



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 03/10/2008

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
03/10/2008	\$ / R 2008/12/12			Currency Future	8.5969	8.5854	(0.134)	8.7200	8.5500	235,596
03/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	324.0000	315.0000	(2.778)	0	0	0
03/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	112.0000	111.0000	(0.893)	0	0	0
03/10/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	684.0000	672.0000	(1.754)	0	0	0
03/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	608.0000	596.0000	(1.974)	0	0	0
03/10/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	221.0000	222.0000	0.452	0	0	0
03/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	67.0000	66.0000	(1.493)	0	0	0
03/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	764.0000	751.0000	(1.702)	0	0	0
03/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	327.0000	329.0000	0.612	0	0	0
03/10/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	87.0000	86.0000	(1.149)	0	0	0
03/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	537.0000	525.0000	(2.235)	0	0	0
03/10/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	285.0000	276.0000	(3.158)	0	0	0
03/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	140.0000	140.0000	-	0	0	0
03/10/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	453.0000	456.0000	0.662	0	0	0
03/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	324.0000	315.0000	(2.778)	0	0	0
03/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	474.0000	463.0000	(2.321)	0	0	0
03/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	537.0000	525.0000	(2.235)	0	0	0
03/10/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	199.0000	199.0000	-	0	0	0
03/10/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	388.0000	390.0000	0.515	0	0	0
03/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	327.0000	329.0000	0.612	0	0	0
03/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	140.0000	140.0000	-	0	0	0
03/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	608.0000	596.0000	(1.974)	0	0	0
03/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	112.0000	111.0000	(0.893)	0	0	0
03/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	764.0000	751.0000	(1.702)	0	0	0
03/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	178.0000	177.0000	(0.562)	0	0	0
03/10/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	51.0000	50.0000	(1.961)	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
03/10/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	446.0000	434.0000	(2.691)	0	0	0
03/10/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	37.0000	37.0000	-	0	0	0
03/10/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	934.0000	922.0000	(1.285)	0	0	0
03/10/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	158.0000	158.0000	-	0	0	0
03/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	67.0000	66.0000	(1.493)	0	0	0
03/10/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	418.0000	407.0000	(2.632)	0	0	20
03/10/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	271.0000	273.0000	0.738	0	0	0
03/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	178.0000	177.0000	(0.562)	0	0	0
03/10/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	392.0000	382.0000	(2.551)	0	0	0
03/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	474.0000	463.0000	(2.321)	0	0	0
03/10/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	505.0000	493.0000	(2.376)	0	0	0
03/10/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	368.0000	358.0000	(2.717)	0	0	0
03/10/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	250.0000	242.0000	(3.200)	0	0	0
03/10/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	246.0000	247.0000	0.407	0	0	0
03/10/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	805.0000	793.0000	(1.491)	0	0	0
03/10/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	58.0000	57.0000	(1.724)	0	0	0
03/10/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	723.0000	711.0000	(1.660)	0	0	0
03/10/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	847.0000	835.0000	(1.417)	0	0	0
03/10/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	0.0000	456.0000	100.000	0	0	0
03/10/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	77.0000	76.0000	(1.299)	0	0	0
03/10/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	0.0000	276.0000	100.000	0	0	0
03/10/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	99.0000	98.0000	(1.010)	0	0	0
03/10/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	0.0000	390.0000	100.000	0	0	0
03/10/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	0.0000	242.0000	100.000	0	0	0
03/10/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	304.0000	295.0000	(2.961)	0	0	0
03/10/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	0.0000	601.0000	100.000	0	0	0
03/10/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	357.0000	359.0000	0.560	0	0	0
03/10/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	0.0000	187.0000	100.000	0	0	0
03/10/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	0.0000	527.0000	100.000	0	0	0
03/10/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	646.0000	633.0000	(2.012)	0	0	0
03/10/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	0.0000	212.0000	100.000	0	0	0
03/10/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	346.0000	336.0000	(2.890)	0	0	0
03/10/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	125.0000	125.0000	-	0	0	0
03/10/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	572.0000	560.0000	(2.098)	0	0	0
03/10/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	299.0000	300.0000	0.334	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
03/10/2008	\$ / R 2009/03/16			Currency Future	8.7819	8.7723	(0.109)	8.8000	8.8000	25,985
03/10/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	484.0000	475.0000	(1.860)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	387.0000	388.0000	0.258	0	0	0
03/10/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	387.0000	388.0000	0.258	0	0	0
03/10/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	592.0000	583.0000	(1.520)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	502.0000	503.0000	0.199	0	0	0
03/10/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	569.0000	560.0000	(1.582)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	361.0000	361.0000	-	0	0	0
03/10/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	569.0000	560.0000	(1.582)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	361.0000	361.0000	-	0	0	0
03/10/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	592.0000	583.0000	(1.520)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	595.0000	597.0000	0.336	0	0	0
03/10/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	250.0000	250.0000	-	0	0	0
03/10/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	427.0000	419.0000	(1.874)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	732.0000	722.0000	(1.366)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	670.0000	660.0000	(1.493)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	617.0000	607.0000	(1.621)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	335.0000	335.0000	-	0	0	0
03/10/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	532.0000	534.0000	0.376	0	0	0
03/10/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	133.0000	132.0000	(0.752)	0	0	0
03/10/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	1,014.0000	1,004.0000	(0.986)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	939.0000	929.0000	(1.065)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	464.0000	456.0000	(1.724)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	643.0000	633.0000	(1.555)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	311.0000	311.0000	-	0	0	0
03/10/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	643.0000	633.0000	(1.555)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	547.0000	538.0000	(1.645)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	765.0000	754.0000	(1.438)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	200.0000	199.0000	(0.500)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	288.0000	287.0000	(0.347)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	832.0000	822.0000	(1.202)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	185.0000	184.0000	(0.541)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	233.0000	232.0000	(0.429)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	415.0000	416.0000	0.241	0	0	0
03/10/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	700.0000	690.0000	(1.429)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	269.0000	268.0000	(0.372)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/10/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	200.0000	199.0000	(0.500)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	547.0000	538.0000	(1.645)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	472.0000	473.0000	0.212	0	0	0
03/10/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	563.0000	565.0000	0.355	0	0	0
03/10/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	171.0000	170.0000	(0.585)	0	0	0
03/10/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	628.0000	630.0000	0.318	0	0	0
03/10/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	502.0000	503.0000	0.199	0	0	0
03/10/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	157.0000	156.0000	(0.637)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	504.0000	496.0000	(1.587)	0	0	0
03/10/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	410.0000	402.0000	(1.951)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	867.0000	856.0000	(1.269)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	311.0000	311.0000	-	0	0	0
03/10/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	216.0000	215.0000	(0.463)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	185.0000	184.0000	(0.541)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	415.0000	416.0000	0.241	0	0	0
03/10/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	732.0000	722.0000	(1.366)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	525.0000	517.0000	(1.524)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	216.0000	215.0000	(0.463)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	464.0000	456.0000	(1.724)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	250.0000	250.0000	-	0	0	0
03/10/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	443.0000	445.0000	0.451	0	0	0
03/10/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	525.0000	517.0000	(1.524)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	903.0000	892.0000	(1.218)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	484.0000	475.0000	(1.860)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	443.0000	445.0000	0.451	0	0	0
03/10/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	700.0000	690.0000	(1.429)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	445.0000	437.0000	(1.798)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	867.0000	856.0000	(1.269)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	269.0000	268.0000	(0.372)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	798.0000	787.0000	(1.378)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	532.0000	534.0000	0.376	0	0	0
03/10/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	798.0000	787.0000	(1.378)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	903.0000	892.0000	(1.218)	0	0	0
03/10/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	0.0000	371.0000	100.000	0	0	0
03/10/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	832.0000	822.0000	(1.202)	0	0	0
03/10/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	171.0000	170.0000	(0.585)	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
03/10/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	0.0000	698.0000	100.000	0	0	0
03/10/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	0.0000	698.0000	100.000	0	0	0
03/10/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	0.0000	769.0000	100.000	0	0	0
03/10/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	0.0000	342.0000	100.000	0	0	0
03/10/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	0.0000	371.0000	100.000	0	0	0
03/10/2008	\$ / R 2009/06/12			Currency Future	8.9570	8.9498	(0.080)	0.0000	0.0000	2,170
03/10/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	860.0000	847.0000	(1.512)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	441.0000	443.0000	0.454	0	0	0
03/10/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	748.0000	743.0000	(0.668)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	353.0000	347.0000	(1.700)	0	0	0
03/10/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	544.0000	540.0000	(0.735)	0	0	0
03/10/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	737.0000	740.0000	0.407	0	0	0
03/10/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	725.0000	720.0000	(0.690)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	612.0000	615.0000	0.490	0	0	0
03/10/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	468.0000	470.0000	0.427	0	0	0
03/10/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	643.0000	645.0000	0.311	0	0	0
03/10/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	619.0000	615.0000	(0.646)	0	0	0
03/10/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	673.0000	676.0000	0.446	0	0	0
03/10/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	612.0000	615.0000	0.490	0	0	0
03/10/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	580.0000	576.0000	(0.690)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	987.0000	974.0000	(1.317)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	772.0000	767.0000	(0.648)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	748.0000	743.0000	(0.668)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	280.0000	275.0000	(1.786)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	922.0000	909.0000	(1.410)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	553.0000	556.0000	0.542	0	0	0
03/10/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	801.0000	791.0000	(1.248)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	394.0000	392.0000	(0.508)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	415.0000	417.0000	0.482	0	0	0
03/10/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	660.0000	656.0000	(0.606)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	315.0000	310.0000	(1.587)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	682.0000	677.0000	(0.733)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	441.0000	443.0000	0.454	0	0	0
03/10/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	619.0000	615.0000	(0.646)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	954.0000	942.0000	(1.258)	0	0	0

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03/10/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	525.0000	527.0000	0.381	0	0	0
03/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	891.0000	878.0000	(1.459)	0	0	0
03/10/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	600.0000	595.0000	(0.833)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	703.0000	698.0000	(0.711)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	860.0000	847.0000	(1.512)	0	0	0
03/10/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	562.0000	558.0000	(0.712)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	353.0000	347.0000	(1.700)	0	0	0
03/10/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	705.0000	708.0000	0.426	0	0	0
03/10/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	496.0000	498.0000	0.403	0	0	0
03/10/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	297.0000	292.0000	(1.684)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	583.0000	585.0000	0.343	0	0	0
03/10/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	415.0000	417.0000	0.482	0	0	0
03/10/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	373.0000	367.0000	(1.609)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	725.0000	720.0000	(0.690)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	640.0000	635.0000	(0.781)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	468.0000	470.0000	0.427	0	0	0
03/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	334.0000	328.0000	(1.796)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	772.0000	767.0000	(0.648)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	830.0000	817.0000	(1.566)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	682.0000	677.0000	(0.733)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	583.0000	585.0000	0.343	0	0	0
03/10/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	525.0000	527.0000	0.381	0	0	0
03/10/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	705.0000	708.0000	0.426	0	0	0
03/10/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	394.0000	392.0000	(0.508)	0	0	0
03/10/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	527.0000	523.0000	(0.759)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	801.0000	791.0000	(1.248)	0	0	0
03/10/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	770.0000	773.0000	0.390	0	0	0
03/10/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	1,054.0000	1,042.0000	(1.139)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	247.0000	242.0000	(2.024)	0	0	0
03/10/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	562.0000	558.0000	(0.712)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	218.0000	213.0000	(2.294)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	640.0000	635.0000	(0.781)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	891.0000	878.0000	(1.459)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	334.0000	328.0000	(1.796)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	263.0000	258.0000	(1.901)	0	0	0
03/10/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	1,020.0000	1,008.0000	(1.176)	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
03/10/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	1,125.0000	1,112.0000	(1.156)	0	0	0
03/10/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	0.0000	841.0000	100.000	0	0	0
03/10/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	0.0000	490.0000	100.000	0	0	0
03/10/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	0.0000	454.0000	100.000	0	0	0
03/10/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	0.0000	904.0000	100.000	0	0	0
03/10/2008	£ / R 2008/12/12			Currency Future	15.1030	15.2236	0.799	15.4100	15.4100	17,007
03/10/2008	£ / R 2008/12/12	15.30	Put	Currency Future	646.0000	568.0000	(12.074)	0	0	0
03/10/2008	£ / R 2008/12/12	15.05	Call	Currency Future	549.0000	600.0000	9.290	0	0	0
03/10/2008	£ / R 2008/12/12	15.05	Call	Currency Future	549.0000	600.0000	9.290	0	0	0
03/10/2008	£ / R 2008/12/12	14.70	Put	Currency Future	320.0000	271.0000	(15.313)	0	0	0
03/10/2008	£ / R 2008/12/12	14.65	Put	Currency Future	301.0000	254.0000	(15.615)	0	0	0
03/10/2008	£ / R 2008/12/12	15.05	Put	Currency Future	496.0000	427.0000	(13.911)	0	0	0
03/10/2008	£ / R 2008/12/12	15.05	Put	Currency Future	496.0000	427.0000	(13.911)	0	0	0
03/10/2008	£ / R 2008/12/12	14.55	Put	Currency Future	265.0000	222.0000	(16.226)	0	0	0
03/10/2008	£ / R 2008/12/12	14.55	Put	Currency Future	265.0000	222.0000	(16.226)	0	0	0
03/10/2008	£ / R 2008/12/12	14.85	Call	Currency Future	642.0000	703.0000	9.502	0	0	0
03/10/2008	£ / R 2008/12/12	14.65	Call	Currency Future	754.0000	828.0000	9.814	0	0	0
03/10/2008	£ / R 2008/12/12	14.50	Call	Currency Future	851.0000	931.0000	9.401	0	0	0
03/10/2008	£ / R 2008/12/12	14.65	Put	Currency Future	301.0000	254.0000	(15.615)	0	0	0
03/10/2008	£ / R 2008/12/12	15.15	Call	Currency Future	507.0000	555.0000	9.467	0	0	0
03/10/2008	£ / R 2008/12/12	14.55	Call	Currency Future	818.0000	896.0000	9.535	0	0	0
03/10/2008	£ / R 2008/12/12	15.40	Put	Currency Future	0.0000	630.0000	100.000	0	0	0
03/10/2008	£ / R 2008/12/12	14.70	Call	Currency Future	723.0000	795.0000	9.959	0	0	0
03/10/2008	£ / R 2008/12/12	14.65	Call	Currency Future	754.0000	828.0000	9.814	0	0	0
03/10/2008	£ / R 2008/12/12	15.40	Call	Currency Future	0.0000	453.0000	100.000	0	0	0
03/10/2008	£ / R 2008/12/12	14.85	Put	Currency Future	389.0000	329.0000	(15.424)	0	0	0
03/10/2008	£ / R 2008/12/12	15.15	Put	Currency Future	554.0000	481.0000	(13.177)	0	0	0
03/10/2008	£ / R 2008/12/12	14.60	Call	Currency Future	786.0000	861.0000	9.542	0	0	0
03/10/2008	£ / R 2008/12/12	14.90	Put	Currency Future	0.0000	352.0000	100.000	0	0	0
03/10/2008	£ / R 2008/12/12	14.60	Put	Currency Future	283.0000	238.0000	(15.901)	0	0	0
03/10/2008	£ / R 2008/12/12	15.10	Call	Currency Future	527.0000	577.0000	9.488	0	0	0
03/10/2008	£ / R 2008/12/12	14.55	Call	Currency Future	818.0000	896.0000	9.535	0	0	0
03/10/2008	£ / R 2008/12/12	15.10	Put	Currency Future	524.0000	453.0000	(13.550)	0	0	0
03/10/2008	£ / R 2008/12/12	14.90	Call	Currency Future	0.0000	676.0000	100.000	0	0	0
03/10/2008	£ / R 2008/12/12	15.20	Call	Currency Future	487.0000	533.0000	9.446	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/10/2008	£ / R 2008/12/12	15.20	Put	Currency Future	584.0000	509.0000	(12.842)	0	0	0
03/10/2008	£ / R 2008/12/12	14.35	Put	Currency Future	203.0000	167.0000	(17.734)	0	0	0
03/10/2008	£ / R 2008/12/12	14.80	Call	Currency Future	668.0000	731.0000	9.431	0	0	0
03/10/2008	£ / R 2008/12/12	15.30	Call	Currency Future	449.0000	491.0000	9.354	0	0	0
03/10/2008	£ / R 2008/12/12	14.35	Call	Currency Future	956.0000	1,040.0000	8.787	0	0	0
03/10/2008	£ / R 2008/12/12	15.30	Call	Currency Future	449.0000	491.0000	9.354	0	0	0
03/10/2008	£ / R 2008/12/12	14.50	Put	Currency Future	248.0000	207.0000	(16.532)	0	0	0
03/10/2008	£ / R 2008/12/12	14.80	Put	Currency Future	365.0000	308.0000	(15.616)	0	0	0
03/10/2008	£ / R 2008/12/12	15.30	Put	Currency Future	646.0000	568.0000	(12.074)	0	0	0
03/10/2008	£ / R 2008/12/12	14.40	Put	Currency Future	217.0000	180.0000	(17.051)	0	0	0
03/10/2008	£ / R 2008/12/12	14.45	Put	Currency Future	232.0000	193.0000	(16.810)	0	0	0
03/10/2008	£ / R 2008/12/12	14.40	Call	Currency Future	920.0000	1,003.0000	9.022	0	0	0
03/10/2008	£ / R 2008/12/12	14.45	Call	Currency Future	885.0000	967.0000	9.266	0	0	0
03/10/2008	£ / R 2008/12/12	15.45	Put	Currency Future	745.0000	662.0000	(11.141)	0	0	0
03/10/2008	£ / R 2008/12/12	15.45	Call	Currency Future	398.0000	435.0000	9.296	0	0	0
03/10/2008	£ / R 2008/12/12	15.55	Call	Currency Future	364.0000	402.0000	10.440	0	0	0
03/10/2008	£ / R 2008/12/12	15.35	Put	Currency Future	678.0000	598.0000	(11.799)	0	0	0
03/10/2008	£ / R 2008/12/12	15.00	Put	Currency Future	468.0000	401.0000	(14.316)	0	0	0
03/10/2008	£ / R 2008/12/12	15.55	Put	Currency Future	811.0000	728.0000	(10.234)	0	0	0
03/10/2008	£ / R 2008/12/12	15.35	Call	Currency Future	431.0000	472.0000	9.513	0	0	0
03/10/2008	£ / R 2008/12/12	15.65	Call	Currency Future	329.0000	367.0000	11.550	0	0	0
03/10/2008	£ / R 2008/12/12	14.75	Call	Currency Future	695.0000	762.0000	9.640	0	0	0
03/10/2008	£ / R 2008/12/12	15.65	Put	Currency Future	876.0000	794.0000	(9.361)	0	0	0
03/10/2008	£ / R 2008/12/12	14.75	Put	Currency Future	342.0000	289.0000	(15.497)	0	0	0
03/10/2008	£ / R 2008/12/12	14.60	Put	Currency Future	283.0000	238.0000	(15.901)	0	0	0
03/10/2008	£ / R 2008/12/12	14.60	Call	Currency Future	786.0000	861.0000	9.542	0	0	0
03/10/2008	£ / R 2008/12/12	15.25	Call	Currency Future	467.0000	512.0000	9.636	0	0	0
03/10/2008	£ / R 2008/12/12	15.25	Put	Currency Future	614.0000	538.0000	(12.378)	0	0	0
03/10/2008	£ / R 2008/12/12	15.10	Put	Currency Future	524.0000	453.0000	(13.550)	0	0	0
03/10/2008	£ / R 2008/12/12	15.00	Call	Currency Future	571.0000	624.0000	9.282	0	0	0
03/10/2008	£ / R 2008/12/12	15.15	Put	Currency Future	554.0000	481.0000	(13.177)	0	0	0
03/10/2008	£ / R 2008/12/12	15.15	Call	Currency Future	507.0000	555.0000	9.467	0	0	0
03/10/2008	£ / R 2008/12/12	14.80	Put	Currency Future	365.0000	308.0000	(15.616)	0	0	0
03/10/2008	£ / R 2008/12/12	15.10	Call	Currency Future	527.0000	577.0000	9.488	0	0	0
03/10/2008	£ / R 2008/12/12	14.80	Call	Currency Future	668.0000	731.0000	9.431	0	0	0
03/10/2008	£ / R 2008/12/12	15.50	Call	Currency Future	382.0000	418.0000	9.424	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/10/2008	£ / R 2008/12/12	14.95	Call	Currency Future	594.0000	650.0000	9.428	0	0	0
03/10/2008	£ / R 2008/12/12	15.40	Call	Currency Future	414.0000	453.0000	9.420	0	0	0
03/10/2008	£ / R 2008/12/12	14.95	Put	Currency Future	441.0000	376.0000	(14.739)	0	0	0
03/10/2008	£ / R 2008/12/12	15.40	Put	Currency Future	711.0000	630.0000	(11.392)	0	0	0
03/10/2008	£ / R 2008/12/12	15.60	Put	Currency Future	843.0000	762.0000	(9.609)	0	0	0
03/10/2008	£ / R 2008/12/12	15.70	Call	Currency Future	313.0000	350.0000	11.821	0	0	0
03/10/2008	£ / R 2008/12/12	14.90	Call	Currency Future	617.0000	676.0000	9.562	0	0	0
03/10/2008	£ / R 2008/12/12	15.70	Put	Currency Future	910.0000	826.0000	(9.231)	0	0	0
03/10/2008	£ / R 2008/12/12	14.90	Put	Currency Future	414.0000	352.0000	(14.976)	0	0	0
03/10/2008	£ / R 2008/12/12	15.80	Call	Currency Future	283.0000	316.0000	11.661	0	0	0
03/10/2008	£ / R 2008/12/12	15.80	Put	Currency Future	980.0000	892.0000	(8.980)	0	0	0
03/10/2008	£ / R 2008/12/12	15.60	Call	Currency Future	346.0000	386.0000	11.561	0	0	0
03/10/2008	£ / R 2008/12/12	15.50	Put	Currency Future	779.0000	695.0000	(10.783)	0	0	0
03/10/2008	£ / R 2009/03/16			Currency Future	15.3773	15.4921	0.747	0.0000	0.0000	12,049
03/10/2008	£ / R 2009/03/16	14.60	Call	Currency Future	1,194.0000	1,270.0000	6.365	0	0	0
03/10/2008	£ / R 2009/03/16	15.30	Call	Currency Future	822.0000	873.0000	6.204	0	0	0
03/10/2008	£ / R 2009/03/16	15.30	Put	Currency Future	745.0000	681.0000	(8.591)	0	0	0
03/10/2008	£ / R 2009/03/16	15.50	Call	Currency Future	741.0000	788.0000	6.343	0	0	0
03/10/2008	£ / R 2009/03/16	15.50	Put	Currency Future	863.0000	796.0000	(7.764)	0	0	0
03/10/2008	£ / R 2009/03/16	14.90	Put	Currency Future	535.0000	489.0000	(8.598)	0	0	0
03/10/2008	£ / R 2009/03/16	14.60	Put	Currency Future	417.0000	378.0000	(9.353)	0	0	0
03/10/2008	£ / R 2009/03/16	15.25	Put	Currency Future	715.0000	653.0000	(8.671)	0	0	0
03/10/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,012.0000	1,081.0000	6.818	0	0	0
03/10/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,071.0000	1,142.0000	6.629	0	0	0
03/10/2008	£ / R 2009/03/16	14.70	Call	Currency Future	1,131.0000	1,205.0000	6.543	0	0	0
03/10/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,012.0000	1,081.0000	6.818	0	0	0
03/10/2008	£ / R 2009/03/16	14.95	Call	Currency Future	983.0000	1,051.0000	6.918	0	0	0
03/10/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,071.0000	1,142.0000	6.629	0	0	0
03/10/2008	£ / R 2009/03/16	14.95	Put	Currency Future	556.0000	509.0000	(8.453)	0	0	0
03/10/2008	£ / R 2009/03/16	15.30	Put	Currency Future	745.0000	681.0000	(8.591)	0	0	0
03/10/2008	£ / R 2009/03/16	15.25	Call	Currency Future	843.0000	895.0000	6.168	0	0	0
03/10/2008	£ / R 2009/03/16	14.85	Put	Currency Future	514.0000	469.0000	(8.755)	0	0	0
03/10/2008	£ / R 2009/03/16	14.80	Put	Currency Future	493.0000	450.0000	(8.722)	0	0	0
03/10/2008	£ / R 2009/03/16	15.30	Call	Currency Future	822.0000	873.0000	6.204	0	0	0
03/10/2008	£ / R 2009/03/16	14.85	Call	Currency Future	1,041.0000	1,111.0000	6.724	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
03/10/2008	£ / R 2009/03/16	15.10	Put	Currency Future	631.0000	573.0000	(9.192)	0	0	0
03/10/2008	£ / R 2009/03/16	15.10	Call	Currency Future	908.0000	965.0000	6.278	0	0	0
03/10/2008	£ / R 2009/03/16	14.65	Call	Currency Future	1,163.0000	1,238.0000	6.449	0	0	0
03/10/2008	£ / R 2009/03/16	14.80	Put	Currency Future	493.0000	450.0000	(8.722)	0	0	0
03/10/2008	£ / R 2009/03/16	14.65	Put	Currency Future	435.0000	395.0000	(9.195)	0	0	0
03/10/2008	£ / R 2009/03/16	15.65	Put	Currency Future	958.0000	887.0000	(7.411)	0	0	0
03/10/2008	£ / R 2009/03/16	14.75	Call	Currency Future	1,101.0000	1,173.0000	6.540	0	0	0
03/10/2008	£ / R 2009/03/16	14.90	Put	Currency Future	535.0000	489.0000	(8.598)	0	0	0
03/10/2008	£ / R 2009/03/16	14.75	Put	Currency Future	473.0000	431.0000	(8.879)	0	0	0
03/10/2008	£ / R 2009/03/16	14.70	Put	Currency Future	454.0000	413.0000	(9.031)	0	0	0
03/10/2008	£ / R 2009/03/16	15.65	Call	Currency Future	685.0000	730.0000	6.569	0	0	0
03/10/2008	£ / R 2009/03/16	15.45	Put	Currency Future	833.0000	767.0000	(7.923)	0	0	0
03/10/2008	£ / R 2009/03/16	15.60	Call	Currency Future	703.0000	749.0000	6.543	0	0	0
03/10/2008	£ / R 2009/03/16	15.00	Call	Currency Future	955.0000	1,022.0000	7.016	0	0	0
03/10/2008	£ / R 2009/03/16	15.15	Call	Currency Future	886.0000	941.0000	6.208	0	0	0
03/10/2008	£ / R 2009/03/16	15.15	Put	Currency Future	658.0000	599.0000	(8.967)	0	0	0
03/10/2008	£ / R 2009/03/16	15.05	Put	Currency Future	604.0000	551.0000	(8.775)	0	0	0
03/10/2008	£ / R 2009/03/16	16.00	Call	Currency Future	560.0000	603.0000	7.679	0	0	0
03/10/2008	£ / R 2009/03/16	15.45	Call	Currency Future	760.0000	809.0000	6.447	0	0	0
03/10/2008	£ / R 2009/03/16	15.35	Call	Currency Future	801.0000	852.0000	6.367	0	0	0
03/10/2008	£ / R 2009/03/16	15.60	Put	Currency Future	926.0000	856.0000	(7.559)	0	0	0
03/10/2008	£ / R 2009/03/16	15.05	Call	Currency Future	932.0000	993.0000	6.545	0	0	0
03/10/2008	£ / R 2009/03/16	15.00	Put	Currency Future	578.0000	530.0000	(8.304)	0	0	0
03/10/2008	£ / R 2009/03/16	15.35	Put	Currency Future	773.0000	709.0000	(8.279)	0	0	0
03/10/2008	£ / R 2009/03/16	15.85	Put	Currency Future	1,088.0000	1,016.0000	(6.618)	0	0	0
03/10/2008	£ / R 2009/03/16	15.55	Put	Currency Future	894.0000	826.0000	(7.606)	0	0	0
03/10/2008	£ / R 2009/03/16	15.70	Call	Currency Future	668.0000	711.0000	6.437	0	0	0
03/10/2008	£ / R 2009/03/16	15.70	Put	Currency Future	991.0000	919.0000	(7.265)	0	0	0
03/10/2008	£ / R 2009/03/16	15.35	Call	Currency Future	801.0000	852.0000	6.367	0	0	0
03/10/2008	£ / R 2009/03/16	15.85	Call	Currency Future	615.0000	659.0000	7.154	0	0	0
03/10/2008	£ / R 2009/03/16	15.20	Call	Currency Future	864.0000	918.0000	6.250	0	0	0
03/10/2008	£ / R 2009/03/16	15.75	Put	Currency Future	1,024.0000	951.0000	(7.129)	0	0	0
03/10/2008	£ / R 2009/03/16	15.40	Put	Currency Future	803.0000	738.0000	(8.095)	0	0	0
03/10/2008	£ / R 2009/03/16	15.75	Call	Currency Future	651.0000	693.0000	6.452	0	0	0
03/10/2008	£ / R 2009/03/16	15.55	Call	Currency Future	722.0000	768.0000	6.371	0	0	0
03/10/2008	£ / R 2009/03/16	15.80	Call	Currency Future	635.0000	675.0000	6.299	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
03/10/2008	£ / R	2009/03/16	15.20	Put	Currency Future	687.0000	626.0000	(8.879)	0	0	0
03/10/2008	£ / R	2009/03/16	15.65	Call	Currency Future	685.0000	730.0000	6.569	0	0	0
03/10/2008	£ / R	2009/03/16	15.65	Put	Currency Future	958.0000	887.0000	(7.411)	0	0	0
03/10/2008	£ / R	2009/03/16	16.00	Put	Currency Future	1,182.0000	1,111.0000	(6.007)	0	0	0
03/10/2008	£ / R	2009/03/16	15.35	Put	Currency Future	773.0000	709.0000	(8.279)	0	0	0
03/10/2008	£ / R	2009/03/16	15.05	Put	Currency Future	604.0000	551.0000	(8.775)	0	0	0
03/10/2008	£ / R	2009/03/16	15.80	Put	Currency Future	1,057.0000	983.0000	(7.001)	0	0	0
03/10/2008	£ / R	2009/03/16	15.40	Call	Currency Future	780.0000	830.0000	6.410	0	0	0
03/10/2008	£ / R	2009/03/16	15.05	Call	Currency Future	932.0000	993.0000	6.545	0	0	0
03/10/2008	£ / R	2009/03/16	15.15	Put	Currency Future	658.0000	599.0000	(8.967)	0	0	0
03/10/2008	£ / R	2009/03/16	15.15	Call	Currency Future	886.0000	941.0000	6.208	0	0	0
03/10/2008	£ / R	2009/03/16	15.90	Put	Currency Future	1,119.0000	1,050.0000	(6.166)	0	0	0
03/10/2008	£ / R	2009/03/16	15.90	Call	Currency Future	596.0000	642.0000	7.718	0	0	0
03/10/2008	£ / R	2009/03/16	15.80	Put	Currency Future	1,057.0000	983.0000	(7.001)	0	0	0
03/10/2008	£ / R	2009/03/16	15.80	Call	Currency Future	635.0000	675.0000	6.299	0	0	0
03/10/2008	£ / R	2009/03/16	15.40	Call	Currency Future	780.0000	830.0000	6.410	0	0	0
03/10/2008	£ / R	2009/03/16	15.40	Put	Currency Future	803.0000	738.0000	(8.095)	0	0	0
03/10/2008	£ / R	2009/06/12			Currency Future	15.6215	15.7357	0.731	0.0000	0.0000	1
03/10/2008	£ / R	2009/06/12	14.95	Call	Currency Future	1,308.0000	1,378.0000	5.352	0	0	0
03/10/2008	£ / R	2009/06/12	15.15	Call	Currency Future	1,195.0000	1,261.0000	5.523	0	0	0
03/10/2008	£ / R	2009/06/12	15.05	Put	Currency Future	679.0000	633.0000	(6.775)	0	0	0
03/10/2008	£ / R	2009/06/12	14.85	Put	Currency Future	596.0000	554.0000	(7.047)	0	0	0
03/10/2008	£ / R	2009/06/12	15.05	Call	Currency Future	1,251.0000	1,319.0000	5.436	0	0	0
03/10/2008	£ / R	2009/06/12	15.40	Put	Currency Future	859.0000	797.0000	(7.218)	0	0	0
03/10/2008	£ / R	2009/06/12	14.95	Put	Currency Future	637.0000	592.0000	(7.064)	0	0	0
03/10/2008	£ / R	2009/06/12	15.90	Call	Currency Future	883.0000	927.0000	4.983	0	0	0
03/10/2008	£ / R	2009/06/12	14.85	Call	Currency Future	1,367.0000	1,439.0000	5.267	0	0	0
03/10/2008	£ / R	2009/06/12	16.05	Put	Currency Future	1,257.0000	1,187.0000	(5.569)	0	0	0
03/10/2008	£ / R	2009/06/12	15.40	Call	Currency Future	1,080.0000	1,133.0000	4.907	0	0	0
03/10/2008	£ / R	2009/06/12	15.30	Put	Currency Future	801.0000	742.0000	(7.366)	0	0	0
03/10/2008	£ / R	2009/06/12	15.90	Put	Currency Future	1,162.0000	1,092.0000	(6.024)	0	0	0
03/10/2008	£ / R	2009/06/12	15.30	Call	Currency Future	1,123.0000	1,178.0000	4.898	0	0	0
03/10/2008	£ / R	2009/06/12	16.10	Call	Currency Future	808.0000	855.0000	5.817	0	0	0
03/10/2008	£ / R	2009/06/12	15.10	Call	Currency Future	1,222.0000	1,290.0000	5.565	0	0	0
03/10/2008	£ / R	2009/06/12	15.00	Put	Currency Future	658.0000	613.0000	(6.839)	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
03/10/2008	£ / R 2009/06/12	15.95	Call	Currency Future	866.0000	909.0000	4.965	0	0	0
03/10/2008	£ / R 2009/06/12	15.00	Call	Currency Future	1,279.0000	1,348.0000	5.395	0	0	0
03/10/2008	£ / R 2009/06/12	14.90	Put	Currency Future	616.0000	573.0000	(6.981)	0	0	0
03/10/2008	£ / R 2009/06/12	16.05	Call	Currency Future	828.0000	873.0000	5.435	0	0	0
03/10/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,018.0000	1,068.0000	4.912	0	0	0
03/10/2008	£ / R 2009/06/12	14.80	Put	Currency Future	576.0000	535.0000	(7.118)	0	0	0
03/10/2008	£ / R 2009/06/12	15.95	Put	Currency Future	1,194.0000	1,123.0000	(5.946)	0	0	0
03/10/2008	£ / R 2009/06/12	15.10	Put	Currency Future	701.0000	654.0000	(6.705)	0	0	0
03/10/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,287.0000	1,220.0000	(5.206)	0	0	0
03/10/2008	£ / R 2009/06/12	15.30	Put	Currency Future	801.0000	742.0000	(7.366)	0	0	0
03/10/2008	£ / R 2009/06/12	15.75	Put	Currency Future	1,067.0000	1,000.0000	(6.279)	0	0	0
03/10/2008	£ / R 2009/06/12	14.80	Call	Currency Future	1,397.0000	1,470.0000	5.225	0	0	0
03/10/2008	£ / R 2009/06/12	15.70	Call	Currency Future	958.0000	1,006.0000	5.010	0	0	0
03/10/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,123.0000	1,178.0000	4.898	0	0	0
03/10/2008	£ / R 2009/06/12	15.35	Put	Currency Future	830.0000	769.0000	(7.349)	0	0	0
03/10/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,337.0000	1,409.0000	5.385	0	0	0
03/10/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,080.0000	1,133.0000	4.907	0	0	0
03/10/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,337.0000	1,409.0000	5.385	0	0	0
03/10/2008	£ / R 2009/06/12	15.55	Put	Currency Future	946.0000	883.0000	(6.660)	0	0	0
03/10/2008	£ / R 2009/06/12	14.80	Call	Currency Future	1,397.0000	1,470.0000	5.225	0	0	0
03/10/2008	£ / R 2009/06/12	15.85	Put	Currency Future	1,130.0000	1,060.0000	(6.195)	0	0	0
03/10/2008	£ / R 2009/06/12	14.80	Put	Currency Future	576.0000	535.0000	(7.118)	0	0	0
03/10/2008	£ / R 2009/06/12	15.85	Call	Currency Future	901.0000	946.0000	4.994	0	0	0
03/10/2008	£ / R 2009/06/12	15.50	Call	Currency Future	1,039.0000	1,090.0000	4.909	0	0	0
03/10/2008	£ / R 2009/06/12	15.75	Call	Currency Future	938.0000	985.0000	5.011	0	0	0
03/10/2008	£ / R 2009/06/12	15.50	Put	Currency Future	918.0000	854.0000	(6.972)	0	0	0
03/10/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,018.0000	1,068.0000	4.912	0	0	0
03/10/2008	£ / R 2009/06/12	15.40	Put	Currency Future	859.0000	797.0000	(7.218)	0	0	0
03/10/2008	£ / R 2009/06/12	14.90	Put	Currency Future	616.0000	573.0000	(6.981)	0	0	0
03/10/2008	£ / R 2009/06/12	15.70	Put	Currency Future	1,036.0000	970.0000	(6.371)	0	0	0
03/10/2008	£ / R 2009/06/12	15.65	Call	Currency Future	977.0000	1,026.0000	5.015	0	0	0
03/10/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,006.0000	941.0000	(6.461)	0	0	0
03/10/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,227.0000	1,155.0000	(5.868)	0	0	0
03/10/2008	£ / R 2009/06/12	15.60	Put	Currency Future	976.0000	912.0000	(6.557)	0	0	0
03/10/2008	£ / R 2009/06/12	15.20	Put	Currency Future	746.0000	697.0000	(6.568)	0	0	0
03/10/2008	£ / R 2009/06/12	15.15	Put	Currency Future	723.0000	675.0000	(6.639)	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
03/10/2008	£ / R	2009/06/12	15.20	Call	Currency Future	1,168.0000	1,233.0000	5.565	0	0	0
03/10/2008	£ / R	2009/06/12	15.15	Put	Currency Future	723.0000	675.0000	(6.639)	0	0	0
03/10/2008	£ / R	2009/06/12	15.15	Call	Currency Future	1,195.0000	1,261.0000	5.523	0	0	0
03/10/2008	£ / R	2009/06/12	15.35	Call	Currency Future	1,101.0000	1,155.0000	4.905	0	0	0
03/10/2008	£ / R	2009/06/12	15.05	Put	Currency Future	679.0000	633.0000	(6.775)	0	0	0
03/10/2008	£ / R	2009/06/12	15.25	Put	Currency Future	773.0000	719.0000	(6.986)	0	0	0
03/10/2008	£ / R	2009/06/12	16.00	Call	Currency Future	848.0000	891.0000	5.071	0	0	0
03/10/2008	£ / R	2009/06/12	15.25	Call	Currency Future	1,145.0000	1,205.0000	5.240	0	0	0
03/10/2008	£ / R	2009/06/12	15.90	Call	Currency Future	883.0000	927.0000	4.983	0	0	0
03/10/2008	£ / R	2009/06/12	15.55	Put	Currency Future	946.0000	883.0000	(6.660)	0	0	0
03/10/2008	£ / R	2009/06/12	16.20	Put	Currency Future	1,348.0000	1,279.0000	(5.119)	0	0	0
03/10/2008	£ / R	2009/06/12	15.80	Call	Currency Future	919.0000	966.0000	5.114	0	0	0
03/10/2008	£ / R	2009/06/12	16.20	Call	Currency Future	769.0000	815.0000	5.982	0	0	0
03/10/2008	£ / R	2009/06/12	15.80	Put	Currency Future	1,098.0000	1,030.0000	(6.193)	0	0	0
03/10/2008	£ / R	2009/06/12	15.60	Call	Currency Future	997.0000	1,048.0000	5.115	0	0	0
03/10/2008	£ / R	2009/06/12	15.80	Call	Currency Future	919.0000	966.0000	5.114	0	0	0
03/10/2008	£ / R	2009/06/12	15.90	Put	Currency Future	1,162.0000	1,092.0000	(6.024)	0	0	0
03/10/2008	£ / R	2009/06/12	16.10	Put	Currency Future	1,287.0000	1,220.0000	(5.206)	0	0	0
03/10/2008	£ / R	2009/06/12	15.05	Call	Currency Future	1,251.0000	1,319.0000	5.436	0	0	0
03/10/2008	£ / R	2009/06/12	15.65	Put	Currency Future	1,006.0000	941.0000	(6.461)	0	0	0
03/10/2008	£ / R	2009/06/12	15.60	Call	Currency Future	997.0000	1,048.0000	5.115	0	0	0
03/10/2008	£ / R	2009/06/12	15.65	Call	Currency Future	977.0000	1,026.0000	5.015	0	0	0
03/10/2008	£ / R	2009/06/12	15.45	Call	Currency Future	1,059.0000	1,111.0000	4.910	0	0	0
03/10/2008	£ / R	2009/06/12	15.45	Put	Currency Future	888.0000	825.0000	(7.095)	0	0	0
03/10/2008	£ / R	2009/06/12	15.80	Put	Currency Future	1,098.0000	1,030.0000	(6.193)	0	0	0
03/10/2008	£ / R	2009/06/12	15.60	Put	Currency Future	976.0000	912.0000	(6.557)	0	0	0
03/10/2008	£ / R	2009/06/12	16.10	Call	Currency Future	808.0000	855.0000	5.817	0	0	0
03/10/2008	€ / R	2008/12/12			Currency Future	11.8826	11.8583	(0.205)	12.0600	11.9900	52,118
03/10/2008	€ / R	2008/12/12	12.05	Call	Currency Future	371.0000	350.0000	(5.660)	0	0	0
03/10/2008	€ / R	2008/12/12	12.55	Put	Currency Future	882.0000	890.0000	0.907	0	0	0
03/10/2008	€ / R	2008/12/12	12.05	Put	Currency Future	539.0000	541.0000	0.371	0	0	0
03/10/2008	€ / R	2008/12/12	12.15	Put	Currency Future	604.0000	608.0000	0.662	0	0	0
03/10/2008	€ / R	2008/12/12	11.65	Call	Currency Future	545.0000	519.0000	(4.771)	0	0	0
03/10/2008	€ / R	2008/12/12	12.65	Put	Currency Future	956.0000	966.0000	1.046	0	0	0
03/10/2008	€ / R	2008/12/12	11.90	Call	Currency Future	430.0000	406.0000	(5.581)	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
03/10/2008	€ / R 2008/12/12	11.65	Put	Currency Future	312.0000	310.0000	(0.641)	0	0	0
03/10/2008	€ / R 2008/12/12	12.35	Call	Currency Future	274.0000	256.0000	(6.569)	0	0	0
03/10/2008	€ / R 2008/12/12	12.10	Call	Currency Future	354.0000	333.0000	(5.932)	0	0	0
03/10/2008	€ / R 2008/12/12	12.15	Call	Currency Future	337.0000	317.0000	(5.935)	0	0	0
03/10/2008	€ / R 2008/12/12	12.65	Call	Currency Future	189.0000	174.0000	(7.937)	0	0	0
03/10/2008	€ / R 2008/12/12	12.10	Put	Currency Future	571.0000	574.0000	0.525	0	0	0
03/10/2008	€ / R 2008/12/12	11.90	Put	Currency Future	447.0000	448.0000	0.224	0	0	0
03/10/2008	€ / R 2008/12/12	11.90	Call	Currency Future	430.0000	406.0000	(5.581)	0	0	0
03/10/2008	€ / R 2008/12/12	11.70	Call	Currency Future	519.0000	494.0000	(4.817)	0	0	0
03/10/2008	€ / R 2008/12/12	11.80	Call	Currency Future	473.0000	449.0000	(5.074)	0	0	0
03/10/2008	€ / R 2008/12/12	12.55	Call	Currency Future	214.0000	199.0000	(7.009)	0	0	0
03/10/2008	€ / R 2008/12/12	12.25	Call	Currency Future	306.0000	287.0000	(6.209)	0	0	0
03/10/2008	€ / R 2008/12/12	12.35	Put	Currency Future	742.0000	748.0000	0.809	0	0	0
03/10/2008	€ / R 2008/12/12	11.75	Put	Currency Future	363.0000	363.0000	-	0	0	0
03/10/2008	€ / R 2008/12/12	11.90	Put	Currency Future	447.0000	448.0000	0.224	0	0	0
03/10/2008	€ / R 2008/12/12	12.25	Put	Currency Future	673.0000	678.0000	0.743	0	0	0
03/10/2008	€ / R 2008/12/12	11.75	Call	Currency Future	495.0000	471.0000	(4.848)	0	0	0
03/10/2008	€ / R 2008/12/12	11.80	Put	Currency Future	390.0000	390.0000	-	0	0	0
03/10/2008	€ / R 2008/12/12	11.70	Put	Currency Future	337.0000	336.0000	(0.297)	0	0	0
03/10/2008	€ / R 2008/12/12	11.40	Put	Currency Future	209.0000	206.0000	(1.435)	0	0	0
03/10/2008	€ / R 2008/12/12	12.30	Put	Currency Future	709.0000	714.0000	0.705	0	0	0
03/10/2008	€ / R 2008/12/12	12.30	Call	Currency Future	291.0000	273.0000	(6.186)	0	0	0
03/10/2008	€ / R 2008/12/12	12.20	Put	Currency Future	638.0000	643.0000	0.784	0	0	0
03/10/2008	€ / R 2008/12/12	12.20	Call	Currency Future	321.0000	301.0000	(6.231)	0	0	0
03/10/2008	€ / R 2008/12/12	12.45	Put	Currency Future	810.0000	818.0000	0.988	0	0	0
03/10/2008	€ / R 2008/12/12	11.30	Call	Currency Future	760.0000	732.0000	(3.684)	0	0	0
03/10/2008	€ / R 2008/12/12	11.80	Put	Currency Future	390.0000	390.0000	-	0	0	0
03/10/2008	€ / R 2008/12/12	11.80	Call	Currency Future	473.0000	449.0000	(5.074)	0	0	0
03/10/2008	€ / R 2008/12/12	11.30	Put	Currency Future	178.0000	174.0000	(2.247)	0	0	0
03/10/2008	€ / R 2008/12/12	11.85	Call	Currency Future	451.0000	427.0000	(5.322)	0	0	0
03/10/2008	€ / R 2008/12/12	11.85	Put	Currency Future	418.0000	419.0000	0.239	0	0	0
03/10/2008	€ / R 2008/12/12	12.35	Call	Currency Future	274.0000	256.0000	(6.569)	0	0	0
03/10/2008	€ / R 2008/12/12	12.45	Call	Currency Future	243.0000	226.0000	(6.996)	0	0	0
03/10/2008	€ / R 2008/12/12	11.40	Call	Currency Future	692.0000	664.0000	(4.046)	0	0	0
03/10/2008	€ / R 2008/12/12	12.35	Put	Currency Future	742.0000	748.0000	0.809	0	0	0
03/10/2008	€ / R 2008/12/12	12.40	Put	Currency Future	776.0000	783.0000	0.902	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
03/10/2008	€ / R 2008/12/12	12.50	Put	Currency Future	846.0000	854.0000	0.946	0	0	0
03/10/2008	€ / R 2008/12/12	12.50	Call	Currency Future	228.0000	212.0000	(7.018)	0	0	0
03/10/2008	€ / R 2008/12/12	12.10	Call	Currency Future	354.0000	333.0000	(5.932)	0	0	0
03/10/2008	€ / R 2008/12/12	12.40	Call	Currency Future	258.0000	241.0000	(6.589)	0	0	0
03/10/2008	€ / R 2008/12/12	12.30	Put	Currency Future	709.0000	714.0000	0.705	0	0	0
03/10/2008	€ / R 2008/12/12	12.30	Call	Currency Future	291.0000	273.0000	(6.186)	0	0	0
03/10/2008	€ / R 2008/12/12	11.60	Call	Currency Future	571.0000	544.0000	(4.729)	0	0	0
03/10/2008	€ / R 2008/12/12	12.10	Put	Currency Future	571.0000	574.0000	0.525	0	0	0
03/10/2008	€ / R 2008/12/12	11.60	Put	Currency Future	288.0000	286.0000	(0.694)	0	0	0
03/10/2008	€ / R 2008/12/12	11.55	Call	Currency Future	598.0000	571.0000	(4.515)	0	0	0
03/10/2008	€ / R 2008/12/12	11.55	Put	Currency Future	266.0000	263.0000	(1.128)	0	0	0
03/10/2008	€ / R 2008/12/12	11.95	Put	Currency Future	477.0000	478.0000	0.210	0	0	0
03/10/2008	€ / R 2008/12/12	11.35	Call	Currency Future	726.0000	698.0000	(3.857)	0	0	0
03/10/2008	€ / R 2008/12/12	11.45	Call	Currency Future	659.0000	631.0000	(4.249)	0	0	0
03/10/2008	€ / R 2008/12/12	11.45	Put	Currency Future	226.0000	223.0000	(1.327)	0	0	0
03/10/2008	€ / R 2008/12/12	11.85	Call	Currency Future	451.0000	427.0000	(5.322)	0	0	0
03/10/2008	€ / R 2008/12/12	11.85	Put	Currency Future	418.0000	419.0000	0.239	0	0	0
03/10/2008	€ / R 2008/12/12	12.00	Put	Currency Future	507.0000	509.0000	0.394	0	0	0
03/10/2008	€ / R 2008/12/12	12.00	Call	Currency Future	390.0000	368.0000	(5.641)	0	0	0
03/10/2008	€ / R 2008/12/12	11.60	Put	Currency Future	288.0000	286.0000	(0.694)	0	0	0
03/10/2008	€ / R 2008/12/12	11.60	Call	Currency Future	571.0000	544.0000	(4.729)	0	0	0
03/10/2008	€ / R 2008/12/12	11.30	Call	Currency Future	760.0000	732.0000	(3.684)	0	0	0
03/10/2008	€ / R 2008/12/12	11.30	Put	Currency Future	178.0000	174.0000	(2.247)	0	0	0
03/10/2008	€ / R 2008/12/12	11.95	Call	Currency Future	409.0000	386.0000	(5.623)	0	0	0
03/10/2008	€ / R 2008/12/12	11.40	Call	Currency Future	692.0000	664.0000	(4.046)	0	0	0
03/10/2008	€ / R 2008/12/12	11.50	Call	Currency Future	627.0000	600.0000	(4.306)	0	0	0
03/10/2008	€ / R 2008/12/12	11.50	Put	Currency Future	244.0000	241.0000	(1.230)	0	0	0
03/10/2008	€ / R 2008/12/12	11.40	Put	Currency Future	209.0000	206.0000	(1.435)	0	0	0
03/10/2008	€ / R 2008/12/12	11.35	Put	Currency Future	193.0000	189.0000	(2.073)	0	0	0
03/10/2008	€ / R 2009/03/16			Currency Future	12.1246	12.1000	(0.203)	0.0000	0.0000	12,815
03/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	665.0000	656.0000	(1.353)	0	0	0
03/10/2008	€ / R 2009/03/16	12.85	Put	Currency Future	1,121.0000	1,141.0000	1.784	0	0	0
03/10/2008	€ / R 2009/03/16	12.10	Put	Currency Future	640.0000	656.0000	2.500	0	0	0
03/10/2008	€ / R 2009/03/16	12.85	Call	Currency Future	395.0000	391.0000	(1.013)	0	0	0
03/10/2008	€ / R 2009/03/16	12.30	Call	Currency Future	586.0000	579.0000	(1.195)	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
03/10/2008	€ / R 2009/03/16	11.90	Call	Currency Future	750.0000	742.0000	(1.067)	0	0	0
03/10/2008	€ / R 2009/03/16	12.55	Call	Currency Future	499.0000	493.0000	(1.202)	0	0	0
03/10/2008	€ / R 2009/03/16	12.55	Put	Currency Future	924.0000	943.0000	2.056	0	0	0
03/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	762.0000	779.0000	2.231	0	0	0
03/10/2008	€ / R 2009/03/16	11.90	Put	Currency Future	526.0000	542.0000	3.042	0	0	0
03/10/2008	€ / R 2009/03/16	12.65	Call	Currency Future	462.0000	457.0000	(1.082)	0	0	0
03/10/2008	€ / R 2009/03/16	12.65	Put	Currency Future	988.0000	1,007.0000	1.923	0	0	0
03/10/2008	€ / R 2009/03/16	12.75	Call	Currency Future	428.0000	423.0000	(1.168)	0	0	0
03/10/2008	€ / R 2009/03/16	12.15	Call	Currency Future	644.0000	636.0000	(1.242)	0	0	0
03/10/2008	€ / R 2009/03/16	12.15	Put	Currency Future	669.0000	686.0000	2.541	0	0	0
03/10/2008	€ / R 2009/03/16	12.75	Put	Currency Future	1,053.0000	1,073.0000	1.899	0	0	0
03/10/2008	€ / R 2009/03/16	12.35	Call	Currency Future	568.0000	562.0000	(1.056)	0	0	0
03/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	665.0000	656.0000	(1.353)	0	0	0
03/10/2008	€ / R 2009/03/16	12.35	Put	Currency Future	794.0000	812.0000	2.267	0	0	0
03/10/2008	€ / R 2009/03/16	12.10	Put	Currency Future	640.0000	656.0000	2.500	0	0	0
03/10/2008	€ / R 2009/03/16	12.05	Call	Currency Future	685.0000	677.0000	(1.168)	0	0	0
03/10/2008	€ / R 2009/03/16	12.45	Put	Currency Future	859.0000	878.0000	2.212	0	0	0
03/10/2008	€ / R 2009/03/16	12.05	Put	Currency Future	611.0000	627.0000	2.619	0	0	0
03/10/2008	€ / R 2009/03/16	12.00	Call	Currency Future	707.0000	699.0000	(1.132)	0	0	0
03/10/2008	€ / R 2009/03/16	12.20	Call	Currency Future	624.0000	616.0000	(1.282)	0	0	200
03/10/2008	€ / R 2009/03/16	12.00	Put	Currency Future	582.0000	599.0000	2.921	0	0	0
03/10/2008	€ / R 2009/03/16	12.45	Call	Currency Future	534.0000	528.0000	(1.124)	0	0	0
03/10/2008	€ / R 2009/03/16	12.20	Put	Currency Future	699.0000	716.0000	2.432	0	0	0
03/10/2008	€ / R 2009/03/16	12.25	Put	Currency Future	730.0000	748.0000	2.466	0	0	0
03/10/2008	€ / R 2009/03/16	12.25	Call	Currency Future	605.0000	598.0000	(1.157)	0	0	0
03/10/2008	€ / R 2009/03/16	12.40	Call	Currency Future	551.0000	544.0000	(1.270)	0	0	0
03/10/2008	€ / R 2009/03/16	11.80	Call	Currency Future	797.0000	787.0000	(1.255)	0	0	0
03/10/2008	€ / R 2009/03/16	11.80	Put	Currency Future	473.0000	487.0000	2.960	0	0	0
03/10/2008	€ / R 2009/03/16	12.50	Call	Currency Future	518.0000	512.0000	(1.158)	0	0	0
03/10/2008	€ / R 2009/03/16	12.65	Call	Currency Future	462.0000	457.0000	(1.082)	0	0	0
03/10/2008	€ / R 2009/03/16	12.65	Put	Currency Future	988.0000	1,007.0000	1.923	0	0	0
03/10/2008	€ / R 2009/03/16	12.55	Put	Currency Future	924.0000	943.0000	2.056	0	0	0
03/10/2008	€ / R 2009/03/16	12.50	Put	Currency Future	893.0000	912.0000	2.128	0	0	0
03/10/2008	€ / R 2009/03/16	12.40	Put	Currency Future	826.0000	844.0000	2.179	0	0	0
03/10/2008	€ / R 2009/03/16	12.55	Call	Currency Future	499.0000	493.0000	(1.202)	0	0	0
03/10/2008	€ / R 2009/03/16	12.15	Call	Currency Future	644.0000	636.0000	(1.242)	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
03/10/2008	€ / R 2009/03/16	12.15	Put	Currency Future	669.0000	686.0000	2.541	0	0	0
03/10/2008	€ / R 2009/03/16	12.60	Put	Currency Future	956.0000	975.0000	1.987	0	0	0
03/10/2008	€ / R 2009/03/16	12.70	Put	Currency Future	1,020.0000	1,040.0000	1.961	0	0	0
03/10/2008	€ / R 2009/03/16	11.85	Put	Currency Future	499.0000	514.0000	3.006	0	0	0
03/10/2008	€ / R 2009/03/16	11.65	Put	Currency Future	402.0000	416.0000	3.483	0	0	0
03/10/2008	€ / R 2009/03/16	11.65	Call	Currency Future	877.0000	866.0000	(1.254)	0	0	0
03/10/2008	€ / R 2009/03/16	12.35	Call	Currency Future	568.0000	562.0000	(1.056)	0	0	0
03/10/2008	€ / R 2009/03/16	12.70	Call	Currency Future	445.0000	440.0000	(1.124)	0	0	0
03/10/2008	€ / R 2009/03/16	12.60	Call	Currency Future	480.0000	475.0000	(1.042)	0	0	0
03/10/2008	€ / R 2009/03/16	12.35	Put	Currency Future	794.0000	812.0000	2.267	0	0	0
03/10/2008	€ / R 2009/03/16	11.85	Call	Currency Future	774.0000	764.0000	(1.292)	0	0	0
03/10/2008	€ / R 2009/03/16	12.05	Put	Currency Future	611.0000	627.0000	2.619	0	0	0
03/10/2008	€ / R 2009/03/16	12.05	Call	Currency Future	685.0000	677.0000	(1.168)	0	0	0
03/10/2008	€ / R 2009/03/16	11.95	Call	Currency Future	728.0000	720.0000	(1.099)	0	0	0
03/10/2008	€ / R 2009/03/16	11.95	Put	Currency Future	554.0000	570.0000	2.888	0	0	0
03/10/2008	€ / R 2009/03/16	11.50	Call	Currency Future	969.0000	957.0000	(1.238)	0	0	0
03/10/2008	€ / R 2009/03/16	11.60	Call	Currency Future	907.0000	896.0000	(1.213)	0	0	0
03/10/2008	€ / R 2009/03/16	11.65	Put	Currency Future	402.0000	416.0000	3.483	0	0	0
03/10/2008	€ / R 2009/03/16	11.75	Call	Currency Future	822.0000	812.0000	(1.217)	0	0	0
03/10/2008	€ / R 2009/03/16	11.75	Put	Currency Future	447.0000	462.0000	3.356	0	0	0
03/10/2008	€ / R 2009/03/16	11.85	Call	Currency Future	774.0000	764.0000	(1.292)	0	0	0
03/10/2008	€ / R 2009/03/16	11.85	Put	Currency Future	499.0000	514.0000	3.006	0	0	0
03/10/2008	€ / R 2009/03/16	11.65	Call	Currency Future	877.0000	866.0000	(1.254)	0	0	0
03/10/2008	€ / R 2009/03/16	11.55	Put	Currency Future	363.0000	376.0000	3.581	0	0	0
03/10/2008	€ / R 2009/03/16	11.55	Call	Currency Future	938.0000	926.0000	(1.279)	0	0	0
03/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	762.0000	779.0000	2.231	0	0	0
03/10/2008	€ / R 2009/03/16	11.60	Put	Currency Future	383.0000	396.0000	3.394	0	0	0
03/10/2008	€ / R 2009/03/16	11.70	Call	Currency Future	848.0000	837.0000	(1.297)	0	0	0
03/10/2008	€ / R 2009/03/16	11.50	Put	Currency Future	345.0000	357.0000	3.478	0	0	0
03/10/2008	€ / R 2009/03/16	11.70	Put	Currency Future	423.0000	437.0000	3.310	0	0	0
03/10/2008	€ / R 2009/03/16	11.80	Put	Currency Future	473.0000	487.0000	2.960	0	0	0
03/10/2008	€ / R 2009/03/16	12.30	Call	Currency Future	586.0000	579.0000	(1.195)	0	0	0
03/10/2008	€ / R 2009/03/16	11.80	Call	Currency Future	797.0000	787.0000	(1.255)	0	0	0
03/10/2008	€ / R 2009/06/12			Currency Future	12.3369	12.3203	(0.135)	0.0000	0.0000	50
03/10/2008	€ / R 2009/06/12	12.05	Put	Currency Future	657.0000	671.0000	2.131	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
03/10/2008	€ / R 2009/06/12	12.15	Call	Currency Future	901.0000	899.0000	(0.222)	0	0	0
03/10/2008	€ / R 2009/06/12	12.50	Call	Currency Future	760.0000	759.0000	(0.132)	0	0	0
03/10/2008	€ / R 2009/06/12	12.15	Put	Currency Future	714.0000	729.0000	2.101	0	0	0
03/10/2008	€ / R 2009/06/12	12.65	Put	Currency Future	1,020.0000	1,036.0000	1.569	0	0	0
03/10/2008	€ / R 2009/06/12	12.35	Put	Currency Future	831.0000	846.0000	1.805	0	0	0
03/10/2008	€ / R 2009/06/12	12.65	Call	Currency Future	707.0000	706.0000	(0.141)	0	0	0
03/10/2008	€ / R 2009/06/12	12.35	Call	Currency Future	818.0000	816.0000	(0.244)	0	0	0
03/10/2008	€ / R 2009/06/12	12.50	Put	Currency Future	924.0000	939.0000	1.623	0	0	0
03/10/2008	€ / R 2009/06/12	12.05	Call	Currency Future	944.0000	942.0000	(0.212)	0	0	0
03/10/2008	€ / R 2009/06/12	12.65	Put	Currency Future	1,020.0000	1,036.0000	1.569	0	0	0
03/10/2008	€ / R 2009/06/12	12.10	Put	Currency Future	685.0000	700.0000	2.190	0	0	0
03/10/2008	€ / R 2009/06/12	12.45	Call	Currency Future	779.0000	778.0000	(0.128)	0	0	0
03/10/2008	€ / R 2009/06/12	12.45	Put	Currency Future	892.0000	907.0000	1.682	0	0	0
03/10/2008	€ / R 2009/06/12	12.95	Call	Currency Future	596.0000	595.0000	(0.168)	0	0	0
03/10/2008	€ / R 2009/06/12	12.35	Put	Currency Future	831.0000	846.0000	1.805	0	0	0
03/10/2008	€ / R 2009/06/12	12.30	Put	Currency Future	802.0000	816.0000	1.746	0	0	0
03/10/2008	€ / R 2009/06/12	12.95	Put	Currency Future	1,209.0000	1,225.0000	1.323	0	0	0
03/10/2008	€ / R 2009/06/12	12.35	Call	Currency Future	818.0000	816.0000	(0.244)	0	0	0
03/10/2008	€ / R 2009/06/12	12.30	Call	Currency Future	839.0000	836.0000	(0.358)	0	0	0
03/10/2008	€ / R 2009/06/12	13.05	Call	Currency Future	561.0000	561.0000	-	0	0	0
03/10/2008	€ / R 2009/06/12	12.65	Call	Currency Future	707.0000	706.0000	(0.141)	0	0	0
03/10/2008	€ / R 2009/06/12	13.05	Put	Currency Future	1,274.0000	1,291.0000	1.334	0	0	0
03/10/2008	€ / R 2009/06/12	12.25	Put	Currency Future	773.0000	787.0000	1.811	0	0	0
03/10/2008	€ / R 2009/06/12	12.40	Put	Currency Future	862.0000	877.0000	1.740	0	0	0
03/10/2008	€ / R 2009/06/12	11.90	Put	Currency Future	576.0000	589.0000	2.257	0	0	0
03/10/2008	€ / R 2009/06/12	12.00	Call	Currency Future	966.0000	963.0000	(0.311)	0	0	0
03/10/2008	€ / R 2009/06/12	12.00	Put	Currency Future	629.0000	643.0000	2.226	0	0	0
03/10/2008	€ / R 2009/06/12	12.55	Put	Currency Future	955.0000	971.0000	1.675	0	0	0
03/10/2008	€ / R 2009/06/12	11.90	Call	Currency Future	1,012.0000	1,009.0000	(0.296)	0	0	0
03/10/2008	€ / R 2009/06/12	12.55	Call	Currency Future	742.0000	741.0000	(0.135)	0	0	0
03/10/2008	€ / R 2009/06/12	12.10	Call	Currency Future	922.0000	920.0000	(0.217)	0	0	0
03/10/2008	€ / R 2009/06/12	12.40	Call	Currency Future	799.0000	797.0000	(0.250)	0	0	0
03/10/2008	€ / R 2009/06/12	11.70	Put	Currency Future	491.0000	504.0000	2.648	0	0	0
03/10/2008	€ / R 2009/06/12	12.25	Call	Currency Future	859.0000	857.0000	(0.233)	0	0	0
03/10/2008	€ / R 2009/06/12	11.80	Call	Currency Future	1,069.0000	1,066.0000	(0.281)	0	0	0
03/10/2008	€ / R 2009/06/12	11.75	Call	Currency Future	1,098.0000	1,094.0000	(0.364)	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
03/10/2008	€ / R 2009/06/12	12.20	Call	Currency Future	881.0000	878.0000	(0.341)	0	0	0
03/10/2008	€ / R 2009/06/12	12.10	Put	Currency Future	685.0000	700.0000	2.190	0	0	0
03/10/2008	€ / R 2009/06/12	12.20	Put	Currency Future	744.0000	758.0000	1.882	0	0	0
03/10/2008	€ / R 2009/06/12	12.10	Call	Currency Future	922.0000	920.0000	(0.217)	0	0	0
03/10/2008	€ / R 2009/06/12	11.70	Call	Currency Future	1,128.0000	1,124.0000	(0.355)	0	0	0
03/10/2008	€ / R 2009/06/12	12.60	Call	Currency Future	724.0000	723.0000	(0.138)	0	0	0
03/10/2008	€ / R 2009/06/12	11.80	Put	Currency Future	532.0000	545.0000	2.444	0	0	0
03/10/2008	€ / R 2009/06/12	12.75	Call	Currency Future	670.0000	670.0000	-	0	0	0
03/10/2008	€ / R 2009/06/12	11.75	Put	Currency Future	512.0000	524.0000	2.344	0	0	0
03/10/2008	€ / R 2009/06/12	12.15	Put	Currency Future	714.0000	729.0000	2.101	0	0	0
03/10/2008	€ / R 2009/06/12	12.75	Put	Currency Future	1,084.0000	1,099.0000	1.384	0	0	0
03/10/2008	€ / R 2009/06/12	11.85	Put	Currency Future	554.0000	567.0000	2.347	0	0	0
03/10/2008	€ / R 2009/06/12	12.85	Put	Currency Future	1,145.0000	1,161.0000	1.397	0	0	0
03/10/2008	€ / R 2009/06/12	11.85	Put	Currency Future	554.0000	567.0000	2.347	0	0	0
03/10/2008	€ / R 2009/06/12	12.85	Call	Currency Future	632.0000	632.0000	-	0	0	0
03/10/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,041.0000	1,037.0000	(0.384)	0	0	0
03/10/2008	€ / R 2009/06/12	12.60	Put	Currency Future	987.0000	1,003.0000	1.621	0	0	0
03/10/2008	€ / R 2009/06/12	11.65	Call	Currency Future	1,158.0000	1,154.0000	(0.345)	0	0	0
03/10/2008	€ / R 2009/06/12	11.65	Put	Currency Future	471.0000	484.0000	2.760	0	0	0
03/10/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,041.0000	1,037.0000	(0.384)	0	0	0
03/10/2008	€ / R 2009/06/12	12.15	Call	Currency Future	901.0000	899.0000	(0.222)	0	0	0
03/10/2008	€ / R 2009/06/12	12.05	Call	Currency Future	944.0000	942.0000	(0.212)	0	0	0
03/10/2008	€ / R 2009/06/12	11.95	Call	Currency Future	989.0000	986.0000	(0.303)	0	0	0
03/10/2008	€ / R 2009/06/12	11.95	Put	Currency Future	602.0000	616.0000	2.326	0	0	0
03/10/2008	€ / R 2009/06/12	12.55	Call	Currency Future	742.0000	741.0000	(0.135)	0	0	0
03/10/2008	€ / R 2009/06/12	12.55	Put	Currency Future	955.0000	971.0000	1.675	0	0	0
03/10/2008	€ / R 2009/06/12	12.70	Call	Currency Future	690.0000	689.0000	(0.145)	0	0	0
03/10/2008	€ / R 2009/06/12	12.05	Put	Currency Future	657.0000	671.0000	2.131	0	0	0
03/10/2008	€ / R 2009/06/12	12.70	Put	Currency Future	1,053.0000	1,069.0000	1.519	0	0	0
03/10/2008	€ / R 2009/06/12	12.80	Put	Currency Future	1,114.0000	1,130.0000	1.436	0	0	0
03/10/2008	€ / R 2009/06/12	12.90	Put	Currency Future	1,177.0000	1,193.0000	1.359	0	0	0
03/10/2008	€ / R 2009/06/12	12.90	Call	Currency Future	614.0000	613.0000	(0.163)	0	0	0
03/10/2008	€ / R 2009/06/12	12.80	Call	Currency Future	651.0000	651.0000	-	0	0	0
03/10/2008	€ / R 2009/06/12	12.60	Put	Currency Future	987.0000	1,003.0000	1.621	0	0	0
03/10/2008	€ / R 2009/06/12	12.60	Call	Currency Future	724.0000	723.0000	(0.138)	0	0	0
03/10/2008	€ / R 2009/06/12	12.85	Put	Currency Future	1,145.0000	1,161.0000	1.397	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/10/2008	€ / R	2009/06/12	12.85	Call	Currency Future	632.0000	632.0000	-	0	0	0
03/10/2008	ALBI	2008/11/06			Index Future	273.9390	273.6850	(0.093)	0.0000	0.0000	661
03/10/2008	ALBI	2008/11/06	265.00	Put	Index Future	240.0000	256.0000	6.667	0	0	0
03/10/2008	ALBI	2008/11/06	265.00	Call	Index Future	89,630.0000	87,106.0000	(2.816)	0	0	0
03/10/2008	ALBI	2009/02/05			Index Future	282.2150	281.9530	(0.093)	0.0000	0.0000	0
03/10/2008	ALBI	2009/05/07			Index Future	291.1700	290.2500	(0.316)	0.0000	0.0000	0
03/10/2008	CRD1	2008/11/06			Index Future	115.6250	115.5150	(0.095)	0.0000	0.0000	6
03/10/2008	CRD1	2009/02/05			Index Future	119.0390	118.9270	(0.094)	0.0000	0.0000	0
03/10/2008	CRD1	2009/05/07			Index Future	122.4990	122.3850	(0.093)	0.0000	0.0000	0
03/10/2008	GOVI	2008/11/06			jGovi	275.7050	275.4340	(0.098)	0.0000	0.0000	150
03/10/2008	GOVI	2008/11/06	274.00	Call	jGovi	26,847.0000	24,864.0000	(7.386)	0	0	0
03/10/2008	GOVI	2008/11/06	274.00	Put	jGovi	9,797.0000	10,524.0000	7.421	0	0	0
03/10/2008	GOVI	2009/02/05			jGovi	283.8460	283.5690	(0.098)	0.0000	0.0000	254
03/10/2008	GOVI	2009/05/07			jGovi	292.0970	291.8140	(0.097)	0.0000	0.0000	0
03/10/2008	ILBI	2008/11/06			Index Future	328.3940	328.3940	-	0.0000	0.0000	1
03/10/2008	ILBI	2009/02/05			Index Future	337.9810	337.9810	-	0.0000	0.0000	0
03/10/2008	ILBI	2009/05/07			Index Future	348.4490	348.3380	(0.032)	0.0000	0.0000	0
03/10/2008	J153	2010/08/31			jSwap	10.7840	10.8440	0.556	0.0000	0.0000	0
03/10/2008	J157	2015/09/15			jSwap	9.5490	9.5560	0.073	0.0000	0.0000	0
03/10/2008	J186	2026/12/21			jSwap	8.8090	8.8040	(0.057)	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
03/10/2008	J201	2014/12/22			jSwap	9.7560	9.7700	0.144	0.0000	0.0000	0
03/10/2008	J203	2017/09/15			jSwap	9.3850	9.4010	0.170	0.0000	0.0000	0
03/10/2008	J204	2018/12/21			jSwap	9.4090	9.4120	0.032	0.0000	0.0000	0
03/10/2008	J207	2020/01/15			jSwap	9.3000	9.2950	(0.054)	0.0000	0.0000	0
03/10/2008	JBAR	2005/12/21			jBar	12.1500	12.2000	0.412	0.0000	0.0000	0
03/10/2008	JFRA	2008/11/06			jFra	12.0440	12.0610	0.141	0.0000	0.0000	0
03/10/2008	JFRA	2009/02/05			jFra	11.6300	11.6590	0.249	0.0000	0.0000	0
03/10/2008	JFRA	2009/05/07			jFra	10.9730	11.0420	0.629	0.0000	0.0000	0
03/10/2008	JFRA	2009/08/06			jFra	10.2570	10.3450	0.858	0.0000	0.0000	0
03/10/2008	JFRA	2009/11/05			jFra	9.8700	9.9790	1.104	0.0000	0.0000	0
03/10/2008	JN02	2008/11/06			jNote	10.3790	10.4450	0.636	0.0000	0.0000	0
03/10/2008	JN02	2009/02/05			jNote	9.9930	10.0630	0.700	0.0000	0.0000	0
03/10/2008	JN02	2009/05/07			jNote	9.6490	9.7200	0.736	0.0000	0.0000	0
03/10/2008	JN05	2008/11/07			jNote	9.3860	9.4110	0.266	0.0000	0.0000	0
03/10/2008	JN05	2009/02/05			jNote	9.3680	9.3880	0.213	0.0000	0.0000	0
03/10/2008	JN05	2009/05/07			jNote	9.1990	9.2180	0.207	0.0000	0.0000	0
03/10/2008	JN10	2008/11/07			jNote	9.0720	9.0830	0.121	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
03/10/2008	JN10	2009/02/05			jNote	9.0120	9.0150	0.033	0.0000	0.0000	0
03/10/2008	JN10	2009/05/07			jNote	8.8940	8.8970	0.034	0.0000	0.0000	0
03/10/2008	JROD	2008/10/31			jRod	11.8440	11.8450	0.008	0.0000	0.0000	0
03/10/2008	JROD	2008/11/28			jRod	11.9630	11.9780	0.125	0.0000	0.0000	0
03/10/2008	JROD	2008/12/31			jRod	12.1390	12.1730	0.280	0.0000	0.0000	0
03/10/2008	OTH1	2008/11/06			Index Future	264.3730	264.1670	(0.078)	0.0000	0.0000	9
03/10/2008	OTH1	2009/02/05			Index Future	272.1800	271.9690	(0.078)	0.0000	0.0000	0
03/10/2008	OTH1	2009/05/07			Index Future	280.0920	279.8760	(0.077)	0.0000	0.0000	0
03/10/2008	R153	2008/11/06			Bond Future	9.3180	9.3740	0.601	9.4000	9.4000	8,722
03/10/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	463.0000	510.0000	10.151	0	0	0
03/10/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	347.0000	300.0000	(13.545)	0	0	0
03/10/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	189.0000	158.0000	(16.402)	0	0	700
03/10/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	729.0000	793.0000	8.779	0	0	0
03/10/2008	R153	2009/02/05			Bond Future	8.8600	8.9270	0.756	0.0000	0.0000	3
03/10/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	214.0000	232.0000	8.411	0	0	0
03/10/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,880.0000	1,798.0000	(4.362)	0	0	0
03/10/2008	R153	2009/05/07			Bond Future	8.2530	8.3320	0.957	0.0000	0.0000	0
03/10/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,106.0000	1,140.0000	3.074	0	0	0
03/10/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,355.0000	2,289.0000	(2.803)	0	0	0
03/10/2008	R157	2008/11/06			Bond Future	8.8480	8.8700	0.249	0.0000	0.0000	9,373
03/10/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	239.0000	246.0000	2.929	0	0	1,000
03/10/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,950.0000	3,829.0000	(3.063)	0	0	500
03/10/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1,094.0000	1,020.0000	(6.764)	0	0	700
03/10/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,665.0000	1,718.0000	3.183	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
03/10/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	15.0000	15.0000	-	0	0	300
03/10/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	7,814.0000	7,687.0000	(1.625)	0	0	0
03/10/2008	R157	2009/02/05			Bond Future	8.7000	8.7230	0.264	0.0000	0.0000	5,094
03/10/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	501.0000	514.0000	2.595	0	0	600
03/10/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	7,600.0000	7,482.0000	(1.553)	0	0	0
03/10/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,791.0000	2,712.0000	(2.831)	0	0	600
03/10/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,391.0000	1,423.0000	2.301	0	0	0
03/10/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	2,507.0000	2,559.0000	2.074	0	0	0
03/10/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	5,435.0000	5,328.0000	(1.969)	0	0	600
03/10/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	4,462.0000	4,363.0000	(2.219)	0	0	0
03/10/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,001.0000	1,025.0000	2.398	0	0	0
03/10/2008	R157	2009/05/07			Bond Future	8.5390	8.5630	0.281	0.0000	0.0000	0
03/10/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,227.0000	2,269.0000	1.886	0	0	0
03/10/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,749.0000	4,658.0000	(1.916)	0	0	0
03/10/2008	R186	2008/11/06			Bond Future	8.5710	8.5820	0.128	0.0000	0.0000	5,045
03/10/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	1,178.0000	1,243.0000	5.518	0	0	0
03/10/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	442.0000	394.0000	(10.860)	0	0	0
03/10/2008	R186	2009/02/05			Bond Future	8.4630	8.4750	0.142	0.0000	0.0000	2,500
03/10/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	7,782.0000	7,658.0000	(1.593)	0	0	0
03/10/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	13.0000	14.0000	7.692	0	0	0
03/10/2008	R186	2009/05/07			Bond Future	8.3570	8.3690	0.144	0.0000	0.0000	0
03/10/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	6,624.0000	6,507.0000	(1.766)	0	0	0
03/10/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	174.0000	183.0000	5.172	0	0	0
03/10/2008	R196	2008/11/06			Bond Future	11.8630	11.9250	0.523	0.0000	0.0000	0
03/10/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	274.0000	261.0000	(4.745)	0	0	0
03/10/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,192.0000	1,198.0000	0.503	0	0	0
03/10/2008	R196	2009/02/05			Bond Future	11.1590	11.2020	0.385	0.0000	0.0000	0
03/10/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	27.0000	29.0000	7.407	0	0	0
03/10/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	7.0000	6.0000	(14.286)	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
03/10/2008	R196	2009/05/07			Bond Future	11.1610	11.2170	0.502	0.0000	0.0000	0
03/10/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	166.0000	172.0000	3.614	0	0	0
03/10/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	118.0000	108.0000	(8.475)	0	0	0
03/10/2008	R201	2008/11/06			Bond Future	8.9590	8.9820	0.257	0.0000	0.0000	1,000
03/10/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,233.0000	1,304.0000	5.758	0	0	0
03/10/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	266.0000	231.0000	(13.158)	0	0	0
03/10/2008	R201	2009/02/05			Bond Future	8.7980	8.8210	0.261	0.0000	0.0000	2
03/10/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	2,439.0000	2,358.0000	(3.321)	0	0	0
03/10/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	431.0000	453.0000	5.104	0	0	0
03/10/2008	R201	2009/05/07			Bond Future	8.6320	8.6560	0.278	0.0000	0.0000	0
03/10/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	590.0000	613.0000	3.898	0	0	0
03/10/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	3,257.0000	3,175.0000	(2.518)	0	0	0
03/10/2008	R203	2008/11/06			Bond Future	8.8410	8.8620	0.238	0.0000	0.0000	0
03/10/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	2,107.0000	2,217.0000	5.221	0	0	0
03/10/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	64.0000	51.0000	(20.313)	0	0	0
03/10/2008	R203	2009/02/05			Bond Future	8.6980	8.7210	0.264	0.0000	0.0000	0
03/10/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	3,373.0000	3,254.0000	(3.528)	0	0	0
03/10/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	204.0000	221.0000	8.333	0	0	0
03/10/2008	R203	2009/05/07			Bond Future	8.5500	8.5740	0.281	0.0000	0.0000	0
03/10/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	3,133.0000	3,025.0000	(3.447)	0	0	0
03/10/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	560.0000	592.0000	5.714	0	0	0
03/10/2008	R204	2008/11/06			Bond Future	8.8430	8.8540	0.124	0.0000	0.0000	3,126
03/10/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	50.0000	43.0000	(14.000)	0	0	0
03/10/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	2,262.0000	2,324.0000	2.741	0	0	0
03/10/2008	R204	2009/02/05			Bond Future	8.7120	8.7230	0.126	0.0000	0.0000	9
03/10/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	3,485.0000	3,421.0000	(1.836)	0	0	0
03/10/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	158.0000	164.0000	3.797	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
03/10/2008	R204	2009/05/07			Bond Future	8.5790	8.5910	0.140	0.0000	0.0000	0
03/10/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	550.0000	566.0000	2.909	0	0	0
03/10/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	3,155.0000	3,095.0000	(1.902)	0	0	0
03/10/2008	R206	2008/11/06			Bond Future	8.9460	8.9690	0.257	0.0000	0.0000	610
03/10/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
03/10/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	3,808.0000	3,897.0000	2.337	0	0	0
03/10/2008	R206	2009/02/05			Bond Future	8.7330	8.7560	0.263	0.0000	0.0000	0
03/10/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	397.0000	415.0000	4.534	0	0	0
03/10/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	2,347.0000	2,277.0000	(2.983)	0	0	0
03/10/2008	R206	2009/05/07			Bond Future	8.5140	8.5390	0.294	0.0000	0.0000	0
03/10/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,557.0000	2,490.0000	(2.620)	0	0	0
03/10/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	777.0000	803.0000	3.346	0	0	0
03/10/2008	R207	2008/11/06			Bond Future	8.8160	8.8370	0.238	0.0000	0.0000	0
03/10/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	2,131.0000	2,256.0000	5.866	0	0	0
03/10/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	46.0000	35.0000	(23.913)	0	0	0
03/10/2008	R207	2009/02/05			Bond Future	8.6920	8.7150	0.265	0.0000	0.0000	0
03/10/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	105.0000	117.0000	11.429	0	0	0
03/10/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	3,636.0000	3,498.0000	(3.795)	0	0	0
03/10/2008	R207	2009/05/07			Bond Future	8.5730	8.5960	0.268	0.0000	0.0000	0
03/10/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	451.0000	482.0000	6.874	0	0	0
03/10/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	3,166.0000	3,047.0000	(3.759)	0	0	0
03/10/2008	R209	2008/11/06			Bond Future	8.1880	8.1890	0.012	0.0000	0.0000	6,527
03/10/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	4,098.0000	4,107.0000	0.220	0	0	0
03/10/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2008	R209	2009/02/05			Bond Future	8.0980	8.0980	-	0.0000	0.0000	0
03/10/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	7,581.0000	7,581.0000	-	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
03/10/2008	R209	2009/05/07			Bond Future	8.0080	8.0090	0.012	0.0000	0.0000	0
03/10/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
03/10/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	8,399.0000	8,390.0000	(0.107)	0	0	0
03/10/2008	TRT1	2008/11/06			Index Future	272.1630	271.8980	(0.097)	0.0000	0.0000	300
03/10/2008	TRT1	2009/02/05			Index Future	280.2000	279.9280	(0.097)	0.0000	0.0000	0
03/10/2008	TRT1	2009/05/07			Index Future	288.3450	288.0670	(0.096)	0.0000	0.0000	0
03/10/2008	ZAAD	2008/12/12			Currency Future	6.6411	6.6718	0.462	0.0000	0.0000	4,844
03/10/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	162.0000	144.0000	(11.111)	0	0	0
03/10/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	138.0000	121.0000	(12.319)	0	0	0
03/10/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	156.0000	163.0000	4.487	0	0	0
03/10/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	189.0000	170.0000	(10.053)	0	0	0
03/10/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	253.0000	266.0000	5.138	0	0	0
03/10/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	218.0000	197.0000	(9.633)	0	0	0
03/10/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	315.0000	292.0000	(7.302)	0	0	0
03/10/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	230.0000	241.0000	4.783	0	0	0
03/10/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	338.0000	355.0000	5.030	0	0	0
03/10/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	209.0000	219.0000	4.785	0	0	0
03/10/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	97.0000	84.0000	(13.402)	0	0	0
03/10/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	279.0000	293.0000	5.018	0	0	0
03/10/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	351.0000	327.0000	(6.838)	0	0	0
03/10/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	73.0000	82.0000	12.329	0	0	0
03/10/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	118.0000	123.0000	4.237	0	0	0
03/10/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	66.0000	56.0000	(15.152)	0	0	0
03/10/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	209.0000	219.0000	4.785	0	0	0
03/10/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	427.0000	401.0000	(6.089)	0	0	0
03/10/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	43.0000	37.0000	(13.953)	0	0	0
03/10/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	218.0000	197.0000	(9.633)	0	0	0
03/10/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	118.0000	123.0000	4.237	0	0	0
03/10/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	427.0000	401.0000	(6.089)	0	0	0
03/10/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	407.0000	427.0000	4.914	0	0	0
03/10/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	142.0000	148.0000	4.225	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
03/10/2008	ZAAD 2008/12/12	6.20	Call	Currency Future	484.0000	508.0000	4.959	0	0	0
03/10/2008	ZAAD 2008/12/12	6.45	Put	Currency Future	116.0000	101.0000	(12.931)	0	0	0
03/10/2008	ZAAD 2008/12/12	6.45	Call	Currency Future	307.0000	323.0000	5.212	0	0	0
03/10/2008	ZAAD 2008/12/12	7.15	Put	Currency Future	582.0000	560.0000	(3.780)	0	0	0
03/10/2008	ZAAD 2008/12/12	7.00	Put	Currency Future	467.0000	440.0000	(5.782)	0	0	0
03/10/2008	ZAAD 2008/12/12	6.15	Call	Currency Future	526.0000	551.0000	4.753	0	0	0
03/10/2008	ZAAD 2008/12/12	6.15	Put	Currency Future	34.0000	29.0000	(14.706)	0	0	0
03/10/2008	ZAAD 2008/12/12	7.35	Put	Currency Future	751.0000	726.0000	(3.329)	0	0	0
03/10/2008	ZAAD 2008/12/12	6.25	Call	Currency Future	444.0000	467.0000	5.180	0	0	0
03/10/2008	ZAAD 2008/12/12	7.35	Call	Currency Future	42.0000	48.0000	14.286	0	0	0
03/10/2008	ZAAD 2008/12/12	7.00	Call	Currency Future	108.0000	112.0000	3.704	0	0	0
03/10/2008	ZAAD 2008/12/12	6.90	Call	Currency Future	129.0000	135.0000	4.651	0	0	0
03/10/2008	ZAAD 2008/12/12	6.90	Put	Currency Future	388.0000	363.0000	(6.443)	0	0	0
03/10/2008	ZAAD 2008/12/12	6.70	Call	Currency Future	190.0000	199.0000	4.737	0	0	0
03/10/2008	ZAAD 2008/12/12	7.25	Put	Currency Future	665.0000	641.0000	(3.609)	0	0	0
03/10/2008	ZAAD 2008/12/12	6.25	Put	Currency Future	53.0000	45.0000	(15.094)	0	0	0
03/10/2008	ZAAD 2008/12/12	7.15	Put	Currency Future	582.0000	560.0000	(3.780)	0	0	0
03/10/2008	ZAAD 2008/12/12	6.70	Put	Currency Future	249.0000	227.0000	(8.835)	0	0	0
03/10/2008	ZAAD 2008/12/12	7.25	Call	Currency Future	56.0000	63.0000	12.500	0	0	0
03/10/2008	ZAAD 2008/12/12	7.05	Call	Currency Future	95.0000	102.0000	7.368	0	0	0
03/10/2008	ZAAD 2008/12/12	7.15	Call	Currency Future	73.0000	82.0000	12.329	0	0	0
03/10/2008	ZAAD 2008/12/12	6.35	Call	Currency Future	371.0000	390.0000	5.121	0	0	0
03/10/2008	ZAAD 2008/12/12	7.05	Put	Currency Future	504.0000	480.0000	(4.762)	0	0	0
03/10/2008	ZAAD 2008/12/12	6.75	Put	Currency Future	281.0000	258.0000	(8.185)	0	0	0
03/10/2008	ZAAD 2008/12/12	6.75	Call	Currency Future	172.0000	180.0000	4.651	0	0	0
03/10/2008	ZAAD 2008/12/12	6.45	Call	Currency Future	307.0000	323.0000	5.212	0	0	0
03/10/2008	ZAAD 2008/12/12	6.45	Put	Currency Future	116.0000	101.0000	(12.931)	0	0	0
03/10/2008	ZAAD 2008/12/12	6.35	Put	Currency Future	80.0000	69.0000	(13.750)	0	0	0
03/10/2008	ZAAD 2008/12/12	7.20	Put	Currency Future	623.0000	600.0000	(3.692)	0	0	0
03/10/2008	ZAAD 2008/12/12	6.40	Call	Currency Future	338.0000	355.0000	5.030	0	0	0
03/10/2008	ZAAD 2008/12/12	7.10	Put	Currency Future	542.0000	521.0000	(3.875)	0	0	0
03/10/2008	ZAAD 2008/12/12	7.10	Call	Currency Future	84.0000	93.0000	10.714	0	0	0
03/10/2008	ZAAD 2008/12/12	6.90	Call	Currency Future	129.0000	135.0000	4.651	0	0	0
03/10/2008	ZAAD 2008/12/12	7.20	Call	Currency Future	64.0000	72.0000	12.500	0	0	0
03/10/2008	ZAAD 2008/12/12	6.40	Put	Currency Future	97.0000	84.0000	(13.402)	0	0	0
03/10/2008	ZAAD 2008/12/12	6.90	Put	Currency Future	388.0000	363.0000	(6.443)	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
03/10/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	253.0000	266.0000	5.138	0	0	0
03/10/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	162.0000	144.0000	(11.111)	0	0	0
03/10/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	95.0000	102.0000	7.368	0	0	0
03/10/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	504.0000	480.0000	(4.762)	0	0	0
03/10/2008	ZAAD	2009/03/16			Currency Future	6.7329	6.7687	0.532	0.0000	0.0000	410
03/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	353.0000	369.0000	4.533	0	0	0
03/10/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	131.0000	120.0000	(8.397)	0	0	0
03/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	270.0000	250.0000	(7.407)	0	0	0
03/10/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	514.0000	539.0000	4.864	0	0	0
03/10/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	312.0000	326.0000	4.487	0	0	0
03/10/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	101.0000	93.0000	(7.921)	0	0	0
03/10/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	426.0000	402.0000	(5.634)	0	0	0
03/10/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	329.0000	307.0000	(6.687)	0	0	0
03/10/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	375.0000	392.0000	4.533	0	0	0
03/10/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	583.0000	612.0000	4.974	0	0	0
03/10/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	426.0000	402.0000	(5.634)	0	0	0
03/10/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	332.0000	347.0000	4.518	0	0	0
03/10/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	203.0000	212.0000	4.433	0	0	0
03/10/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	242.0000	223.0000	(7.851)	0	0	0
03/10/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	571.0000	544.0000	(4.729)	0	0	0
03/10/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	453.0000	473.0000	4.415	0	0	0
03/10/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	392.0000	369.0000	(5.867)	0	0	0
03/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	299.0000	278.0000	(7.023)	0	0	0
03/10/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	170.0000	155.0000	(8.824)	0	0	0
03/10/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	275.0000	287.0000	4.364	0	0	0
03/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	216.0000	199.0000	(7.870)	0	0	0
03/10/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	259.0000	270.0000	4.247	0	0	0
03/10/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	677.0000	656.0000	(3.102)	0	0	0
03/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	460.0000	435.0000	(5.435)	0	0	0
03/10/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	135.0000	148.0000	9.630	0	0	0
03/10/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	259.0000	270.0000	4.247	0	0	0
03/10/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	753.0000	730.0000	(3.054)	0	0	0
03/10/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	229.0000	239.0000	4.367	0	0	0
03/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	243.0000	254.0000	4.527	0	0	0
03/10/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	160.0000	174.0000	8.750	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
03/10/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	399.0000	417.0000	4.511	0	0	0
03/10/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	533.0000	507.0000	(4.878)	0	0	0
03/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	188.0000	200.0000	6.383	0	0	0
03/10/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	496.0000	470.0000	(5.242)	0	0	0
03/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	360.0000	337.0000	(6.389)	0	0	0
03/10/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	216.0000	225.0000	4.167	0	0	0
03/10/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	192.0000	175.0000	(8.854)	0	0	0
03/10/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	621.0000	650.0000	4.670	0	0	0
03/10/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	88.0000	81.0000	(7.955)	0	0	0
03/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	460.0000	435.0000	(5.435)	0	0	0
03/10/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	174.0000	189.0000	8.621	0	0	0
03/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	243.0000	254.0000	4.527	0	0	0
03/10/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	149.0000	135.0000	(9.396)	0	0	0
03/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	270.0000	250.0000	(7.407)	0	0	0
03/10/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	482.0000	504.0000	4.564	0	0	0
03/10/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	641.0000	620.0000	(3.276)	0	0	0
03/10/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	714.0000	692.0000	(3.081)	0	0	0
03/10/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	147.0000	161.0000	9.524	0	0	0
03/10/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	124.0000	137.0000	10.484	0	0	0
03/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	293.0000	306.0000	4.437	0	0	0
03/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	299.0000	278.0000	(7.023)	0	0	0
03/10/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	425.0000	444.0000	4.471	0	0	0
03/10/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	114.0000	106.0000	(7.018)	0	0	0
03/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	353.0000	369.0000	4.533	0	0	0
03/10/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	791.0000	768.0000	(2.908)	0	0	0
03/10/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	149.0000	135.0000	(9.396)	0	0	0
03/10/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	547.0000	575.0000	5.119	0	0	0
03/10/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	332.0000	347.0000	4.518	0	0	0
03/10/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	482.0000	504.0000	4.564	0	0	0
03/10/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	170.0000	155.0000	(8.824)	0	0	0
03/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	605.0000	581.0000	(3.967)	0	0	0
03/10/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	453.0000	473.0000	4.415	0	0	0
03/10/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	147.0000	161.0000	9.524	0	0	0
03/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	293.0000	306.0000	4.437	0	0	0
03/10/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	714.0000	692.0000	(3.081)	0	0	0
03/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	360.0000	337.0000	(6.389)	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
03/10/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	216.0000	225.0000	4.167	0	0	0
03/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	216.0000	199.0000	(7.870)	0	0	0
03/10/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	399.0000	417.0000	4.511	0	0	0
03/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	605.0000	581.0000	(3.967)	0	0	0
03/10/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	533.0000	507.0000	(4.878)	0	0	0
03/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	188.0000	200.0000	6.383	0	0	0
03/10/2008	ZAAD	2009/06/12			Currency Future	6.8135	6.8495	0.528	0.0000	0.0000	100
03/10/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	423.0000	398.0000	(5.910)	0	0	0
03/10/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	386.0000	398.0000	3.109	0	0	0
03/10/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	351.0000	361.0000	2.849	0	0	0
03/10/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	277.0000	284.0000	2.527	0	0	0
03/10/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	521.0000	494.0000	(5.182)	0	0	0
03/10/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	664.0000	635.0000	(4.367)	0	0	0
03/10/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	487.0000	461.0000	(5.339)	0	0	0
03/10/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	447.0000	460.0000	2.908	0	0	0
03/10/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	447.0000	460.0000	2.908	0	0	0
03/10/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	245.0000	251.0000	2.449	0	0	0
03/10/2008	ZAAD	2009/06/12	7.50	Call	Currency Future	190.0000	195.0000	2.632	0	0	0
03/10/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	333.0000	311.0000	(6.607)	0	0	0
03/10/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	216.0000	221.0000	2.315	0	0	0
03/10/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	334.0000	344.0000	2.994	0	0	0
03/10/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	591.0000	563.0000	(4.738)	0	0	0
03/10/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	392.0000	369.0000	(5.867)	0	0	0
03/10/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	304.0000	312.0000	2.632	0	0	0
03/10/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	406.0000	418.0000	2.956	0	0	0
03/10/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	803.0000	772.0000	(3.861)	0	0	0
03/10/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	732.0000	702.0000	(4.098)	0	0	0
03/10/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	627.0000	598.0000	(4.625)	0	0	0
03/10/2008	ZAAD	2009/06/12	7.50	Put	Currency Future	877.0000	845.0000	(3.649)	0	0	0
03/10/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	555.0000	528.0000	(4.865)	0	0	0
03/10/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	290.0000	298.0000	2.759	0	0	0
03/10/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	319.0000	328.0000	2.821	0	0	0
03/10/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	305.0000	283.0000	(7.213)	0	0	0
03/10/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	153.0000	139.0000	(9.150)	0	0	0
03/10/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	468.0000	483.0000	3.205	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/10/2008	ZAAD 2009/06/12	6.55	Put	Currency Future	252.0000	233.0000	(7.540)	0	0	0
03/10/2008	ZAAD 2009/06/12	6.70	Put	Currency Future	333.0000	311.0000	(6.607)	0	0	0
03/10/2008	ZAAD 2009/06/12	6.40	Call	Currency Future	599.0000	619.0000	3.339	0	0	0
03/10/2008	ZAAD 2009/06/12	6.55	Call	Currency Future	516.0000	533.0000	3.295	0	0	0
03/10/2008	ZAAD 2009/06/12	6.30	Call	Currency Future	666.0000	688.0000	3.303	0	0	0
03/10/2008	ZAAD 2009/06/12	7.45	Put	Currency Future	840.0000	808.0000	(3.810)	0	0	0
03/10/2008	ZAAD 2009/06/12	6.40	Put	Currency Future	185.0000	169.0000	(8.649)	0	0	0
03/10/2008	ZAAD 2009/06/12	7.45	Call	Currency Future	203.0000	208.0000	2.463	0	0	0
03/10/2008	ZAAD 2009/06/12	6.50	Put	Currency Future	228.0000	210.0000	(7.895)	0	0	0
03/10/2008	ZAAD 2009/06/12	6.75	Put	Currency Future	362.0000	339.0000	(6.354)	0	0	0
03/10/2008	ZAAD 2009/06/12	7.20	Put	Currency Future	664.0000	635.0000	(4.367)	0	0	0
03/10/2008	ZAAD 2009/06/12	6.85	Call	Currency Future	386.0000	398.0000	3.109	0	0	0
03/10/2008	ZAAD 2009/06/12	6.75	Call	Currency Future	426.0000	439.0000	3.052	0	0	0
03/10/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	277.0000	284.0000	2.527	0	0	0
03/10/2008	ZAAD 2009/06/12	6.65	Call	Currency Future	468.0000	483.0000	3.205	0	0	0
03/10/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	455.0000	429.0000	(5.714)	0	0	0
03/10/2008	ZAAD 2009/06/12	6.65	Put	Currency Future	305.0000	283.0000	(7.213)	0	0	0
03/10/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	368.0000	379.0000	2.989	0	0	0
03/10/2008	ZAAD 2009/06/12	6.50	Call	Currency Future	542.0000	560.0000	3.321	0	0	0
03/10/2008	ZAAD 2009/06/12	6.85	Put	Currency Future	423.0000	398.0000	(5.910)	0	0	0
03/10/2008	ZAAD 2009/06/12	6.60	Call	Currency Future	491.0000	507.0000	3.259	0	0	0
03/10/2008	ZAAD 2009/06/12	7.15	Put	Currency Future	627.0000	598.0000	(4.625)	0	0	0
03/10/2008	ZAAD 2009/06/12	6.60	Put	Currency Future	278.0000	257.0000	(7.554)	0	0	0
03/10/2008	ZAAD 2009/06/12	7.35	Put	Currency Future	767.0000	736.0000	(4.042)	0	0	0
03/10/2008	ZAAD 2009/06/12	7.15	Call	Currency Future	290.0000	298.0000	2.759	0	0	0
03/10/2008	ZAAD 2009/06/12	7.35	Call	Currency Future	231.0000	236.0000	2.165	0	0	0
03/10/2008	ZAAD 2009/06/12	7.25	Call	Currency Future	261.0000	267.0000	2.299	0	0	0
03/10/2008	ZAAD 2009/06/12	7.25	Put	Currency Future	697.0000	668.0000	(4.161)	0	0	0
03/10/2008	ZAAD 2009/06/12	7.40	Put	Currency Future	803.0000	772.0000	(3.861)	0	0	0
03/10/2008	ZAAD 2009/06/12	7.40	Call	Currency Future	216.0000	221.0000	2.315	0	0	0
03/10/2008	ZAAD 2009/06/12	6.40	Put	Currency Future	185.0000	169.0000	(8.649)	0	0	0
03/10/2008	ZAAD 2009/06/12	6.40	Call	Currency Future	599.0000	619.0000	3.339	0	0	0
03/10/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	455.0000	429.0000	(5.714)	0	0	0
03/10/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	368.0000	379.0000	2.989	0	0	0

Grand Total:

411,757