



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 01/10/2008

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
01/10/2008	\$ / R 2008/12/12			Currency Future	8.4247	8.4295	0.057	8.4700	8.3600	233,251
01/10/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	263.0000	256.0000	(2.662)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	415.0000	408.0000	(1.687)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	209.0000	207.0000	(0.957)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	484.0000	478.0000	(1.240)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	472.0000	471.0000	(0.212)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	240.0000	238.0000	(0.833)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	148.0000	142.0000	(4.054)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	413.0000	411.0000	(0.484)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	291.0000	284.0000	(2.405)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	275.0000	273.0000	(0.727)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	188.0000	182.0000	(3.191)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	148.0000	142.0000	(4.054)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	315.0000	314.0000	(0.317)	0	0	20
01/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	613.0000	613.0000	-	0	0	0
01/10/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	337.0000	336.0000	(0.297)	0	0	0
01/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	88.0000	83.0000	(5.682)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	472.0000	471.0000	(0.212)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	539.0000	538.0000	(0.186)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	413.0000	411.0000	(0.484)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	361.0000	359.0000	(0.554)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	188.0000	182.0000	(3.191)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	236.0000	230.0000	(2.542)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	240.0000	238.0000	(0.833)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	350.0000	344.0000	(1.714)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	415.0000	408.0000	(1.687)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/10/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	114.0000	108.0000	(5.263)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	183.0000	181.0000	(1.093)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	211.0000	205.0000	(2.844)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	558.0000	552.0000	(1.075)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	386.0000	385.0000	(0.259)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	361.0000	359.0000	(0.554)	0	0	0
01/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	88.0000	83.0000	(5.682)	0	0	0
01/10/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	651.0000	652.0000	0.154	0	0	0
01/10/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	77.0000	72.0000	(6.494)	0	0	0
01/10/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	575.0000	575.0000	-	0	0	0
01/10/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	100.0000	95.0000	(5.000)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	236.0000	230.0000	(2.542)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	505.0000	504.0000	(0.198)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	130.0000	124.0000	(4.615)	0	0	0
01/10/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	67.0000	62.0000	(7.463)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	167.0000	161.0000	(3.593)	0	0	0
01/10/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	691.0000	692.0000	0.145	0	0	0
01/10/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	50.0000	46.0000	(8.000)	0	0	0
01/10/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	774.0000	775.0000	0.129	0	0	0
01/10/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	449.0000	443.0000	(1.336)	0	0	0
01/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	613.0000	613.0000	-	0	0	0
01/10/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	442.0000	440.0000	(0.452)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	294.0000	293.0000	(0.340)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	257.0000	255.0000	(0.778)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	224.0000	222.0000	(0.893)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	320.0000	313.0000	(2.188)	0	0	0
01/10/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	382.0000	375.0000	(1.832)	0	0	0
01/10/2008	\$ / R 2009/03/16			Currency Future	8.5997	8.6072	0.087	0.0000	0.0000	26,010
01/10/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	464.0000	468.0000	0.862	0	0	0
01/10/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	484.0000	489.0000	1.033	0	0	0
01/10/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	373.0000	377.0000	1.072	0	0	0
01/10/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	506.0000	511.0000	0.988	0	0	0
01/10/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	435.0000	432.0000	(0.690)	0	0	0
01/10/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	464.0000	461.0000	(0.647)	0	0	0
01/10/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	484.0000	489.0000	1.033	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
01/10/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	624.0000	620.0000	(0.641)	0	0	0
01/10/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	527.0000	532.0000	0.949	0	0	0
01/10/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	378.0000	375.0000	(0.794)	0	0	0
01/10/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	435.0000	432.0000	(0.690)	0	0	0
01/10/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	406.0000	403.0000	(0.739)	0	0	0
01/10/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	350.0000	348.0000	(0.571)	0	0	0
01/10/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	600.0000	605.0000	0.833	0	0	0
01/10/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	444.0000	448.0000	0.901	0	0	0
01/10/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	300.0000	297.0000	(1.000)	0	0	0
01/10/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	495.0000	491.0000	(0.808)	0	0	0
01/10/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	550.0000	555.0000	0.909	0	0	0
01/10/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	407.0000	411.0000	0.983	0	0	0
01/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	325.0000	322.0000	(0.923)	0	0	0
01/10/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	526.0000	522.0000	(0.760)	0	0	0
01/10/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	574.0000	579.0000	0.871	0	0	0
01/10/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	277.0000	274.0000	(1.083)	0	0	0
01/10/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	626.0000	631.0000	0.799	0	0	0
01/10/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	693.0000	689.0000	(0.577)	0	0	0
01/10/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	751.0000	757.0000	0.799	0	0	0
01/10/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	373.0000	377.0000	1.072	0	0	0
01/10/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	358.0000	361.0000	0.838	0	0	0
01/10/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	557.0000	554.0000	(0.539)	0	0	0
01/10/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	624.0000	620.0000	(0.641)	0	0	0
01/10/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	425.0000	429.0000	0.941	0	0	0
01/10/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	202.0000	200.0000	(0.990)	0	0	0
01/10/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	343.0000	346.0000	0.875	0	0	0
01/10/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	464.0000	461.0000	(0.647)	0	0	0
01/10/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	236.0000	234.0000	(0.847)	0	0	0
01/10/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	527.0000	532.0000	0.949	0	0	0
01/10/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	464.0000	468.0000	0.862	0	0	0
01/10/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	686.0000	691.0000	0.729	0	0	0
01/10/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	378.0000	375.0000	(0.794)	0	0	0
01/10/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	574.0000	579.0000	0.871	0	0	0
01/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	325.0000	322.0000	(0.923)	0	0	0
01/10/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	254.0000	252.0000	(0.787)	0	0	0
01/10/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	718.0000	723.0000	0.696	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/10/2008	\$ / R	2009/03/16	7.90	Call	Currency Future	857.0000	863.0000	0.700	0	0	0
01/10/2008	\$ / R	2009/03/16	8.10	Put	Currency Future	218.0000	216.0000	(0.917)	0	0	0
01/10/2008	\$ / R	2009/03/16	8.80	Put	Currency Future	590.0000	586.0000	(0.678)	0	0	0
01/10/2008	\$ / R	2009/03/16	8.80	Call	Currency Future	390.0000	393.0000	0.769	0	0	0
01/10/2008	\$ / R	2009/03/16	8.00	Put	Currency Future	186.0000	184.0000	(1.075)	0	0	0
01/10/2008	\$ / R	2009/03/16	8.10	Put	Currency Future	218.0000	216.0000	(0.917)	0	0	0
01/10/2008	\$ / R	2009/03/16	8.70	Put	Currency Future	526.0000	522.0000	(0.760)	0	0	0
01/10/2008	\$ / R	2009/03/16	8.20	Call	Currency Future	654.0000	659.0000	0.765	0	0	0
01/10/2008	\$ / R	2009/03/16	8.20	Put	Currency Future	254.0000	252.0000	(0.787)	0	0	0
01/10/2008	\$ / R	2009/03/16	8.10	Call	Currency Future	718.0000	723.0000	0.696	0	0	0
01/10/2008	\$ / R	2009/03/16	8.20	Call	Currency Future	654.0000	659.0000	0.765	0	0	0
01/10/2008	\$ / R	2009/03/16	7.90	Put	Currency Future	157.0000	155.0000	(1.274)	0	0	0
01/10/2008	\$ / R	2009/03/16	8.70	Call	Currency Future	425.0000	429.0000	0.941	0	0	0
01/10/2008	\$ / R	2009/03/16	8.90	Put	Currency Future	658.0000	654.0000	(0.608)	0	0	0
01/10/2008	\$ / R	2009/03/16	8.15	Call	Currency Future	686.0000	691.0000	0.729	0	0	0
01/10/2008	\$ / R	2009/03/16	8.05	Put	Currency Future	202.0000	200.0000	(0.990)	0	0	0
01/10/2008	\$ / R	2009/03/16	8.05	Call	Currency Future	751.0000	757.0000	0.799	0	0	0
01/10/2008	\$ / R	2009/03/16	8.15	Put	Currency Future	236.0000	234.0000	(0.847)	0	0	0
01/10/2008	\$ / R	2009/03/16	8.65	Put	Currency Future	495.0000	491.0000	(0.808)	0	0	0
01/10/2008	\$ / R	2009/03/16	8.65	Call	Currency Future	444.0000	448.0000	0.901	0	0	0
01/10/2008	\$ / R	2009/03/16	8.00	Call	Currency Future	786.0000	791.0000	0.636	0	0	0
01/10/2008	\$ / R	2009/03/16	9.00	Put	Currency Future	0.0000	725.0000	100.000	0	0	0
01/10/2008	\$ / R	2009/03/16	9.00	Call	Currency Future	0.0000	332.0000	100.000	0	0	0
01/10/2008	\$ / R	2009/03/16	8.80	Put	Currency Future	0.0000	586.0000	100.000	0	0	0
01/10/2008	\$ / R	2009/03/16	8.80	Call	Currency Future	0.0000	393.0000	100.000	0	0	0
01/10/2008	\$ / R	2009/03/16	8.30	Put	Currency Future	0.0000	297.0000	100.000	0	0	0
01/10/2008	\$ / R	2009/03/16	8.30	Call	Currency Future	0.0000	605.0000	100.000	0	0	0
01/10/2008	\$ / R	2009/06/12			Currency Future	8.7662	8.7763	0.115	0.0000	0.0000	2,092
01/10/2008	\$ / R	2009/06/12	8.45	Call	Currency Future	726.0000	727.0000	0.138	0	0	0
01/10/2008	\$ / R	2009/06/12	8.75	Put	Currency Future	580.0000	570.0000	(1.724)	0	0	0
01/10/2008	\$ / R	2009/06/12	8.45	Put	Currency Future	410.0000	401.0000	(2.195)	0	0	0
01/10/2008	\$ / R	2009/06/12	8.75	Call	Currency Future	596.0000	596.0000	-	0	0	0
01/10/2008	\$ / R	2009/06/12	8.95	Put	Currency Future	705.0000	694.0000	(1.560)	0	0	0
01/10/2008	\$ / R	2009/06/12	8.95	Call	Currency Future	521.0000	520.0000	(0.192)	0	0	0
01/10/2008	\$ / R	2009/06/12	8.85	Put	Currency Future	641.0000	631.0000	(1.560)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/10/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	456.0000	456.0000	-	0	0	0
01/10/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	557.0000	557.0000	-	0	0	0
01/10/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	320.0000	315.0000	(1.563)	0	0	0
01/10/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	638.0000	638.0000	-	0	0	0
01/10/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	840.0000	829.0000	(1.310)	0	0	0
01/10/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	522.0000	511.0000	(2.107)	0	0	0
01/10/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	771.0000	760.0000	(1.427)	0	0	0
01/10/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	488.0000	487.0000	(0.205)	0	0	0
01/10/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	522.0000	511.0000	(2.107)	0	0	0
01/10/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	705.0000	694.0000	(1.560)	0	0	0
01/10/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	836.0000	842.0000	0.718	0	0	0
01/10/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	551.0000	541.0000	(1.815)	0	0	0
01/10/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	360.0000	354.0000	(1.667)	0	0	0
01/10/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	617.0000	617.0000	-	0	0	0
01/10/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	680.0000	681.0000	0.147	0	0	0
01/10/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	492.0000	483.0000	(1.829)	0	0	0
01/10/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	464.0000	455.0000	(1.940)	0	0	0
01/10/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	521.0000	520.0000	(0.192)	0	0	0
01/10/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	638.0000	638.0000	-	0	0	0
01/10/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	899.0000	905.0000	0.667	0	0	0
01/10/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	776.0000	781.0000	0.644	0	0	0
01/10/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	658.0000	659.0000	0.152	0	0	0
01/10/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	283.0000	279.0000	(1.413)	0	0	0
01/10/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	806.0000	811.0000	0.620	0	0	0
01/10/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	339.0000	334.0000	(1.475)	0	0	0
01/10/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	410.0000	401.0000	(2.195)	0	0	0
01/10/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	726.0000	727.0000	0.138	0	0	0
01/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	750.0000	752.0000	0.267	0	0	0
01/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	384.0000	375.0000	(2.344)	0	0	0
01/10/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	436.0000	427.0000	(2.064)	0	0	0
01/10/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	249.0000	245.0000	(1.606)	0	0	0
01/10/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	806.0000	795.0000	(1.365)	0	0	0
01/10/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	472.0000	471.0000	(0.212)	0	0	0
01/10/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	738.0000	727.0000	(1.491)	0	0	0
01/10/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	577.0000	576.0000	(0.173)	0	0	0
01/10/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	610.0000	600.0000	(1.639)	0	0	0

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01/10/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	702.0000	703.0000	0.142	0	0	0
01/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	539.0000	538.0000	(0.186)	0	0	0
01/10/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	966.0000	972.0000	0.621	0	0	0
01/10/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	504.0000	503.0000	(0.198)	0	0	0
01/10/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	464.0000	455.0000	(1.940)	0	0	0
01/10/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	673.0000	662.0000	(1.634)	0	0	0
01/10/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	680.0000	681.0000	0.147	0	0	0
01/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	539.0000	538.0000	(0.186)	0	0	0
01/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	384.0000	375.0000	(2.344)	0	0	0
01/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	750.0000	752.0000	0.267	0	0	0
01/10/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	673.0000	662.0000	(1.634)	0	0	0
01/10/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	301.0000	297.0000	(1.329)	0	0	0
01/10/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	867.0000	873.0000	0.692	0	0	0
01/10/2008	£ / R 2008/12/12			Currency Future	15.1052	14.9382	(1.106)	15.0200	14.9200	16,492
01/10/2008	£ / R 2008/12/12	14.70	Call	Currency Future	714.0000	597.0000	(16.387)	0	0	0
01/10/2008	£ / R 2008/12/12	14.95	Put	Currency Future	431.0000	495.0000	14.849	0	0	0
01/10/2008	£ / R 2008/12/12	15.20	Call	Currency Future	480.0000	390.0000	(18.750)	0	0	0
01/10/2008	£ / R 2008/12/12	14.95	Call	Currency Future	586.0000	483.0000	(17.577)	0	0	0
01/10/2008	£ / R 2008/12/12	15.10	Call	Currency Future	520.0000	425.0000	(18.269)	0	0	0
01/10/2008	£ / R 2008/12/12	14.85	Put	Currency Future	379.0000	438.0000	15.567	0	0	0
01/10/2008	£ / R 2008/12/12	14.35	Call	Currency Future	948.0000	807.0000	(14.873)	0	0	0
01/10/2008	£ / R 2008/12/12	14.55	Call	Currency Future	810.0000	677.0000	(16.420)	0	0	0
01/10/2008	£ / R 2008/12/12	14.45	Call	Currency Future	877.0000	740.0000	(15.621)	0	0	0
01/10/2008	£ / R 2008/12/12	15.05	Call	Currency Future	541.0000	443.0000	(18.115)	0	0	0
01/10/2008	£ / R 2008/12/12	14.35	Put	Currency Future	193.0000	219.0000	13.472	0	0	0
01/10/2008	£ / R 2008/12/12	15.65	Put	Currency Future	869.0000	959.0000	10.357	0	0	0
01/10/2008	£ / R 2008/12/12	14.65	Call	Currency Future	745.0000	622.0000	(16.510)	0	0	0
01/10/2008	£ / R 2008/12/12	14.45	Put	Currency Future	222.0000	252.0000	13.514	0	0	0
01/10/2008	£ / R 2008/12/12	14.55	Put	Currency Future	254.0000	289.0000	13.780	0	0	0
01/10/2008	£ / R 2008/12/12	14.70	Put	Currency Future	309.0000	358.0000	15.858	0	0	0
01/10/2008	£ / R 2008/12/12	15.05	Put	Currency Future	486.0000	555.0000	14.198	0	0	0
01/10/2008	£ / R 2008/12/12	15.65	Call	Currency Future	325.0000	248.0000	(23.692)	0	0	0
01/10/2008	£ / R 2008/12/12	15.10	Put	Currency Future	515.0000	587.0000	13.981	0	0	0
01/10/2008	£ / R 2008/12/12	15.20	Put	Currency Future	574.0000	652.0000	13.589	0	0	0
01/10/2008	£ / R 2008/12/12	15.30	Call	Currency Future	443.0000	358.0000	(19.187)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/10/2008	£ / R 2008/12/12	14.65	Put	Currency Future	290.0000	334.0000	15.172	0	0	0
01/10/2008	£ / R 2008/12/12	15.30	Put	Currency Future	637.0000	720.0000	13.030	0	0	0
01/10/2008	£ / R 2008/12/12	15.70	Call	Currency Future	308.0000	234.0000	(24.026)	0	0	0
01/10/2008	£ / R 2008/12/12	15.80	Call	Currency Future	278.0000	208.0000	(25.180)	0	0	0
01/10/2008	£ / R 2008/12/12	15.70	Put	Currency Future	903.0000	996.0000	10.299	0	0	0
01/10/2008	£ / R 2008/12/12	15.80	Put	Currency Future	972.0000	1,070.0000	10.082	0	0	0
01/10/2008	£ / R 2008/12/12	15.60	Put	Currency Future	836.0000	924.0000	10.526	0	0	0
01/10/2008	£ / R 2008/12/12	14.85	Call	Currency Future	634.0000	526.0000	(17.035)	0	0	0
01/10/2008	£ / R 2008/12/12	15.50	Put	Currency Future	772.0000	854.0000	10.622	0	0	0
01/10/2008	£ / R 2008/12/12	15.55	Put	Currency Future	804.0000	889.0000	10.572	0	0	0
01/10/2008	£ / R 2008/12/12	14.80	Call	Currency Future	660.0000	548.0000	(16.970)	0	0	0
01/10/2008	£ / R 2008/12/12	15.55	Call	Currency Future	359.0000	277.0000	(22.841)	0	0	0
01/10/2008	£ / R 2008/12/12	15.60	Call	Currency Future	341.0000	262.0000	(23.167)	0	0	0
01/10/2008	£ / R 2008/12/12	15.35	Call	Currency Future	425.0000	344.0000	(19.059)	0	0	0
01/10/2008	£ / R 2008/12/12	14.60	Put	Currency Future	272.0000	311.0000	14.338	0	0	0
01/10/2008	£ / R 2008/12/12	14.60	Call	Currency Future	777.0000	649.0000	(16.474)	0	0	0
01/10/2008	£ / R 2008/12/12	15.45	Put	Currency Future	737.0000	821.0000	11.398	0	0	0
01/10/2008	£ / R 2008/12/12	15.50	Call	Currency Future	377.0000	293.0000	(22.281)	0	0	0
01/10/2008	£ / R 2008/12/12	15.45	Call	Currency Future	392.0000	309.0000	(21.173)	0	0	0
01/10/2008	£ / R 2008/12/12	15.35	Put	Currency Future	670.0000	755.0000	12.687	0	0	0
01/10/2008	£ / R 2008/12/12	15.30	Put	Currency Future	0.0000	720.0000	100.000	0	0	0
01/10/2008	£ / R 2008/12/12	15.30	Call	Currency Future	0.0000	358.0000	100.000	0	0	0
01/10/2008	£ / R 2008/12/12	14.50	Call	Currency Future	843.0000	708.0000	(16.014)	0	0	0
01/10/2008	£ / R 2008/12/12	14.80	Put	Currency Future	0.0000	410.0000	100.000	0	0	0
01/10/2008	£ / R 2008/12/12	14.80	Put	Currency Future	355.0000	410.0000	15.493	0	0	0
01/10/2008	£ / R 2008/12/12	14.40	Put	Currency Future	207.0000	235.0000	13.527	0	0	0
01/10/2008	£ / R 2008/12/12	14.60	Put	Currency Future	272.0000	311.0000	14.338	0	0	0
01/10/2008	£ / R 2008/12/12	14.90	Call	Currency Future	610.0000	504.0000	(17.377)	0	0	0
01/10/2008	£ / R 2008/12/12	14.90	Put	Currency Future	404.0000	466.0000	15.347	0	0	0
01/10/2008	£ / R 2008/12/12	14.60	Call	Currency Future	777.0000	649.0000	(16.474)	0	0	0
01/10/2008	£ / R 2008/12/12	14.80	Call	Currency Future	0.0000	548.0000	100.000	0	0	0
01/10/2008	£ / R 2008/12/12	14.40	Call	Currency Future	912.0000	773.0000	(15.241)	0	0	0
01/10/2008	£ / R 2008/12/12	14.50	Put	Currency Future	238.0000	270.0000	13.445	0	0	0
01/10/2008	£ / R 2008/12/12	15.40	Put	Currency Future	703.0000	788.0000	12.091	0	0	0
01/10/2008	£ / R 2008/12/12	15.15	Put	Currency Future	544.0000	619.0000	13.787	0	0	0
01/10/2008	£ / R 2008/12/12	15.00	Call	Currency Future	563.0000	463.0000	(17.762)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/10/2008	£ / R 2008/12/12	15.10	Put	Currency Future	515.0000	587.0000	13.981	0	0	0
01/10/2008	£ / R 2008/12/12	14.75	Call	Currency Future	686.0000	572.0000	(16.618)	0	0	0
01/10/2008	£ / R 2008/12/12	15.10	Call	Currency Future	520.0000	425.0000	(18.269)	0	0	0
01/10/2008	£ / R 2008/12/12	15.00	Put	Currency Future	458.0000	525.0000	14.629	0	0	0
01/10/2008	£ / R 2008/12/12	15.25	Put	Currency Future	606.0000	686.0000	13.201	0	0	0
01/10/2008	£ / R 2008/12/12	14.75	Put	Currency Future	331.0000	384.0000	16.012	0	0	0
01/10/2008	£ / R 2008/12/12	15.25	Call	Currency Future	461.0000	374.0000	(18.872)	0	0	0
01/10/2008	£ / R 2008/12/12	15.15	Call	Currency Future	499.0000	407.0000	(18.437)	0	0	0
01/10/2008	£ / R 2008/12/12	15.40	Call	Currency Future	408.0000	326.0000	(20.098)	0	0	0
01/10/2008	£ / R 2009/03/16			Currency Future	15.3743	15.2137	(1.045)	0.0000	0.0000	12,049
01/10/2008	£ / R 2009/03/16	15.25	Put	Currency Future	713.0000	769.0000	7.854	0	0	0
01/10/2008	£ / R 2009/03/16	15.35	Call	Currency Future	795.0000	694.0000	(12.704)	0	0	0
01/10/2008	£ / R 2009/03/16	14.85	Call	Currency Future	1,032.0000	907.0000	(12.112)	0	0	0
01/10/2008	£ / R 2009/03/16	15.15	Put	Currency Future	658.0000	710.0000	7.903	0	0	0
01/10/2008	£ / R 2009/03/16	14.95	Call	Currency Future	975.0000	860.0000	(11.795)	0	0	0
01/10/2008	£ / R 2009/03/16	15.05	Call	Currency Future	927.0000	816.0000	(11.974)	0	0	0
01/10/2008	£ / R 2009/03/16	14.95	Put	Currency Future	551.0000	596.0000	8.167	0	0	0
01/10/2008	£ / R 2009/03/16	15.35	Put	Currency Future	771.0000	830.0000	7.652	0	0	0
01/10/2008	£ / R 2009/03/16	14.85	Put	Currency Future	508.0000	543.0000	6.890	0	0	0
01/10/2008	£ / R 2009/03/16	15.15	Call	Currency Future	882.0000	774.0000	(12.245)	0	0	0
01/10/2008	£ / R 2009/03/16	15.25	Call	Currency Future	838.0000	733.0000	(12.530)	0	0	0
01/10/2008	£ / R 2009/03/16	15.55	Call	Currency Future	718.0000	623.0000	(13.231)	0	0	0
01/10/2008	£ / R 2009/03/16	14.75	Put	Currency Future	468.0000	496.0000	5.983	0	0	0
01/10/2008	£ / R 2009/03/16	15.85	Put	Currency Future	1,084.0000	1,150.0000	6.089	0	0	0
01/10/2008	£ / R 2009/03/16	15.65	Call	Currency Future	682.0000	587.0000	(13.930)	0	0	0
01/10/2008	£ / R 2009/03/16	15.50	Put	Currency Future	862.0000	926.0000	7.425	0	0	0
01/10/2008	£ / R 2009/03/16	15.85	Call	Currency Future	609.0000	513.0000	(15.764)	0	0	0
01/10/2008	£ / R 2009/03/16	15.75	Put	Currency Future	1,024.0000	1,085.0000	5.957	0	0	0
01/10/2008	£ / R 2009/03/16	15.75	Call	Currency Future	648.0000	549.0000	(15.278)	0	0	0
01/10/2008	£ / R 2009/03/16	15.65	Put	Currency Future	957.0000	1,023.0000	6.897	0	0	0
01/10/2008	£ / R 2009/03/16	15.50	Call	Currency Future	736.0000	640.0000	(13.043)	0	0	0
01/10/2008	£ / R 2009/03/16	15.30	Put	Currency Future	742.0000	799.0000	7.682	0	0	0
01/10/2008	£ / R 2009/03/16	15.55	Put	Currency Future	893.0000	959.0000	7.391	0	0	0
01/10/2008	£ / R 2009/03/16	14.90	Put	Currency Future	529.0000	569.0000	7.561	0	0	0
01/10/2008	£ / R 2009/03/16	14.60	Put	Currency Future	412.0000	436.0000	5.825	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/10/2008	£ / R 2009/03/16	15.10	Put	Currency Future	630.0000	681.0000	8.095	0	0	0
01/10/2008	£ / R 2009/03/16	15.05	Put	Currency Future	603.0000	652.0000	8.126	0	0	0
01/10/2008	£ / R 2009/03/16	15.30	Call	Currency Future	816.0000	713.0000	(12.623)	0	0	0
01/10/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,179.0000	1,249.0000	5.937	0	0	0
01/10/2008	£ / R 2009/03/16	15.10	Call	Currency Future	904.0000	795.0000	(12.058)	0	0	0
01/10/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,062.0000	931.0000	(12.335)	0	0	0
01/10/2008	£ / R 2009/03/16	14.60	Call	Currency Future	1,186.0000	1,050.0000	(11.467)	0	0	0
01/10/2008	£ / R 2009/03/16	14.75	Call	Currency Future	1,092.0000	960.0000	(12.088)	0	0	0
01/10/2008	£ / R 2009/03/16	15.30	Call	Currency Future	816.0000	713.0000	(12.623)	0	0	0
01/10/2008	£ / R 2009/03/16	14.90	Put	Currency Future	529.0000	569.0000	7.561	0	0	0
01/10/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,003.0000	883.0000	(11.964)	0	0	0
01/10/2008	£ / R 2009/03/16	14.80	Put	Currency Future	488.0000	518.0000	6.148	0	0	0
01/10/2008	£ / R 2009/03/16	14.65	Call	Currency Future	1,154.0000	1,019.0000	(11.698)	0	0	0
01/10/2008	£ / R 2009/03/16	14.80	Put	Currency Future	488.0000	518.0000	6.148	0	0	0
01/10/2008	£ / R 2009/03/16	14.70	Call	Currency Future	1,123.0000	989.0000	(11.932)	0	0	0
01/10/2008	£ / R 2009/03/16	15.80	Call	Currency Future	628.0000	531.0000	(15.446)	0	0	0
01/10/2008	£ / R 2009/03/16	15.30	Put	Currency Future	742.0000	799.0000	7.682	0	0	0
01/10/2008	£ / R 2009/03/16	14.70	Put	Currency Future	449.0000	476.0000	6.013	0	0	0
01/10/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,054.0000	1,117.0000	5.977	0	0	0
01/10/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,062.0000	931.0000	(12.335)	0	0	0
01/10/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,003.0000	883.0000	(11.964)	0	0	0
01/10/2008	£ / R 2009/03/16	15.70	Put	Currency Future	990.0000	1,054.0000	6.465	0	0	0
01/10/2008	£ / R 2009/03/16	15.70	Call	Currency Future	665.0000	568.0000	(14.586)	0	0	0
01/10/2008	£ / R 2009/03/16	16.00	Call	Currency Future	553.0000	463.0000	(16.275)	0	0	0
01/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	590.0000	496.0000	(15.932)	0	0	0
01/10/2008	£ / R 2009/03/16	15.20	Put	Currency Future	685.0000	739.0000	7.883	0	0	0
01/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,115.0000	1,182.0000	6.009	0	0	0
01/10/2008	£ / R 2009/03/16	14.65	Put	Currency Future	430.0000	456.0000	6.047	0	0	0
01/10/2008	£ / R 2009/03/16	15.80	Call	Currency Future	628.0000	531.0000	(15.446)	0	0	0
01/10/2008	£ / R 2009/03/16	15.20	Call	Currency Future	860.0000	753.0000	(12.442)	0	0	0
01/10/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,054.0000	1,117.0000	5.977	0	0	0
01/10/2008	£ / R 2009/03/16	15.05	Put	Currency Future	603.0000	652.0000	8.126	0	0	0
01/10/2008	£ / R 2009/03/16	15.65	Call	Currency Future	0.0000	587.0000	100.000	0	0	0
01/10/2008	£ / R 2009/03/16	15.05	Call	Currency Future	927.0000	816.0000	(11.974)	0	0	0
01/10/2008	£ / R 2009/03/16	15.15	Call	Currency Future	882.0000	774.0000	(12.245)	0	0	0
01/10/2008	£ / R 2009/03/16	15.15	Put	Currency Future	658.0000	710.0000	7.903	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/10/2008	£ / R	2009/03/16	15.65	Put	Currency Future	0.0000	1,023.0000	100.000	0	0	0
01/10/2008	£ / R	2009/03/16	15.60	Put	Currency Future	925.0000	993.0000	7.351	0	0	0
01/10/2008	£ / R	2009/03/16	15.00	Call	Currency Future	951.0000	838.0000	(11.882)	0	0	0
01/10/2008	£ / R	2009/03/16	15.00	Put	Currency Future	576.0000	624.0000	8.333	0	0	0
01/10/2008	£ / R	2009/03/16	15.60	Call	Currency Future	699.0000	607.0000	(13.162)	0	0	0
01/10/2008	£ / R	2009/03/16	15.45	Put	Currency Future	831.0000	894.0000	7.581	0	0	0
01/10/2008	£ / R	2009/03/16	15.40	Put	Currency Future	801.0000	862.0000	7.615	0	0	0
01/10/2008	£ / R	2009/03/16	15.40	Call	Currency Future	775.0000	675.0000	(12.903)	0	0	0
01/10/2008	£ / R	2009/03/16	15.40	Call	Currency Future	775.0000	675.0000	(12.903)	0	0	0
01/10/2008	£ / R	2009/03/16	15.40	Put	Currency Future	801.0000	862.0000	7.615	0	0	0
01/10/2008	£ / R	2009/03/16	15.45	Call	Currency Future	755.0000	657.0000	(12.980)	0	0	0
01/10/2008	£ / R	2009/03/16	15.35	Call	Currency Future	795.0000	694.0000	(12.704)	0	0	0
01/10/2008	£ / R	2009/03/16	15.35	Put	Currency Future	771.0000	830.0000	7.652	0	0	0
01/10/2008	£ / R	2009/06/12			Currency Future	15.6191	15.4511	(1.076)	0.0000	0.0000	1
01/10/2008	£ / R	2009/06/12	15.05	Call	Currency Future	1,252.0000	1,116.0000	(10.863)	0	0	0
01/10/2008	£ / R	2009/06/12	15.05	Put	Currency Future	683.0000	715.0000	4.685	0	0	0
01/10/2008	£ / R	2009/06/12	15.15	Call	Currency Future	1,197.0000	1,072.0000	(10.443)	0	0	0
01/10/2008	£ / R	2009/06/12	15.15	Put	Currency Future	728.0000	770.0000	5.769	0	0	0
01/10/2008	£ / R	2009/06/12	15.65	Call	Currency Future	977.0000	870.0000	(10.952)	0	0	0
01/10/2008	£ / R	2009/06/12	15.55	Call	Currency Future	1,018.0000	907.0000	(10.904)	0	0	0
01/10/2008	£ / R	2009/06/12	14.95	Call	Currency Future	1,310.0000	1,171.0000	(10.611)	0	0	0
01/10/2008	£ / R	2009/06/12	14.85	Put	Currency Future	600.0000	627.0000	4.500	0	0	0
01/10/2008	£ / R	2009/06/12	15.75	Call	Currency Future	939.0000	834.0000	(11.182)	0	0	0
01/10/2008	£ / R	2009/06/12	14.85	Call	Currency Future	1,369.0000	1,228.0000	(10.299)	0	0	0
01/10/2008	£ / R	2009/06/12	15.55	Put	Currency Future	948.0000	1,006.0000	6.118	0	0	0
01/10/2008	£ / R	2009/06/12	14.95	Put	Currency Future	641.0000	670.0000	4.524	0	0	0
01/10/2008	£ / R	2009/06/12	15.65	Put	Currency Future	1,008.0000	1,069.0000	6.052	0	0	0
01/10/2008	£ / R	2009/06/12	15.05	Call	Currency Future	1,252.0000	1,116.0000	(10.863)	0	0	0
01/10/2008	£ / R	2009/06/12	15.15	Call	Currency Future	1,197.0000	1,072.0000	(10.443)	0	0	0
01/10/2008	£ / R	2009/06/12	15.55	Put	Currency Future	948.0000	1,006.0000	6.118	0	0	0
01/10/2008	£ / R	2009/06/12	15.55	Call	Currency Future	1,018.0000	907.0000	(10.904)	0	0	0
01/10/2008	£ / R	2009/06/12	15.15	Put	Currency Future	728.0000	770.0000	5.769	0	0	0
01/10/2008	£ / R	2009/06/12	16.20	Call	Currency Future	771.0000	668.0000	(13.359)	0	0	0
01/10/2008	£ / R	2009/06/12	15.05	Put	Currency Future	683.0000	715.0000	4.685	0	0	0
01/10/2008	£ / R	2009/06/12	16.10	Put	Currency Future	1,290.0000	1,353.0000	4.884	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/10/2008	£ / R 2009/06/12	15.85	Put	Currency Future	1,133.0000	1,199.0000	5.825	0	0	0
01/10/2008	£ / R 2009/06/12	16.10	Call	Currency Future	810.0000	704.0000	(13.086)	0	0	0
01/10/2008	£ / R 2009/06/12	15.40	Put	Currency Future	862.0000	915.0000	6.148	0	0	0
01/10/2008	£ / R 2009/06/12	15.80	Call	Currency Future	920.0000	817.0000	(11.196)	0	0	0
01/10/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,081.0000	966.0000	(10.638)	0	0	0
01/10/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,352.0000	1,417.0000	4.808	0	0	0
01/10/2008	£ / R 2009/06/12	15.00	Put	Currency Future	662.0000	692.0000	4.532	0	0	0
01/10/2008	£ / R 2009/06/12	15.10	Call	Currency Future	1,224.0000	1,093.0000	(10.703)	0	0	0
01/10/2008	£ / R 2009/06/12	15.25	Put	Currency Future	778.0000	829.0000	6.555	0	0	0
01/10/2008	£ / R 2009/06/12	15.10	Put	Currency Future	705.0000	742.0000	5.248	0	0	0
01/10/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,126.0000	1,008.0000	(10.480)	0	0	0
01/10/2008	£ / R 2009/06/12	15.25	Call	Currency Future	1,147.0000	1,030.0000	(10.201)	0	0	0
01/10/2008	£ / R 2009/06/12	15.00	Call	Currency Future	1,281.0000	1,143.0000	(10.773)	0	0	0
01/10/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,101.0000	1,166.0000	5.904	0	0	0
01/10/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,339.0000	1,199.0000	(10.456)	0	0	0
01/10/2008	£ / R 2009/06/12	14.90	Put	Currency Future	620.0000	648.0000	4.516	0	0	0
01/10/2008	£ / R 2009/06/12	14.80	Call	Currency Future	1,399.0000	1,257.0000	(10.150)	0	0	0
01/10/2008	£ / R 2009/06/12	15.75	Put	Currency Future	1,070.0000	1,133.0000	5.888	0	0	0
01/10/2008	£ / R 2009/06/12	15.90	Call	Currency Future	884.0000	780.0000	(11.765)	0	0	0
01/10/2008	£ / R 2009/06/12	15.30	Put	Currency Future	807.0000	857.0000	6.196	0	0	0
01/10/2008	£ / R 2009/06/12	14.80	Put	Currency Future	580.0000	606.0000	4.483	0	0	0
01/10/2008	£ / R 2009/06/12	16.00	Call	Currency Future	850.0000	741.0000	(12.824)	0	0	0
01/10/2008	£ / R 2009/06/12	15.40	Put	Currency Future	862.0000	915.0000	6.148	0	0	0
01/10/2008	£ / R 2009/06/12	14.90	Put	Currency Future	620.0000	648.0000	4.516	0	0	0
01/10/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,339.0000	1,199.0000	(10.456)	0	0	0
01/10/2008	£ / R 2009/06/12	15.35	Call	Currency Future	1,103.0000	987.0000	(10.517)	0	0	0
01/10/2008	£ / R 2009/06/12	15.90	Call	Currency Future	884.0000	780.0000	(11.765)	0	0	0
01/10/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,126.0000	1,008.0000	(10.480)	0	0	0
01/10/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,165.0000	1,229.0000	5.494	0	0	0
01/10/2008	£ / R 2009/06/12	16.10	Call	Currency Future	810.0000	704.0000	(13.086)	0	0	0
01/10/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,081.0000	966.0000	(10.638)	0	0	0
01/10/2008	£ / R 2009/06/12	15.30	Put	Currency Future	807.0000	857.0000	6.196	0	0	0
01/10/2008	£ / R 2009/06/12	15.35	Put	Currency Future	834.0000	886.0000	6.235	0	0	0
01/10/2008	£ / R 2009/06/12	15.95	Call	Currency Future	867.0000	760.0000	(12.341)	0	0	0
01/10/2008	£ / R 2009/06/12	14.80	Put	Currency Future	580.0000	606.0000	4.483	0	0	0
01/10/2008	£ / R 2009/06/12	15.60	Call	Currency Future	997.0000	888.0000	(10.933)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/10/2008	£ / R	2009/06/12	15.95	Put	Currency Future	1,198.0000	1,259.0000	5.092	0	0	0
01/10/2008	£ / R	2009/06/12	15.85	Call	Currency Future	902.0000	800.0000	(11.308)	0	0	0
01/10/2008	£ / R	2009/06/12	16.00	Put	Currency Future	1,231.0000	1,290.0000	4.793	0	0	0
01/10/2008	£ / R	2009/06/12	16.05	Call	Currency Future	829.0000	722.0000	(12.907)	0	0	0
01/10/2008	£ / R	2009/06/12	14.80	Call	Currency Future	1,399.0000	1,257.0000	(10.150)	0	0	0
01/10/2008	£ / R	2009/06/12	15.20	Call	Currency Future	1,170.0000	1,050.0000	(10.256)	0	0	0
01/10/2008	£ / R	2009/06/12	15.70	Put	Currency Future	1,039.0000	1,101.0000	5.967	0	0	0
01/10/2008	£ / R	2009/06/12	16.05	Put	Currency Future	1,260.0000	1,321.0000	4.841	0	0	0
01/10/2008	£ / R	2009/06/12	15.50	Call	Currency Future	1,038.0000	926.0000	(10.790)	0	0	0
01/10/2008	£ / R	2009/06/12	15.45	Put	Currency Future	891.0000	945.0000	6.061	0	0	0
01/10/2008	£ / R	2009/06/12	16.10	Put	Currency Future	1,290.0000	1,353.0000	4.884	0	0	0
01/10/2008	£ / R	2009/06/12	15.50	Put	Currency Future	919.0000	975.0000	6.094	0	0	0
01/10/2008	£ / R	2009/06/12	15.20	Put	Currency Future	750.0000	799.0000	6.533	0	0	0
01/10/2008	£ / R	2009/06/12	15.80	Put	Currency Future	1,101.0000	1,166.0000	5.904	0	0	0
01/10/2008	£ / R	2009/06/12	15.80	Call	Currency Future	920.0000	817.0000	(11.196)	0	0	0
01/10/2008	£ / R	2009/06/12	15.60	Call	Currency Future	997.0000	888.0000	(10.933)	0	0	0
01/10/2008	£ / R	2009/06/12	15.60	Put	Currency Future	978.0000	1,037.0000	6.033	0	0	0
01/10/2008	£ / R	2009/06/12	15.60	Put	Currency Future	978.0000	1,037.0000	6.033	0	0	0
01/10/2008	£ / R	2009/06/12	15.45	Call	Currency Future	1,060.0000	946.0000	(10.755)	0	0	0
01/10/2008	£ / R	2009/06/12	15.90	Put	Currency Future	1,165.0000	1,229.0000	5.494	0	0	0
01/10/2008	£ / R	2009/06/12	15.70	Call	Currency Future	958.0000	852.0000	(11.065)	0	0	0
01/10/2008	£ / R	2009/06/12	15.65	Put	Currency Future	1,008.0000	1,069.0000	6.052	0	0	0
01/10/2008	£ / R	2009/06/12	15.65	Call	Currency Future	977.0000	870.0000	(10.952)	0	0	0
01/10/2008	€ / R	2008/12/12			Currency Future	11.9047	11.8217	(0.697)	12.2700	11.7400	52,155
01/10/2008	€ / R	2008/12/12	11.55	Put	Currency Future	229.0000	267.0000	16.594	0	0	0
01/10/2008	€ / R	2008/12/12	12.05	Call	Currency Future	352.0000	325.0000	(7.670)	0	0	0
01/10/2008	€ / R	2008/12/12	11.55	Call	Currency Future	584.0000	539.0000	(7.705)	0	0	0
01/10/2008	€ / R	2008/12/12	11.90	Call	Currency Future	411.0000	379.0000	(7.786)	0	0	0
01/10/2008	€ / R	2008/12/12	12.50	Call	Currency Future	210.0000	188.0000	(10.476)	0	0	0
01/10/2008	€ / R	2008/12/12	12.50	Put	Currency Future	805.0000	867.0000	7.702	0	0	0
01/10/2008	€ / R	2008/12/12	12.25	Call	Currency Future	287.0000	262.0000	(8.711)	0	0	0
01/10/2008	€ / R	2008/12/12	12.10	Put	Currency Future	530.0000	587.0000	10.755	0	0	0
01/10/2008	€ / R	2008/12/12	12.10	Call	Currency Future	334.0000	309.0000	(7.485)	0	0	0
01/10/2008	€ / R	2008/12/12	12.25	Put	Currency Future	632.0000	690.0000	9.177	0	0	0
01/10/2008	€ / R	2008/12/12	11.90	Put	Currency Future	406.0000	457.0000	12.562	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/10/2008	€ / R 2008/12/12	12.30	Call	Currency Future	273.0000	246.0000	(9.890)	0	0	0
01/10/2008	€ / R 2008/12/12	12.15	Put	Currency Future	563.0000	622.0000	10.480	0	0	0
01/10/2008	€ / R 2008/12/12	12.15	Call	Currency Future	318.0000	294.0000	(7.547)	0	0	0
01/10/2008	€ / R 2008/12/12	12.40	Put	Currency Future	735.0000	794.0000	8.027	0	0	0
01/10/2008	€ / R 2008/12/12	12.30	Put	Currency Future	668.0000	724.0000	8.383	0	0	0
01/10/2008	€ / R 2008/12/12	11.90	Put	Currency Future	406.0000	457.0000	12.562	0	0	0
01/10/2008	€ / R 2008/12/12	12.40	Call	Currency Future	240.0000	216.0000	(10.000)	0	0	0
01/10/2008	€ / R 2008/12/12	11.90	Call	Currency Future	411.0000	379.0000	(7.786)	0	0	0
01/10/2008	€ / R 2008/12/12	12.35	Put	Currency Future	701.0000	759.0000	8.274	0	0	0
01/10/2008	€ / R 2008/12/12	12.05	Put	Currency Future	497.0000	553.0000	11.268	0	0	0
01/10/2008	€ / R 2008/12/12	11.65	Call	Currency Future	528.0000	488.0000	(7.576)	0	0	0
01/10/2008	€ / R 2008/12/12	11.75	Put	Currency Future	322.0000	370.0000	14.907	0	0	0
01/10/2008	€ / R 2008/12/12	12.35	Call	Currency Future	256.0000	230.0000	(10.156)	0	0	0
01/10/2008	€ / R 2008/12/12	12.45	Call	Currency Future	225.0000	202.0000	(10.222)	0	0	0
01/10/2008	€ / R 2008/12/12	11.85	Put	Currency Future	377.0000	427.0000	13.263	0	0	0
01/10/2008	€ / R 2008/12/12	11.70	Call	Currency Future	502.0000	464.0000	(7.570)	0	0	0
01/10/2008	€ / R 2008/12/12	12.45	Put	Currency Future	770.0000	830.0000	7.792	0	0	0
01/10/2008	€ / R 2008/12/12	11.70	Put	Currency Future	297.0000	342.0000	15.152	0	0	0
01/10/2008	€ / R 2008/12/12	11.85	Call	Currency Future	432.0000	399.0000	(7.639)	0	0	0
01/10/2008	€ / R 2008/12/12	11.75	Call	Currency Future	477.0000	441.0000	(7.547)	0	0	0
01/10/2008	€ / R 2008/12/12	11.65	Put	Currency Future	273.0000	316.0000	15.751	0	0	0
01/10/2008	€ / R 2008/12/12	11.40	Put	Currency Future	176.0000	204.0000	15.909	0	0	0
01/10/2008	€ / R 2008/12/12	11.80	Call	Currency Future	454.0000	420.0000	(7.489)	0	0	0
01/10/2008	€ / R 2008/12/12	11.40	Call	Currency Future	680.0000	625.0000	(8.088)	0	0	0
01/10/2008	€ / R 2008/12/12	11.30	Call	Currency Future	751.0000	693.0000	(7.723)	0	0	0
01/10/2008	€ / R 2008/12/12	11.30	Put	Currency Future	147.0000	171.0000	16.327	0	0	0
01/10/2008	€ / R 2008/12/12	11.80	Put	Currency Future	349.0000	398.0000	14.040	0	0	0
01/10/2008	€ / R 2008/12/12	12.30	Put	Currency Future	668.0000	724.0000	8.383	0	0	0
01/10/2008	€ / R 2008/12/12	12.30	Call	Currency Future	273.0000	246.0000	(9.890)	0	0	0
01/10/2008	€ / R 2008/12/12	12.20	Put	Currency Future	597.0000	658.0000	10.218	0	0	0
01/10/2008	€ / R 2008/12/12	12.20	Call	Currency Future	302.0000	279.0000	(7.616)	0	0	0
01/10/2008	€ / R 2008/12/12	12.55	Put	Currency Future	842.0000	904.0000	7.363	0	0	0
01/10/2008	€ / R 2008/12/12	12.35	Call	Currency Future	256.0000	230.0000	(10.156)	0	0	0
01/10/2008	€ / R 2008/12/12	12.65	Put	Currency Future	916.0000	981.0000	7.096	0	0	0
01/10/2008	€ / R 2008/12/12	12.35	Put	Currency Future	701.0000	759.0000	8.274	0	0	0
01/10/2008	€ / R 2008/12/12	12.55	Call	Currency Future	196.0000	176.0000	(10.204)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/10/2008	€ / R 2008/12/12	12.65	Call	Currency Future	171.0000	153.0000	(10.526)	0	0	0
01/10/2008	€ / R 2008/12/12	11.30	Call	Currency Future	751.0000	693.0000	(7.723)	0	0	0
01/10/2008	€ / R 2008/12/12	11.35	Call	Currency Future	715.0000	659.0000	(7.832)	0	0	0
01/10/2008	€ / R 2008/12/12	11.35	Put	Currency Future	161.0000	187.0000	16.149	0	0	0
01/10/2008	€ / R 2008/12/12	11.45	Call	Currency Future	646.0000	595.0000	(7.895)	0	0	0
01/10/2008	€ / R 2008/12/12	11.45	Put	Currency Future	192.0000	223.0000	16.146	0	0	0
01/10/2008	€ / R 2008/12/12	11.85	Call	Currency Future	432.0000	399.0000	(7.639)	0	0	0
01/10/2008	€ / R 2008/12/12	12.00	Put	Currency Future	466.0000	520.0000	11.588	0	0	0
01/10/2008	€ / R 2008/12/12	11.95	Call	Currency Future	390.0000	360.0000	(7.692)	0	0	0
01/10/2008	€ / R 2008/12/12	11.85	Put	Currency Future	377.0000	427.0000	13.263	0	0	0
01/10/2008	€ / R 2008/12/12	11.95	Put	Currency Future	435.0000	488.0000	12.184	0	0	0
01/10/2008	€ / R 2008/12/12	12.00	Call	Currency Future	370.0000	342.0000	(7.568)	0	0	0
01/10/2008	€ / R 2008/12/12	11.80	Call	Currency Future	454.0000	420.0000	(7.489)	0	0	0
01/10/2008	€ / R 2008/12/12	11.30	Put	Currency Future	147.0000	171.0000	16.327	0	0	0
01/10/2008	€ / R 2008/12/12	11.40	Call	Currency Future	680.0000	625.0000	(8.088)	0	0	0
01/10/2008	€ / R 2008/12/12	11.40	Put	Currency Future	176.0000	204.0000	15.909	0	0	0
01/10/2008	€ / R 2008/12/12	11.50	Call	Currency Future	613.0000	566.0000	(7.667)	0	0	0
01/10/2008	€ / R 2008/12/12	11.50	Put	Currency Future	209.0000	244.0000	16.746	0	0	0
01/10/2008	€ / R 2008/12/12	11.80	Put	Currency Future	349.0000	398.0000	14.040	0	0	0
01/10/2008	€ / R 2008/12/12	11.60	Put	Currency Future	250.0000	291.0000	16.400	0	0	0
01/10/2008	€ / R 2008/12/12	11.60	Call	Currency Future	555.0000	512.0000	(7.748)	0	0	0
01/10/2008	€ / R 2009/03/16			Currency Future	12.1453	12.0612	(0.692)	0.0000	0.0000	12,815
01/10/2008	€ / R 2009/03/16	12.60	Put	Currency Future	937.0000	992.0000	5.870	0	0	0
01/10/2008	€ / R 2009/03/16	12.15	Call	Currency Future	644.0000	614.0000	(4.658)	0	0	0
01/10/2008	€ / R 2009/03/16	12.10	Put	Currency Future	619.0000	672.0000	8.562	0	0	0
01/10/2008	€ / R 2009/03/16	12.10	Put	Currency Future	619.0000	672.0000	8.562	0	0	0
01/10/2008	€ / R 2009/03/16	12.15	Put	Currency Future	649.0000	702.0000	8.166	0	0	0
01/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	665.0000	633.0000	(4.812)	0	0	0
01/10/2008	€ / R 2009/03/16	12.05	Call	Currency Future	686.0000	654.0000	(4.665)	0	0	0
01/10/2008	€ / R 2009/03/16	12.60	Call	Currency Future	482.0000	453.0000	(6.017)	0	0	0
01/10/2008	€ / R 2009/03/16	12.35	Call	Currency Future	567.0000	541.0000	(4.586)	0	0	0
01/10/2008	€ / R 2009/03/16	12.05	Put	Currency Future	590.0000	642.0000	8.814	0	0	0
01/10/2008	€ / R 2009/03/16	12.70	Call	Currency Future	446.0000	419.0000	(6.054)	0	0	0
01/10/2008	€ / R 2009/03/16	11.90	Call	Currency Future	751.0000	717.0000	(4.527)	0	0	0
01/10/2008	€ / R 2009/03/16	12.30	Call	Currency Future	586.0000	558.0000	(4.778)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	740.0000	797.0000	7.703	0	0	0
01/10/2008	€ / R 2009/03/16	11.90	Put	Currency Future	506.0000	556.0000	9.881	0	0	0
01/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	665.0000	633.0000	(4.812)	0	0	0
01/10/2008	€ / R 2009/03/16	12.00	Put	Currency Future	561.0000	613.0000	9.269	0	0	0
01/10/2008	€ / R 2009/03/16	12.70	Put	Currency Future	1,001.0000	1,058.0000	5.694	0	0	0
01/10/2008	€ / R 2009/03/16	12.25	Call	Currency Future	605.0000	576.0000	(4.793)	0	0	0
01/10/2008	€ / R 2009/03/16	12.45	Put	Currency Future	838.0000	897.0000	7.041	0	0	0
01/10/2008	€ / R 2009/03/16	12.65	Call	Currency Future	464.0000	436.0000	(6.034)	0	0	0
01/10/2008	€ / R 2009/03/16	12.45	Call	Currency Future	533.0000	509.0000	(4.503)	0	0	0
01/10/2008	€ / R 2009/03/16	12.25	Put	Currency Future	709.0000	765.0000	7.898	0	0	0
01/10/2008	€ / R 2009/03/16	12.65	Put	Currency Future	968.0000	1,025.0000	5.888	0	0	0
01/10/2008	€ / R 2009/03/16	12.00	Call	Currency Future	707.0000	675.0000	(4.526)	0	0	0
01/10/2008	€ / R 2009/03/16	12.55	Put	Currency Future	905.0000	960.0000	6.077	0	0	0
01/10/2008	€ / R 2009/03/16	12.35	Put	Currency Future	772.0000	830.0000	7.513	0	0	0
01/10/2008	€ / R 2009/03/16	12.55	Call	Currency Future	501.0000	471.0000	(5.988)	0	0	0
01/10/2008	€ / R 2009/03/16	12.15	Put	Currency Future	649.0000	702.0000	8.166	0	0	0
01/10/2008	€ / R 2009/03/16	12.15	Call	Currency Future	644.0000	614.0000	(4.658)	0	0	0
01/10/2008	€ / R 2009/03/16	11.80	Call	Currency Future	799.0000	762.0000	(4.631)	0	0	0
01/10/2008	€ / R 2009/03/16	12.50	Put	Currency Future	871.0000	928.0000	6.544	0	0	0
01/10/2008	€ / R 2009/03/16	12.50	Call	Currency Future	516.0000	490.0000	(5.039)	0	0	0
01/10/2008	€ / R 2009/03/16	12.40	Put	Currency Future	805.0000	863.0000	7.205	0	0	0
01/10/2008	€ / R 2009/03/16	12.40	Call	Currency Future	550.0000	525.0000	(4.545)	0	0	0
01/10/2008	€ / R 2009/03/16	11.80	Put	Currency Future	454.0000	501.0000	10.352	0	0	0
01/10/2008	€ / R 2009/03/16	12.75	Put	Currency Future	1,034.0000	1,092.0000	5.609	0	0	0
01/10/2008	€ / R 2009/03/16	12.75	Call	Currency Future	429.0000	403.0000	(6.061)	0	0	0
01/10/2008	€ / R 2009/03/16	12.65	Put	Currency Future	968.0000	1,025.0000	5.888	0	0	0
01/10/2008	€ / R 2009/03/16	12.85	Call	Currency Future	396.0000	372.0000	(6.061)	0	0	0
01/10/2008	€ / R 2009/03/16	12.85	Put	Currency Future	1,101.0000	1,161.0000	5.450	0	0	0
01/10/2008	€ / R 2009/03/16	12.55	Call	Currency Future	501.0000	471.0000	(5.988)	0	0	0
01/10/2008	€ / R 2009/03/16	12.55	Put	Currency Future	905.0000	960.0000	6.077	0	0	0
01/10/2008	€ / R 2009/03/16	12.65	Call	Currency Future	464.0000	436.0000	(6.034)	0	0	0
01/10/2008	€ / R 2009/03/16	12.05	Call	Currency Future	686.0000	654.0000	(4.665)	0	0	0
01/10/2008	€ / R 2009/03/16	12.05	Put	Currency Future	590.0000	642.0000	8.814	0	0	0
01/10/2008	€ / R 2009/03/16	11.50	Call	Currency Future	976.0000	925.0000	(5.225)	0	0	0
01/10/2008	€ / R 2009/03/16	11.60	Call	Currency Future	913.0000	865.0000	(5.257)	0	0	0
01/10/2008	€ / R 2009/03/16	11.65	Put	Currency Future	388.0000	424.0000	9.278	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/10/2008	€ / R 2009/03/16	11.75	Call	Currency Future	824.0000	786.0000	(4.612)	0	0	0
01/10/2008	€ / R 2009/03/16	11.75	Put	Currency Future	429.0000	474.0000	10.490	0	0	0
01/10/2008	€ / R 2009/03/16	11.85	Call	Currency Future	774.0000	739.0000	(4.522)	0	0	0
01/10/2008	€ / R 2009/03/16	11.85	Put	Currency Future	479.0000	528.0000	10.230	0	0	0
01/10/2008	€ / R 2009/03/16	11.65	Call	Currency Future	883.0000	835.0000	(5.436)	0	0	0
01/10/2008	€ / R 2009/03/16	11.95	Put	Currency Future	533.0000	585.0000	9.756	0	0	0
01/10/2008	€ / R 2009/03/16	11.95	Call	Currency Future	729.0000	696.0000	(4.527)	0	0	0
01/10/2008	€ / R 2009/03/16	11.50	Put	Currency Future	331.0000	364.0000	9.970	0	0	0
01/10/2008	€ / R 2009/03/16	11.55	Call	Currency Future	945.0000	895.0000	(5.291)	0	0	0
01/10/2008	€ / R 2009/03/16	12.30	Call	Currency Future	586.0000	558.0000	(4.778)	0	0	0
01/10/2008	€ / R 2009/03/16	11.60	Put	Currency Future	368.0000	403.0000	9.511	0	0	0
01/10/2008	€ / R 2009/03/16	11.70	Call	Currency Future	853.0000	810.0000	(5.041)	0	0	0
01/10/2008	€ / R 2009/03/16	11.70	Put	Currency Future	408.0000	449.0000	10.049	0	0	0
01/10/2008	€ / R 2009/03/16	11.80	Call	Currency Future	799.0000	762.0000	(4.631)	0	0	0
01/10/2008	€ / R 2009/03/16	11.80	Put	Currency Future	454.0000	501.0000	10.352	0	0	0
01/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	740.0000	797.0000	7.703	0	0	0
01/10/2008	€ / R 2009/03/16	12.20	Put	Currency Future	679.0000	733.0000	7.953	0	0	0
01/10/2008	€ / R 2009/03/16	12.20	Call	Currency Future	624.0000	595.0000	(4.647)	0	0	0
01/10/2008	€ / R 2009/03/16	11.55	Put	Currency Future	349.0000	383.0000	9.742	0	0	0
01/10/2008	€ / R 2009/06/12			Currency Future	12.3515	12.2661	(0.691)	12.2500	12.2500	50
01/10/2008	€ / R 2009/06/12	12.65	Put	Currency Future	1,004.0000	1,067.0000	6.275	0	0	0
01/10/2008	€ / R 2009/06/12	12.65	Call	Currency Future	705.0000	683.0000	(3.121)	0	0	0
01/10/2008	€ / R 2009/06/12	12.35	Put	Currency Future	815.0000	874.0000	7.239	0	0	0
01/10/2008	€ / R 2009/06/12	12.35	Call	Currency Future	817.0000	790.0000	(3.305)	0	0	0
01/10/2008	€ / R 2009/06/12	12.25	Call	Currency Future	858.0000	830.0000	(3.263)	0	0	0
01/10/2008	€ / R 2009/06/12	12.60	Put	Currency Future	971.0000	1,034.0000	6.488	0	0	0
01/10/2008	€ / R 2009/06/12	12.30	Put	Currency Future	786.0000	844.0000	7.379	0	0	0
01/10/2008	€ / R 2009/06/12	12.80	Call	Currency Future	652.0000	626.0000	(3.988)	0	0	0
01/10/2008	€ / R 2009/06/12	12.30	Call	Currency Future	837.0000	810.0000	(3.226)	0	0	0
01/10/2008	€ / R 2009/06/12	12.90	Put	Currency Future	1,163.0000	1,224.0000	5.245	0	0	0
01/10/2008	€ / R 2009/06/12	12.60	Call	Currency Future	723.0000	700.0000	(3.181)	0	0	0
01/10/2008	€ / R 2009/06/12	12.85	Put	Currency Future	1,132.0000	1,191.0000	5.212	0	0	0
01/10/2008	€ / R 2009/06/12	12.25	Put	Currency Future	757.0000	814.0000	7.530	0	0	0
01/10/2008	€ / R 2009/06/12	12.85	Call	Currency Future	633.0000	608.0000	(3.949)	0	0	0
01/10/2008	€ / R 2009/06/12	12.50	Call	Currency Future	759.0000	735.0000	(3.162)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/10/2008	€ / R 2009/06/12	12.80	Put	Currency Future	1,101.0000	1,160.0000	5.359	0	0	0
01/10/2008	€ / R 2009/06/12	12.05	Call	Currency Future	942.0000	914.0000	(2.972)	0	0	0
01/10/2008	€ / R 2009/06/12	12.55	Call	Currency Future	740.0000	717.0000	(3.108)	0	0	0
01/10/2008	€ / R 2009/06/12	12.55	Put	Currency Future	939.0000	1,001.0000	6.603	0	0	0
01/10/2008	€ / R 2009/06/12	12.15	Put	Currency Future	698.0000	756.0000	8.309	0	0	0
01/10/2008	€ / R 2009/06/12	12.10	Put	Currency Future	669.0000	726.0000	8.520	0	0	0
01/10/2008	€ / R 2009/06/12	12.15	Call	Currency Future	899.0000	872.0000	(3.003)	0	0	0
01/10/2008	€ / R 2009/06/12	12.90	Call	Currency Future	615.0000	590.0000	(4.065)	0	0	0
01/10/2008	€ / R 2009/06/12	12.50	Put	Currency Future	907.0000	969.0000	6.836	0	0	0
01/10/2008	€ / R 2009/06/12	12.45	Call	Currency Future	778.0000	753.0000	(3.213)	0	0	0
01/10/2008	€ / R 2009/06/12	12.45	Put	Currency Future	876.0000	937.0000	6.963	0	0	0
01/10/2008	€ / R 2009/06/12	12.05	Put	Currency Future	641.0000	698.0000	8.892	0	0	0
01/10/2008	€ / R 2009/06/12	12.20	Call	Currency Future	879.0000	851.0000	(3.185)	0	0	0
01/10/2008	€ / R 2009/06/12	12.10	Call	Currency Future	920.0000	893.0000	(2.935)	0	0	0
01/10/2008	€ / R 2009/06/12	12.20	Put	Currency Future	727.0000	784.0000	7.840	0	0	0
01/10/2008	€ / R 2009/06/12	11.85	Put	Currency Future	542.0000	587.0000	8.303	0	0	0
01/10/2008	€ / R 2009/06/12	12.85	Put	Currency Future	1,132.0000	1,191.0000	5.212	0	0	0
01/10/2008	€ / R 2009/06/12	12.00	Put	Currency Future	613.0000	669.0000	9.135	0	0	0
01/10/2008	€ / R 2009/06/12	11.65	Put	Currency Future	461.0000	501.0000	8.677	0	0	0
01/10/2008	€ / R 2009/06/12	12.60	Put	Currency Future	971.0000	1,034.0000	6.488	0	0	0
01/10/2008	€ / R 2009/06/12	12.60	Call	Currency Future	723.0000	700.0000	(3.181)	0	0	0
01/10/2008	€ / R 2009/06/12	12.70	Call	Currency Future	688.0000	664.0000	(3.488)	0	0	0
01/10/2008	€ / R 2009/06/12	12.10	Call	Currency Future	920.0000	893.0000	(2.935)	0	0	0
01/10/2008	€ / R 2009/06/12	12.10	Put	Currency Future	669.0000	726.0000	8.520	0	0	0
01/10/2008	€ / R 2009/06/12	12.05	Call	Currency Future	942.0000	914.0000	(2.972)	0	0	0
01/10/2008	€ / R 2009/06/12	12.70	Put	Currency Future	1,037.0000	1,098.0000	5.882	0	0	0
01/10/2008	€ / R 2009/06/12	12.05	Put	Currency Future	641.0000	698.0000	8.892	0	0	0
01/10/2008	€ / R 2009/06/12	11.70	Call	Currency Future	1,132.0000	1,088.0000	(3.887)	0	0	0
01/10/2008	€ / R 2009/06/12	12.15	Call	Currency Future	899.0000	872.0000	(3.003)	0	0	0
01/10/2008	€ / R 2009/06/12	11.70	Put	Currency Future	480.0000	522.0000	8.750	0	0	0
01/10/2008	€ / R 2009/06/12	11.65	Call	Currency Future	1,162.0000	1,117.0000	(3.873)	0	0	0
01/10/2008	€ / R 2009/06/12	11.80	Call	Currency Future	1,073.0000	1,031.0000	(3.914)	0	0	0
01/10/2008	€ / R 2009/06/12	12.85	Call	Currency Future	633.0000	608.0000	(3.949)	0	0	0
01/10/2008	€ / R 2009/06/12	11.80	Put	Currency Future	521.0000	565.0000	8.445	0	0	0
01/10/2008	€ / R 2009/06/12	12.75	Put	Currency Future	1,070.0000	1,128.0000	5.421	0	0	0
01/10/2008	€ / R 2009/06/12	11.90	Call	Currency Future	1,015.0000	980.0000	(3.448)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/10/2008	€ / R	2009/06/12	12.75	Call	Currency Future	672.0000	645.0000	(4.018)	0	0	0
01/10/2008	€ / R	2009/06/12	12.40	Call	Currency Future	797.0000	771.0000	(3.262)	0	0	0
01/10/2008	€ / R	2009/06/12	12.15	Put	Currency Future	698.0000	756.0000	8.309	0	0	0
01/10/2008	€ / R	2009/06/12	12.00	Call	Currency Future	965.0000	935.0000	(3.109)	0	0	0
01/10/2008	€ / R	2009/06/12	11.85	Call	Currency Future	1,044.0000	1,003.0000	(3.927)	0	0	0
01/10/2008	€ / R	2009/06/12	11.90	Put	Currency Future	564.0000	614.0000	8.865	0	0	0
01/10/2008	€ / R	2009/06/12	12.40	Put	Currency Future	846.0000	905.0000	6.974	0	0	0
01/10/2008	€ / R	2009/06/12	11.75	Put	Currency Future	501.0000	543.0000	8.383	0	0	0
01/10/2008	€ / R	2009/06/12	12.55	Put	Currency Future	939.0000	1,001.0000	6.603	0	0	0
01/10/2008	€ / R	2009/06/12	11.85	Call	Currency Future	1,044.0000	1,003.0000	(3.927)	0	0	0
01/10/2008	€ / R	2009/06/12	11.85	Put	Currency Future	542.0000	587.0000	8.303	0	0	0
01/10/2008	€ / R	2009/06/12	11.75	Call	Currency Future	1,102.0000	1,059.0000	(3.902)	0	0	0
01/10/2008	€ / R	2009/06/12	11.95	Call	Currency Future	988.0000	957.0000	(3.138)	0	0	0
01/10/2008	€ / R	2009/06/12	12.35	Put	Currency Future	815.0000	874.0000	7.239	0	0	0
01/10/2008	€ / R	2009/06/12	12.55	Call	Currency Future	740.0000	717.0000	(3.108)	0	0	0
01/10/2008	€ / R	2009/06/12	12.35	Call	Currency Future	817.0000	790.0000	(3.305)	0	0	0
01/10/2008	€ / R	2009/06/12	11.95	Put	Currency Future	586.0000	641.0000	9.386	0	0	0
01/10/2008	€ / R	2009/06/12	12.95	Call	Currency Future	597.0000	572.0000	(4.188)	0	0	0
01/10/2008	€ / R	2009/06/12	12.65	Call	Currency Future	705.0000	683.0000	(3.121)	0	0	0
01/10/2008	€ / R	2009/06/12	12.95	Put	Currency Future	1,195.0000	1,256.0000	5.105	0	0	0
01/10/2008	€ / R	2009/06/12	12.65	Put	Currency Future	1,004.0000	1,067.0000	6.275	0	0	0
01/10/2008	€ / R	2009/06/12	13.05	Call	Currency Future	562.0000	539.0000	(4.093)	0	0	0
01/10/2008	€ / R	2009/06/12	13.05	Put	Currency Future	1,260.0000	1,322.0000	4.921	0	0	0
01/10/2008	ALBI	2008/11/06			Index Future	274.6330	274.8000	0.061	0.0000	0.0000	661
01/10/2008	ALBI	2008/11/06	265.00	Call	Index Future	96,516.0000	98,150.0000	1.693	0	0	0
01/10/2008	ALBI	2008/11/06	265.00	Put	Index Future	186.0000	150.0000	(19.355)	0	0	0
01/10/2008	ALBI	2009/02/05			Index Future	282.9320	283.1030	0.060	0.0000	0.0000	0
01/10/2008	ALBI	2009/05/07			Index Future	291.6880	290.7790	(0.312)	0.0000	0.0000	0
01/10/2008	CRD1	2008/11/06			Index Future	115.8690	115.9230	0.047	0.0000	0.0000	6
01/10/2008	CRD1	2009/02/05			Index Future	119.2880	119.3460	0.049	0.0000	0.0000	0

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01/10/2008	CRD1	2009/05/07			Index Future	122.7530	122.8150	0.051	0.0000	0.0000	0
01/10/2008	GOVI	2008/11/06			jGovi	276.4195	276.5565	0.050	0.0000	0.0000	150
01/10/2008	GOVI	2008/11/06	274.00	Put	jGovi	7,980.0000	7,393.0000	(7.356)	0	0	0
01/10/2008	GOVI	2008/11/06	274.00	Call	jGovi	32,175.0000	32,958.0000	2.434	0	0	0
01/10/2008	GOVI	2009/02/05			jGovi	284.5775	284.7220	0.051	0.0000	0.0000	254
01/10/2008	GOVI	2009/05/07			jGovi	292.8425	292.9965	0.053	0.0000	0.0000	0
01/10/2008	ILBI	2008/11/06			Index Future	328.3940	328.3940	-	0.0000	0.0000	1
01/10/2008	ILBI	2009/02/05			Index Future	337.9810	337.9810	-	0.0000	0.0000	0
01/10/2008	ILBI	2009/05/07			Index Future	347.7890	348.2560	0.134	0.0000	0.0000	0
01/10/2008	J153	2010/08/31			jSwap	10.7710	10.7430	(0.260)	0.0000	0.0000	0
01/10/2008	J157	2015/09/15			jSwap	9.5140	9.4860	(0.294)	0.0000	0.0000	0
01/10/2008	J186	2026/12/21			jSwap	8.7800	8.7710	(0.103)	0.0000	0.0000	0
01/10/2008	J201	2014/12/22			jSwap	9.7160	9.6950	(0.216)	0.0000	0.0000	0
01/10/2008	J203	2017/09/15			jSwap	9.3660	9.3310	(0.374)	0.0000	0.0000	0
01/10/2008	J204	2018/12/21			jSwap	9.3970	9.3570	(0.426)	0.0000	0.0000	0
01/10/2008	J207	2020/01/15			jSwap	9.2820	9.2480	(0.366)	0.0000	0.0000	0
01/10/2008	JBAR	2005/12/21			jBar	12.0500	12.1500	0.830	0.0000	0.0000	0
01/10/2008	JFRA	2008/11/06			jFra	11.9620	12.0260	0.535	0.0000	0.0000	0
01/10/2008	JFRA	2009/02/05			jFra	11.5970	11.5770	(0.172)	0.0000	0.0000	0

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01/10/2008	JFRA	2009/05/07			jFra	10.9510	10.9170	(0.310)	0.0000	0.0000	0
01/10/2008	JFRA	2009/08/06			jFra	10.2600	10.2110	(0.478)	0.0000	0.0000	0
01/10/2008	JFRA	2009/11/05			jFra	9.8740	9.8560	(0.182)	0.0000	0.0000	0
01/10/2008	JN02	2008/11/06			jNote	10.3600	10.3300	(0.290)	0.0000	0.0000	0
01/10/2008	JN02	2009/02/05			jNote	9.9790	9.9340	(0.451)	0.0000	0.0000	0
01/10/2008	JN02	2009/05/07			jNote	9.6320	9.5850	(0.488)	0.0000	0.0000	0
01/10/2008	JN05	2008/11/07			jNote	9.3320	9.3100	(0.236)	0.0000	0.0000	0
01/10/2008	JN05	2009/02/05			jNote	9.3250	9.2940	(0.332)	0.0000	0.0000	0
01/10/2008	JN05	2009/05/07			jNote	9.1550	9.1260	(0.317)	0.0000	0.0000	0
01/10/2008	JN10	2008/11/07			jNote	9.0150	8.9940	(0.233)	0.0000	0.0000	0
01/10/2008	JN10	2009/02/05			jNote	9.0020	8.9570	(0.500)	0.0000	0.0000	0
01/10/2008	JN10	2009/05/07			jNote	8.8860	8.8400	(0.518)	0.0000	0.0000	0
01/10/2008	JROD	2008/10/31			jRod	11.8330	11.8480	0.127	0.0000	0.0000	0
01/10/2008	JROD	2008/11/28			jRod	11.9160	11.9680	0.436	0.0000	0.0000	0
01/10/2008	JROD	2008/12/31			jRod	12.0540	12.1410	0.722	0.0000	0.0000	0
01/10/2008	OTH1	2008/11/06			Index Future	264.9680	265.2630	0.111	0.0000	0.0000	9
01/10/2008	OTH1	2009/02/05			Index Future	272.7880	273.0950	0.113	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
01/10/2008	OTH1	2009/05/07			Index Future	280.7100	281.0320	0.115	0.0000	0.0000	0
01/10/2008	R153	2008/11/06			Bond Future	9.2700	9.2180	(0.561)	0.0000	0.0000	8,722
01/10/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	397.0000	436.0000	9.824	0	0	0
01/10/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	431.0000	382.0000	(11.369)	0	0	0
01/10/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	684.0000	621.0000	(9.211)	0	0	0
01/10/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	225.0000	250.0000	11.111	0	0	700
01/10/2008	R153	2009/02/05			Bond Future	8.8050	8.7430	(0.704)	0.0000	0.0000	3
01/10/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	203.0000	184.0000	(9.360)	0	0	0
01/10/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,950.0000	2,023.0000	3.744	0	0	0
01/10/2008	R153	2009/05/07			Bond Future	8.1890	8.1130	(0.928)	0.0000	0.0000	0
01/10/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,083.0000	1,044.0000	(3.601)	0	0	0
01/10/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,413.0000	2,471.0000	2.404	0	0	0
01/10/2008	R157	2008/11/06			Bond Future	8.8010	8.7850	(0.182)	0.0000	0.0000	9,373
01/10/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	225.0000	204.0000	(9.333)	0	0	1,000
01/10/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	4,209.0000	4,281.0000	1.711	0	0	500
01/10/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	15.0000	12.0000	(20.000)	0	0	300
01/10/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	8,088.0000	8,178.0000	1.113	0	0	0
01/10/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,554.0000	1,487.0000	(4.311)	0	0	0
01/10/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,257.0000	1,282.0000	1.989	0	0	700
01/10/2008	R157	2009/02/05			Bond Future	8.6510	8.6340	(0.197)	0.0000	0.0000	5,094
01/10/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	7,853.0000	7,931.0000	0.993	0	0	0
01/10/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,961.0000	3,003.0000	1.418	0	0	600
01/10/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	5,663.0000	5,730.0000	1.183	0	0	600
01/10/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	2,399.0000	2,345.0000	(2.251)	0	0	0
01/10/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	475.0000	457.0000	(3.789)	0	0	600
01/10/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	951.0000	921.0000	(3.155)	0	0	0
01/10/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	4,674.0000	4,732.0000	1.241	0	0	0
01/10/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,324.0000	1,286.0000	(2.870)	0	0	0
01/10/2008	R157	2009/05/07			Bond Future	8.4880	8.4700	(0.212)	0.0000	0.0000	0
01/10/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,139.0000	2,096.0000	(2.010)	0	0	0

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01/10/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,944.0000	5,002.0000	1.173	0	0	0
01/10/2008	R186	2008/11/06			Bond Future	8.5360	8.5190	(0.199)	0.0000	0.0000	4,975
01/10/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	603.0000	671.0000	11.277	0	0	0
01/10/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	977.0000	869.0000	(11.054)	0	0	0
01/10/2008	R186	2009/02/05			Bond Future	8.4280	8.4110	(0.202)	0.0000	0.0000	2,500
01/10/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	8,144.0000	8,319.0000	2.149	0	0	0
01/10/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	10.0000	9.0000	(10.000)	0	0	0
01/10/2008	R186	2009/05/07			Bond Future	8.3210	8.3030	(0.216)	0.0000	0.0000	0
01/10/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	6,976.0000	7,151.0000	2.509	0	0	0
01/10/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	149.0000	135.0000	(9.396)	0	0	0
01/10/2008	R196	2008/11/06			Bond Future	11.6900	11.8550	1.411	0.0000	0.0000	0
01/10/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	304.0000	282.0000	(7.237)	0	0	0
01/10/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,172.0000	1,198.0000	2.218	0	0	0
01/10/2008	R196	2009/02/05			Bond Future	11.0010	11.1380	1.245	0.0000	0.0000	0
01/10/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,240.0000	1,239.0000	(0.081)	0	0	0
01/10/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,227.0000	1,219.0000	(0.652)	0	0	0
01/10/2008	R196	2009/05/07			Bond Future	11.1000	11.0650	(0.315)	0.0000	0.0000	0
01/10/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	1,585.0000	1,576.0000	(0.568)	0	0	0
01/10/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	1,555.0000	1,557.0000	0.129	0	0	0
01/10/2008	R201	2008/11/06			Bond Future	8.9120	8.8860	(0.292)	0.0000	0.0000	1,000
01/10/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	346.0000	379.0000	9.538	0	0	0
01/10/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,097.0000	1,010.0000	(7.931)	0	0	0
01/10/2008	R201	2009/02/05			Bond Future	8.7480	8.7210	(0.309)	0.0000	0.0000	2
01/10/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	2,620.0000	2,712.0000	3.511	0	0	0
01/10/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	386.0000	357.0000	(7.513)	0	0	0
01/10/2008	R201	2009/05/07			Bond Future	8.5800	8.5510	(0.338)	0.0000	0.0000	0
01/10/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	541.0000	510.0000	(5.730)	0	0	0

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01/10/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	3,438.0000	3,534.0000	2.792	0	0	0
01/10/2008	R203	2008/11/06			Bond Future	8.7940	8.7780	(0.182)	0.0000	0.0000	0
01/10/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	1,868.0000	1,781.0000	(4.657)	0	0	0
01/10/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	104.0000	112.0000	7.692	0	0	0
01/10/2008	R203	2009/02/05			Bond Future	8.6500	8.6340	(0.185)	0.0000	0.0000	0
01/10/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	3,624.0000	3,705.0000	2.235	0	0	0
01/10/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	174.0000	161.0000	(7.471)	0	0	0
01/10/2008	R203	2009/05/07			Bond Future	8.5010	8.4830	(0.212)	0.0000	0.0000	0
01/10/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	3,357.0000	3,437.0000	2.383	0	0	0
01/10/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	500.0000	474.0000	(5.200)	0	0	0
01/10/2008	R204	2008/11/06			Bond Future	8.7870	8.7700	(0.193)	0.0000	0.0000	3,126
01/10/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	92.0000	101.0000	9.783	0	0	0
01/10/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	1,947.0000	1,848.0000	(5.085)	0	0	0
01/10/2008	R204	2009/02/05			Bond Future	8.6540	8.6370	(0.196)	0.0000	0.0000	9
01/10/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	3,819.0000	3,916.0000	2.540	0	0	0
01/10/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	124.0000	113.0000	(8.871)	0	0	0
01/10/2008	R204	2009/05/07			Bond Future	8.5200	8.5020	(0.211)	0.0000	0.0000	0
01/10/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	471.0000	445.0000	(5.520)	0	0	0
01/10/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	3,449.0000	3,537.0000	2.551	0	0	0
01/10/2008	R206	2008/11/06			Bond Future	8.8870	8.8730	(0.158)	0.0000	0.0000	610
01/10/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	6.0000	6.0000	-	0	0	0
01/10/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	3,579.0000	3,524.0000	(1.537)	0	0	0
01/10/2008	R206	2009/02/05			Bond Future	8.6700	8.6550	(0.173)	0.0000	0.0000	0
01/10/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	349.0000	334.0000	(4.298)	0	0	0
01/10/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	2,540.0000	2,582.0000	1.654	0	0	0
01/10/2008	R206	2009/05/07			Bond Future	8.4480	8.4320	(0.189)	0.0000	0.0000	0
01/10/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	709.0000	689.0000	(2.821)	0	0	0

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01/10/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,734.0000	2,774.0000	1.463	0	0	0
01/10/2008	R207	2008/11/06			Bond Future	8.7700	8.7540	(0.182)	0.0000	0.0000	0
01/10/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	81.0000	89.0000	9.877	0	0	0
01/10/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	1,866.0000	1,770.0000	(5.145)	0	0	0
01/10/2008	R207	2009/02/05			Bond Future	8.6460	8.6290	(0.197)	0.0000	0.0000	0
01/10/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	85.0000	76.0000	(10.588)	0	0	0
01/10/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	3,915.0000	4,017.0000	2.605	0	0	0
01/10/2008	R207	2009/05/07			Bond Future	8.5250	8.5070	(0.211)	0.0000	0.0000	0
01/10/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	3,419.0000	3,512.0000	2.720	0	0	0
01/10/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	392.0000	368.0000	(6.122)	0	0	0
01/10/2008	R209	2008/11/06			Bond Future	8.1840	8.1570	(0.330)	0.0000	0.0000	6,539
01/10/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	4,063.0000	3,820.0000	(5.981)	0	0	0
01/10/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
01/10/2008	R209	2009/02/05			Bond Future	8.0940	8.0660	(0.346)	0.0000	0.0000	0
01/10/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/10/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	7,617.0000	7,873.0000	3.361	0	0	0
01/10/2008	R209	2009/05/07			Bond Future	8.0050	7.9760	(0.362)	0.0000	0.0000	0
01/10/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
01/10/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	8,427.0000	8,696.0000	3.192	0	0	0
01/10/2008	TRT1	2008/11/06			Index Future	272.8650	273.0050	0.051	0.0000	0.0000	300
01/10/2008	TRT1	2009/02/05			Index Future	280.9180	281.0660	0.053	0.0000	0.0000	0
01/10/2008	TRT1	2009/05/07			Index Future	289.0770	289.2340	0.054	0.0000	0.0000	0
01/10/2008	ZAAD	2008/12/12			Currency Future	6.6595	6.6372	(0.335)	0.0000	0.0000	4,844
01/10/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	232.0000	212.0000	(8.621)	0	0	0
01/10/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	255.0000	235.0000	(7.843)	0	0	0
01/10/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0



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01/10/2008	ZAAD 2008/12/12	6.60	Put	Currency Future	172.0000	175.0000	1.744	0	0	0
01/10/2008	ZAAD 2008/12/12	6.25	Call	Currency Future	454.0000	430.0000	(5.286)	0	0	0
01/10/2008	ZAAD 2008/12/12	6.20	Call	Currency Future	495.0000	471.0000	(4.848)	0	0	0
01/10/2008	ZAAD 2008/12/12	6.85	Put	Currency Future	332.0000	340.0000	2.410	0	0	0
01/10/2008	ZAAD 2008/12/12	6.90	Call	Currency Future	129.0000	115.0000	(10.853)	0	0	0
01/10/2008	ZAAD 2008/12/12	6.85	Call	Currency Future	142.0000	127.0000	(10.563)	0	0	0
01/10/2008	ZAAD 2008/12/12	6.90	Put	Currency Future	370.0000	378.0000	2.162	0	0	0
01/10/2008	ZAAD 2008/12/12	7.00	Call	Currency Future	107.0000	95.0000	(11.215)	0	0	0
01/10/2008	ZAAD 2008/12/12	6.95	Call	Currency Future	118.0000	105.0000	(11.017)	0	0	0
01/10/2008	ZAAD 2008/12/12	7.00	Put	Currency Future	448.0000	458.0000	2.232	0	0	0
01/10/2008	ZAAD 2008/12/12	6.95	Put	Currency Future	408.0000	418.0000	2.451	0	0	0
01/10/2008	ZAAD 2008/12/12	6.15	Call	Currency Future	538.0000	514.0000	(4.461)	0	0	0
01/10/2008	ZAAD 2008/12/12	6.70	Put	Currency Future	231.0000	235.0000	1.732	0	0	0
01/10/2008	ZAAD 2008/12/12	6.70	Call	Currency Future	190.0000	172.0000	(9.474)	0	0	0
01/10/2008	ZAAD 2008/12/12	7.15	Put	Currency Future	566.0000	579.0000	2.297	0	0	0
01/10/2008	ZAAD 2008/12/12	6.50	Call	Currency Future	282.0000	261.0000	(7.447)	0	0	0
01/10/2008	ZAAD 2008/12/12	6.80	Put	Currency Future	297.0000	303.0000	2.020	0	0	0
01/10/2008	ZAAD 2008/12/12	7.15	Call	Currency Future	75.0000	66.0000	(12.000)	0	0	0
01/10/2008	ZAAD 2008/12/12	6.20	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
01/10/2008	ZAAD 2008/12/12	6.95	Put	Currency Future	408.0000	418.0000	2.451	0	0	0
01/10/2008	ZAAD 2008/12/12	6.30	Call	Currency Future	415.0000	391.0000	(5.783)	0	0	0
01/10/2008	ZAAD 2008/12/12	6.65	Put	Currency Future	201.0000	204.0000	1.493	0	0	0
01/10/2008	ZAAD 2008/12/12	6.95	Call	Currency Future	118.0000	105.0000	(11.017)	0	0	0
01/10/2008	ZAAD 2008/12/12	6.30	Put	Currency Future	55.0000	54.0000	(1.818)	0	0	0
01/10/2008	ZAAD 2008/12/12	7.20	Call	Currency Future	66.0000	57.0000	(13.636)	0	0	0
01/10/2008	ZAAD 2008/12/12	6.40	Call	Currency Future	344.0000	321.0000	(6.686)	0	0	0
01/10/2008	ZAAD 2008/12/12	6.65	Call	Currency Future	210.0000	191.0000	(9.048)	0	0	0
01/10/2008	ZAAD 2008/12/12	6.40	Put	Currency Future	84.0000	84.0000	-	0	0	0
01/10/2008	ZAAD 2008/12/12	6.50	Put	Currency Future	123.0000	123.0000	-	0	0	0
01/10/2008	ZAAD 2008/12/12	6.45	Put	Currency Future	102.0000	102.0000	-	0	0	0
01/10/2008	ZAAD 2008/12/12	7.20	Put	Currency Future	606.0000	620.0000	2.310	0	0	0
01/10/2008	ZAAD 2008/12/12	6.45	Call	Currency Future	311.0000	289.0000	(7.074)	0	0	0
01/10/2008	ZAAD 2008/12/12	6.55	Put	Currency Future	146.0000	148.0000	1.370	0	0	0
01/10/2008	ZAAD 2008/12/12	6.80	Call	Currency Future	156.0000	141.0000	(9.615)	0	0	0
01/10/2008	ZAAD 2008/12/12	7.05	Call	Currency Future	98.0000	87.0000	(11.224)	0	0	0
01/10/2008	ZAAD 2008/12/12	6.40	Call	Currency Future	344.0000	321.0000	(6.686)	0	0	0

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01/10/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	488.0000	499.0000	2.254	0	0	0
01/10/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	210.0000	191.0000	(9.048)	0	0	0
01/10/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	146.0000	148.0000	1.370	0	0	0
01/10/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	201.0000	204.0000	1.493	0	0	0
01/10/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	84.0000	84.0000	-	0	0	0
01/10/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	734.0000	749.0000	2.044	0	0	0
01/10/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	370.0000	378.0000	2.162	0	0	0
01/10/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	648.0000	662.0000	2.160	0	0	0
01/10/2008	ZAAD	2008/12/12	7.10	Call	Currency Future	86.0000	76.0000	(11.628)	0	0	0
01/10/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	255.0000	235.0000	(7.843)	0	0	0
01/10/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	43.0000	37.0000	(13.953)	0	0	0
01/10/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	129.0000	115.0000	(10.853)	0	0	0
01/10/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	488.0000	499.0000	2.254	0	0	0
01/10/2008	ZAAD	2008/12/12	7.10	Put	Currency Future	527.0000	539.0000	2.277	0	0	0
01/10/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	98.0000	87.0000	(11.224)	0	0	0
01/10/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	75.0000	66.0000	(12.000)	0	0	0
01/10/2008	ZAAD	2008/12/12	7.25	Call	Currency Future	57.0000	49.0000	(14.035)	0	0	0
01/10/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	566.0000	579.0000	2.297	0	0	0
01/10/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	44.0000	43.0000	(2.273)	0	0	0
01/10/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	102.0000	102.0000	-	0	0	0
01/10/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	311.0000	289.0000	(7.074)	0	0	0
01/10/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	378.0000	355.0000	(6.085)	0	0	0
01/10/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	68.0000	68.0000	-	0	0	0
01/10/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	263.0000	268.0000	1.901	0	0	0
01/10/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	172.0000	156.0000	(9.302)	0	0	0
01/10/2008	ZAAD	2009/03/16			Currency Future	6.7566	6.7294	(0.403)	0.0000	0.0000	410
01/10/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	156.0000	156.0000	-	0	0	0
01/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	441.0000	448.0000	1.587	0	0	0
01/10/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	696.0000	705.0000	1.293	0	0	0
01/10/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	233.0000	214.0000	(8.155)	0	0	0
01/10/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	153.0000	134.0000	(12.418)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	318.0000	294.0000	(7.547)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	463.0000	435.0000	(6.048)	0	0	0
01/10/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	476.0000	484.0000	1.681	0	0	0
01/10/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	311.0000	315.0000	1.286	0	0	0

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01/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	360.0000	335.0000	(6.944)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	263.0000	242.0000	(7.985)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	253.0000	255.0000	0.791	0	0	0
01/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	253.0000	255.0000	0.791	0	0	0
01/10/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	407.0000	413.0000	1.474	0	0	0
01/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	342.0000	346.0000	1.170	0	0	0
01/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	360.0000	335.0000	(6.944)	0	0	0
01/10/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	660.0000	667.0000	1.061	0	0	0
01/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	588.0000	595.0000	1.190	0	0	0
01/10/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	141.0000	123.0000	(12.766)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	248.0000	227.0000	(8.468)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	248.0000	227.0000	(8.468)	0	0	0
01/10/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	734.0000	744.0000	1.362	0	0	0
01/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	441.0000	448.0000	1.587	0	0	0
01/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	195.0000	174.0000	(10.769)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	374.0000	379.0000	1.337	0	0	0
01/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	298.0000	275.0000	(7.718)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	280.0000	258.0000	(7.857)	0	0	0
01/10/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	166.0000	147.0000	(11.446)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	338.0000	314.0000	(7.101)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	281.0000	284.0000	1.068	0	0	0
01/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	195.0000	174.0000	(10.769)	0	0	0
01/10/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	153.0000	134.0000	(12.418)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	383.0000	357.0000	(6.789)	0	0	0
01/10/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	696.0000	705.0000	1.293	0	0	0
01/10/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	129.0000	112.0000	(13.178)	0	0	0
01/10/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	773.0000	783.0000	1.294	0	0	0
01/10/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	226.0000	227.0000	0.442	0	0	0
01/10/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	407.0000	381.0000	(6.388)	0	0	0
01/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	588.0000	595.0000	1.190	0	0	0
01/10/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	180.0000	160.0000	(11.111)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	493.0000	465.0000	(5.680)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	637.0000	606.0000	(4.867)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	201.0000	201.0000	-	0	0	0
01/10/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	624.0000	630.0000	0.962	0	0	0
01/10/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	80.0000	77.0000	(3.750)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/10/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	513.0000	521.0000	1.559	0	0	0
01/10/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	137.0000	136.0000	(0.730)	0	0	0
01/10/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	220.0000	201.0000	(8.636)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	338.0000	314.0000	(7.101)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	281.0000	284.0000	1.068	0	0	0
01/10/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	513.0000	521.0000	1.559	0	0	0
01/10/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	599.0000	568.0000	(5.175)	0	0	0
01/10/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	550.0000	560.0000	1.818	0	0	0
01/10/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	207.0000	189.0000	(8.696)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	407.0000	413.0000	1.474	0	0	0
01/10/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	92.0000	89.0000	(3.261)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	201.0000	201.0000	-	0	0	0
01/10/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	526.0000	497.0000	(5.513)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	463.0000	435.0000	(6.048)	0	0	0
01/10/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	220.0000	201.0000	(8.636)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	407.0000	381.0000	(6.388)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	156.0000	156.0000	-	0	0	0
01/10/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	119.0000	118.0000	(0.840)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	342.0000	346.0000	1.170	0	0	0
01/10/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	263.0000	242.0000	(7.985)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	178.0000	177.0000	(0.562)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	298.0000	275.0000	(7.718)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	434.0000	407.0000	(6.221)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	137.0000	136.0000	(0.730)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	493.0000	465.0000	(5.680)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	105.0000	102.0000	(2.857)	0	0	0
01/10/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	561.0000	531.0000	(5.348)	0	0	0
01/10/2008	ZAAD	2009/06/12			Currency Future	6.8283	6.8111	(0.252)	0.0000	0.0000	100
01/10/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	334.0000	316.0000	(5.389)	0	0	0
01/10/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	215.0000	201.0000	(6.512)	0	0	0
01/10/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	277.0000	261.0000	(5.776)	0	0	0
01/10/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	506.0000	505.0000	(0.198)	0	0	0
01/10/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	469.0000	449.0000	(4.264)	0	0	0
01/10/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	291.0000	288.0000	(1.031)	0	0	0
01/10/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	319.0000	316.0000	(0.940)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/10/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	290.0000	274.0000	(5.517)	0	0	0
01/10/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	648.0000	650.0000	0.309	0	0	0
01/10/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	611.0000	613.0000	0.327	0	0	0
01/10/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	575.0000	576.0000	0.174	0	0	0
01/10/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	244.0000	230.0000	(5.738)	0	0	0
01/10/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	469.0000	449.0000	(4.264)	0	0	0
01/10/2008	ZAAD	2009/06/12	7.50	Put	Currency Future	861.0000	865.0000	0.465	0	0	0
01/10/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	215.0000	201.0000	(6.512)	0	0	0
01/10/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	240.0000	236.0000	(1.667)	0	0	0
01/10/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	318.0000	301.0000	(5.346)	0	0	0
01/10/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	540.0000	540.0000	-	0	0	0
01/10/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	319.0000	316.0000	(0.940)	0	0	0
01/10/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	304.0000	287.0000	(5.592)	0	0	0
01/10/2008	ZAAD	2009/06/12	6.55	Call	Currency Future	518.0000	497.0000	(4.054)	0	0	0
01/10/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	787.0000	790.0000	0.381	0	0	0
01/10/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	472.0000	471.0000	(0.212)	0	0	0
01/10/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	291.0000	288.0000	(1.031)	0	0	0
01/10/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	716.0000	718.0000	0.279	0	0	0
01/10/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	202.0000	188.0000	(6.931)	0	0	0
01/10/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	351.0000	332.0000	(5.413)	0	0	0
01/10/2008	ZAAD	2009/06/12	7.50	Call	Currency Future	189.0000	176.0000	(6.878)	0	0	0
01/10/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	823.0000	827.0000	0.486	0	0	0
01/10/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	408.0000	407.0000	(0.245)	0	0	0
01/10/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	447.0000	427.0000	(4.474)	0	0	0
01/10/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	387.0000	368.0000	(4.910)	0	0	0
01/10/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	751.0000	754.0000	0.399	0	0	0
01/10/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	229.0000	215.0000	(6.114)	0	0	0
01/10/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	378.0000	376.0000	(0.529)	0	0	0
01/10/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	787.0000	790.0000	0.381	0	0	0
01/10/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	682.0000	684.0000	0.293	0	0	0
01/10/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	368.0000	350.0000	(4.891)	0	0	0
01/10/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	426.0000	407.0000	(4.460)	0	0	0
01/10/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	260.0000	245.0000	(5.769)	0	0	0
01/10/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	387.0000	368.0000	(4.910)	0	0	0
01/10/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	406.0000	387.0000	(4.680)	0	0	0
01/10/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	408.0000	407.0000	(0.245)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/10/2008	ZAAD 2009/06/12	7.15	Put	Currency Future	611.0000	613.0000	0.327	0	0	0
01/10/2008	ZAAD 2009/06/12	6.70	Call	Currency Future	447.0000	427.0000	(4.474)	0	0	0
01/10/2008	ZAAD 2009/06/12	7.15	Call	Currency Future	290.0000	274.0000	(5.517)	0	0	0
01/10/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	440.0000	438.0000	(0.455)	0	0	0
01/10/2008	ZAAD 2009/06/12	6.75	Put	Currency Future	348.0000	345.0000	(0.862)	0	0	0
01/10/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	440.0000	438.0000	(0.455)	0	0	0
01/10/2008	ZAAD 2009/06/12	6.50	Put	Currency Future	216.0000	212.0000	(1.852)	0	0	0
01/10/2008	ZAAD 2009/06/12	6.40	Put	Currency Future	174.0000	169.0000	(2.874)	0	0	0
01/10/2008	ZAAD 2009/06/12	6.40	Call	Currency Future	602.0000	580.0000	(3.654)	0	0	0
01/10/2008	ZAAD 2009/06/12	6.50	Call	Currency Future	544.0000	523.0000	(3.860)	0	0	0
01/10/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	277.0000	261.0000	(5.776)	0	0	0
01/10/2008	ZAAD 2009/06/12	6.60	Call	Currency Future	493.0000	472.0000	(4.260)	0	0	0
01/10/2008	ZAAD 2009/06/12	7.20	Put	Currency Future	648.0000	650.0000	0.309	0	0	0
01/10/2008	ZAAD 2009/06/12	6.30	Call	Currency Future	671.0000	649.0000	(3.279)	0	0	0
01/10/2008	ZAAD 2009/06/12	6.30	Put	Currency Future	143.0000	138.0000	(3.497)	0	0	0
01/10/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	368.0000	350.0000	(4.891)	0	0	0
01/10/2008	ZAAD 2009/06/12	6.60	Put	Currency Future	264.0000	261.0000	(1.136)	0	0	0
01/10/2008	ZAAD 2009/06/12	6.40	Put	Currency Future	174.0000	169.0000	(2.874)	0	0	0
01/10/2008	ZAAD 2009/06/12	6.40	Call	Currency Future	602.0000	580.0000	(3.654)	0	0	0

**Grand Total:**

**408,623**