000	489.0000	(21.383)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/10/2008	ZAAD 2009/06/12	6.55	Call	Currency Future	971.0000	835.0000	(14.006)	0	0	0
28/10/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	720.0000	587.0000	(18.472)	0	0	0
28/10/2008	ZAAD 2009/06/12	6.70	Call	Currency Future	905.0000	772.0000	(14.696)	0	0	0
28/10/2008	ZAAD 2009/06/12	8.20	Put	Currency Future	1,621.0000	1,537.0000	(5.182)	0	0	0
28/10/2008	ZAAD 2009/06/12	6.70	Put	Currency Future	612.0000	512.0000	(16.340)	0	0	0
28/10/2008	ZAAD 2009/06/12	6.45	Put	Currency Future	484.0000	382.0000	(21.074)	0	0	0
28/10/2008	ZAAD 2009/06/12	6.45	Call	Currency Future	1,027.0000	892.0000	(13.145)	0	0	0
28/10/2008	ZAAD 2009/06/12	7.35	Put	Currency Future	1,029.0000	932.0000	(9.427)	0	0	0
28/10/2008	ZAAD 2009/06/12	7.45	Call	Currency Future	640.0000	507.0000	(20.781)	0	0	0
28/10/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	828.0000	691.0000	(16.546)	0	0	0
28/10/2008	ZAAD 2009/06/12	7.15	Put	Currency Future	893.0000	793.0000	(11.198)	0	0	0
28/10/2008	ZAAD 2009/06/12	6.60	Put	Currency Future	551.0000	453.0000	(17.786)	0	0	0
28/10/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	735.0000	632.0000	(14.014)	0	0	0
28/10/2008	ZAAD 2009/06/12	6.30	Call	Currency Future	1,114.0000	983.0000	(11.759)	0	0	0
28/10/2008	ZAAD 2009/06/12	6.60	Call	Currency Future	945.0000	813.0000	(13.968)	0	0	0
28/10/2008	ZAAD 2009/06/12	6.30	Put	Currency Future	421.0000	324.0000	(23.040)	0	0	0
28/10/2008	ZAAD 2009/06/12	7.35	Call	Currency Future	673.0000	542.0000	(19.465)	0	0	0
28/10/2008	ZAAD 2009/06/12	6.75	Call	Currency Future	887.0000	753.0000	(15.107)	0	0	0
28/10/2008	ZAAD 2009/06/12	6.75	Put	Currency Future	644.0000	543.0000	(15.683)	0	0	0
28/10/2008	ZAAD 2009/06/12	7.15	Call	Currency Future	737.0000	603.0000	(18.182)	0	0	0
28/10/2008	ZAAD 2009/06/12	6.70	Put	Currency Future	612.0000	512.0000	(16.340)	0	0	0
28/10/2008	ZAAD 2009/06/12	6.85	Put	Currency Future	705.0000	601.0000	(14.752)	0	0	0
28/10/2008	ZAAD 2009/06/12	6.85	Call	Currency Future	848.0000	711.0000	(16.156)	0	0	0
28/10/2008	ZAAD 2009/06/12	7.05	Put	Currency Future	828.0000	726.0000	(12.319)	0	0	0
28/10/2008	ZAAD 2009/06/12	7.05	Call	Currency Future	772.0000	636.0000	(17.617)	0	0	0
28/10/2008	ZAAD 2009/06/12	7.10	Put	Currency Future	861.0000	759.0000	(11.847)	0	0	0
28/10/2008	ZAAD 2009/06/12	7.10	Call	Currency Future	754.0000	619.0000	(17.905)	0	0	0
28/10/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	828.0000	691.0000	(16.546)	0	0	0
28/10/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	735.0000	632.0000	(14.014)	0	0	0

Grand Total:

566,841