



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 16/10/2008

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
16/10/2008	\$ / R 2008/12/12			Currency Future	9.5550	10.5243	10.144	10.9300	9.3300	286,441
16/10/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	697.0000	1,633.0000	134.290	0	0	0
16/10/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	6.0000	15.0000	150.000	0	0	0
16/10/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	192.0000	159.0000	(17.188)	0	0	0
16/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	1,476.0000	2,459.0000	66.599	0	0	0
16/10/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	870.0000	1,835.0000	110.920	0	0	0
16/10/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	1,337.0000	2,319.0000	73.448	0	0	0
16/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	21.0000	34.0000	61.905	0	0	0
16/10/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	115.0000	111.0000	(3.478)	0	0	0
16/10/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	665.0000	1,595.0000	139.850	0	0	0
16/10/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	32.0000	45.0000	40.625	0	0	0
16/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,383.0000	2,365.0000	71.005	0	0	0
16/10/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	503.0000	1,373.0000	172.962	0	0	0
16/10/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	1,571.0000	2,553.0000	62.508	0	0	0
16/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	12.0000	23.0000	91.667	0	0	0
16/10/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	1,861.0000	2,840.0000	52.606	0	0	0
16/10/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	84.0000	88.0000	4.762	0	0	0
16/10/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	60.0000	68.0000	13.333	0	0	0
16/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	1,667.0000	2,648.0000	58.848	0	0	0
16/10/2008	\$ / R 2008/12/12	9.55	Put	Currency Future	431.0000	296.0000	(31.323)	0	0	0
16/10/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	606.0000	1,519.0000	150.660	0	0	0
16/10/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	251.0000	194.0000	(22.709)	0	0	0
16/10/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	1,246.0000	2,228.0000	78.812	0	0	0
16/10/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	16.0000	28.0000	75.000	0	0	0
16/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	75.0000	81.0000	8.000	0	0	0
16/10/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	1,115.0000	2,093.0000	87.713	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
16/10/2008	\$ / R 2008/12/12	9.55	Call	Currency Future	436.0000	1,270.0000	191.284	0	0	0
16/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,030.0000	2,005.0000	94.660	0	0	0
16/10/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	210.0000	170.0000	(19.048)	0	0	0
16/10/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	834.0000	1,794.0000	115.108	0	0	20,000
16/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	28.0000	41.0000	46.429	0	0	0
16/10/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	503.0000	1,373.0000	172.962	0	0	0
16/10/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	348.0000	249.0000	(28.448)	0	0	0
16/10/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	41.0000	53.0000	29.268	0	0	0
16/10/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	948.0000	1,919.0000	102.426	0	0	0
16/10/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	989.0000	1,962.0000	98.382	0	0	0
16/10/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	93.0000	95.0000	2.151	0	0	0
16/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,383.0000	2,365.0000	71.005	0	0	0
16/10/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	297.0000	220.0000	(25.926)	0	0	0
16/10/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	729.0000	1,673.0000	129.492	0	0	0
16/10/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	1,763.0000	2,743.0000	55.587	0	0	0
16/10/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	174.0000	148.0000	(14.943)	0	0	0
16/10/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	348.0000	249.0000	(28.448)	0	0	0
16/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	1,476.0000	2,459.0000	66.599	0	0	0
16/10/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	8.0000	19.0000	137.500	0	0	0
16/10/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	1,715.0000	2,695.0000	57.143	0	0	0
16/10/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	552.0000	1,445.0000	161.775	0	0	0
16/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	21.0000	34.0000	61.905	0	0	0
16/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	12.0000	23.0000	91.667	0	0	0
16/10/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	24.0000	38.0000	58.333	0	0	0
16/10/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	1,072.0000	2,049.0000	91.138	0	0	0
16/10/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	67.0000	74.0000	10.448	0	0	0
16/10/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	1,429.0000	2,412.0000	68.789	0	0	0
16/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	36.0000	49.0000	36.111	0	0	0
16/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	28.0000	41.0000	46.429	0	0	0
16/10/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	18.0000	31.0000	72.222	0	0	0
16/10/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	129.0000	120.0000	(6.977)	0	0	0
16/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,030.0000	2,005.0000	94.660	0	0	0
16/10/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	1,523.0000	2,506.0000	64.544	0	0	0
16/10/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	579.0000	1,481.0000	155.786	0	0	0
16/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	75.0000	81.0000	8.000	0	0	0
16/10/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	10.0000	21.0000	110.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	230.0000	182.0000	(20.870)	0	0	0
16/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,291.0000	2,273.0000	76.065	0	0	0
16/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	1,667.0000	2,648.0000	58.848	0	0	0
16/10/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	1,618.0000	2,600.0000	60.692	0	0	0
16/10/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	635.0000	1,556.0000	145.039	0	0	0
16/10/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	13.0000	26.0000	100.000	0	0	0
16/10/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	158.0000	138.0000	(12.658)	0	0	0
16/10/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	47.0000	58.0000	23.404	0	0	0
16/10/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	763.0000	1,713.0000	124.509	0	0	0
16/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,291.0000	2,273.0000	76.065	0	0	0
16/10/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	274.0000	207.0000	(24.453)	0	0	0
16/10/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	402.0000	279.0000	(30.597)	0	0	0
16/10/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	834.0000	1,794.0000	115.108	0	0	0
16/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	36.0000	49.0000	36.111	0	0	0
16/10/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	129.0000	120.0000	(6.977)	0	0	0
16/10/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	457.0000	1,304.0000	185.339	0	0	0
16/10/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	798.0000	1,753.0000	119.674	0	0	0
16/10/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	103.0000	103.0000	-	0	0	0
16/10/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	527.0000	1,409.0000	167.362	0	0	0
16/10/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	948.0000	1,919.0000	102.426	0	0	0
16/10/2008	\$ / R 2008/12/12	10.30	Put	Currency Future	956.0000	619.0000	(35.251)	0	0	0
16/10/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	479.0000	1,338.0000	179.332	0	0	0
16/10/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	1,158.0000	2,137.0000	84.542	0	0	0
16/10/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	143.0000	129.0000	(9.790)	0	0	0
16/10/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	53.0000	63.0000	18.868	0	0	0
16/10/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	800.0000	519.0000	(35.125)	0	0	0
16/10/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	255.0000	943.0000	269.804	0	0	0
16/10/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	522.0000	349.0000	(33.142)	0	0	0
16/10/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,202.0000	2,182.0000	81.531	0	0	20
16/10/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	587.0000	388.0000	(33.901)	0	0	0
16/10/2008	\$ / R 2008/12/12	10.30	Call	Currency Future	211.0000	844.0000	300.000	0	0	0
16/10/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	93.0000	95.0000	2.151	0	0	0
16/10/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	115.0000	111.0000	(3.478)	0	0	0
16/10/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	870.0000	1,835.0000	110.920	0	0	0
16/10/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	322.0000	234.0000	(27.329)	0	0	0
16/10/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	374.0000	264.0000	(29.412)	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
16/10/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	342.0000	1,112.0000	225.146	0	0	0
16/10/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	908.0000	1,877.0000	106.718	0	0	0
16/10/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,202.0000	2,182.0000	81.531	0	0	0
16/10/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	255.0000	943.0000	269.804	0	0	0
16/10/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	800.0000	519.0000	(35.125)	0	0	0
16/10/2008	\$ / R 2008/12/12	9.90	Put	Currency Future	655.0000	428.0000	(34.656)	0	0	0
16/10/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	377.0000	1,173.0000	211.141	0	0	0
16/10/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	522.0000	349.0000	(33.142)	0	0	0
16/10/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	606.0000	1,519.0000	150.660	0	0	0
16/10/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	415.0000	1,237.0000	198.072	0	0	0
16/10/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	665.0000	1,595.0000	139.850	0	0	0
16/10/2008	\$ / R 2008/12/12	9.90	Call	Currency Future	310.0000	1,053.0000	239.677	0	0	0
16/10/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	210.0000	170.0000	(19.048)	0	0	0
16/10/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	342.0000	1,112.0000	225.146	0	0	0
16/10/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	251.0000	194.0000	(22.709)	0	0	0
16/10/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	460.0000	313.0000	(31.957)	0	0	0
16/10/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	377.0000	1,173.0000	211.141	0	0	0
16/10/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	552.0000	1,445.0000	161.775	0	0	0
16/10/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	877.0000	568.0000	(35.234)	0	0	0
16/10/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	297.0000	220.0000	(25.926)	0	0	0
16/10/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	232.0000	892.0000	284.483	0	0	0
16/10/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	47.0000	58.0000	23.404	0	0	0
16/10/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	726.0000	472.0000	(34.986)	0	0	0
16/10/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	587.0000	388.0000	(33.901)	0	0	0
16/10/2008	\$ / R 2008/12/12	9.75	Call	Currency Future	359.0000	1,142.0000	218.106	0	0	0
16/10/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	281.0000	996.0000	254.448	0	0	0
16/10/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	295.0000	1,024.0000	247.119	0	0	0
16/10/2008	\$ / R 2008/12/12	9.75	Put	Currency Future	554.0000	368.0000	(33.574)	0	0	0
16/10/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	996.0000	646.0000	(35.141)	0	0	0
16/10/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	201.0000	820.0000	307.960	0	0	0
16/10/2008	\$ / R 2008/12/12	10.15	Call	Currency Future	243.0000	917.0000	277.366	0	0	0
16/10/2008	\$ / R 2008/12/12	10.15	Put	Currency Future	838.0000	543.0000	(35.203)	0	0	0
16/10/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	690.0000	450.0000	(34.783)	0	0	0
16/10/2008	\$ / R 2008/12/12	12.50	Put	Currency Future	0.0000	2,203.0000	100.000	0	0	0
16/10/2008	\$ / R 2008/12/12	12.50	Call	Currency Future	0.0000	228.0000	100.000	0	0	0
16/10/2008	\$ / R 2008/12/12	12.00	Call	Currency Future	0.0000	308.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2008	\$ / R	2008/12/12	10.50	Call	Currency Future	0.0000	754.0000	100.000	0	0	0
16/10/2008	\$ / R	2008/12/12	10.50	Put	Currency Future	0.0000	730.0000	100.000	0	0	0
16/10/2008	\$ / R	2008/12/12	12.00	Put	Currency Future	0.0000	1,784.0000	100.000	0	0	0
16/10/2008	\$ / R	2008/12/12	11.00	Call	Currency Future	0.0000	561.0000	100.000	0	0	0
16/10/2008	\$ / R	2008/12/12	11.50	Call	Currency Future	0.0000	416.0000	100.000	0	0	0
16/10/2008	\$ / R	2008/12/12	11.50	Put	Currency Future	0.0000	1,392.0000	100.000	0	0	0
16/10/2008	\$ / R	2008/12/12	11.00	Put	Currency Future	0.0000	1,037.0000	100.000	0	0	0
16/10/2008	\$ / R	2009/03/16			Currency Future	9.7582	10.7551	10.216	10.9800	10.2500	35,397
16/10/2008	\$ / R	2009/03/16	8.60	Call	Currency Future	1,330.0000	2,364.0000	77.744	0	0	0
16/10/2008	\$ / R	2009/03/16	8.55	Put	Currency Future	161.0000	199.0000	23.602	0	0	0
16/10/2008	\$ / R	2009/03/16	8.95	Call	Currency Future	1,077.0000	2,094.0000	94.429	0	0	0
16/10/2008	\$ / R	2009/03/16	8.55	Call	Currency Future	1,369.0000	2,404.0000	75.603	0	0	0
16/10/2008	\$ / R	2009/03/16	9.75	Put	Currency Future	639.0000	544.0000	(14.867)	0	0	0
16/10/2008	\$ / R	2009/03/16	9.75	Call	Currency Future	647.0000	1,549.0000	139.413	0	0	0
16/10/2008	\$ / R	2009/03/16	9.30	Call	Currency Future	854.0000	1,843.0000	115.808	0	0	0
16/10/2008	\$ / R	2009/03/16	8.40	Put	Currency Future	130.0000	171.0000	31.538	0	0	0
16/10/2008	\$ / R	2009/03/16	9.60	Call	Currency Future	710.0000	1,643.0000	131.408	0	0	0
16/10/2008	\$ / R	2009/03/16	8.45	Call	Currency Future	1,448.0000	2,485.0000	71.616	0	0	0
16/10/2008	\$ / R	2009/03/16	8.80	Call	Currency Future	1,182.0000	2,208.0000	86.802	0	0	0
16/10/2008	\$ / R	2009/03/16	8.40	Call	Currency Future	1,488.0000	2,526.0000	69.758	0	0	0
16/10/2008	\$ / R	2009/03/16	8.65	Put	Currency Future	184.0000	219.0000	19.022	0	0	0
16/10/2008	\$ / R	2009/03/16	8.80	Put	Currency Future	224.0000	252.0000	12.500	0	0	0
16/10/2008	\$ / R	2009/03/16	8.35	Call	Currency Future	1,529.0000	2,567.0000	67.888	0	0	0
16/10/2008	\$ / R	2009/03/16	8.90	Call	Currency Future	1,111.0000	2,132.0000	91.899	0	0	0
16/10/2008	\$ / R	2009/03/16	8.55	Put	Currency Future	161.0000	199.0000	23.602	0	0	0
16/10/2008	\$ / R	2009/03/16	8.85	Put	Currency Future	238.0000	264.0000	10.924	0	0	0
16/10/2008	\$ / R	2009/03/16	8.90	Put	Currency Future	253.0000	276.0000	9.091	0	0	0
16/10/2008	\$ / R	2009/03/16	8.85	Call	Currency Future	1,146.0000	2,169.0000	89.267	0	0	0
16/10/2008	\$ / R	2009/03/16	8.70	Put	Currency Future	197.0000	230.0000	16.751	0	0	0
16/10/2008	\$ / R	2009/03/16	8.05	Call	Currency Future	1,783.0000	2,822.0000	58.273	0	0	0
16/10/2008	\$ / R	2009/03/16	8.20	Put	Currency Future	95.0000	138.0000	45.263	0	0	0
16/10/2008	\$ / R	2009/03/16	9.30	Put	Currency Future	396.0000	388.0000	(2.020)	0	0	0
16/10/2008	\$ / R	2009/03/16	8.55	Call	Currency Future	1,369.0000	2,404.0000	75.603	0	0	0
16/10/2008	\$ / R	2009/03/16	8.10	Put	Currency Future	81.0000	123.0000	51.852	0	0	0
16/10/2008	\$ / R	2009/03/16	9.50	Call	Currency Future	754.0000	1,708.0000	126.525	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
16/10/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	1,218.0000	2,246.0000	84.401	0	0	0
16/10/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	139.0000	180.0000	29.496	0	0	0
16/10/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	1,654.0000	2,693.0000	62.817	0	0	0
16/10/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	150.0000	189.0000	26.000	0	0	0
16/10/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	1,611.0000	2,651.0000	64.556	0	0	0
16/10/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	668.0000	1,580.0000	136.527	0	0	0
16/10/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	103.0000	146.0000	41.748	0	0	0
16/10/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	1,529.0000	2,567.0000	67.888	0	0	0
16/10/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	210.0000	241.0000	14.762	0	0	0
16/10/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	88.0000	131.0000	48.864	0	0	0
16/10/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	609.0000	525.0000	(13.793)	0	0	0
16/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	120.0000	162.0000	35.000	0	0	0
16/10/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	1,654.0000	2,693.0000	62.817	0	0	0
16/10/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	496.0000	453.0000	(8.669)	0	0	0
16/10/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	1,408.0000	2,444.0000	73.580	0	0	0
16/10/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	1,696.0000	2,736.0000	61.321	0	0	0
16/10/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	95.0000	138.0000	45.263	0	0	0
16/10/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	915.0000	1,913.0000	109.071	0	0	0
16/10/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	112.0000	154.0000	37.500	0	0	0
16/10/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	1,783.0000	2,822.0000	58.273	0	0	0
16/10/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,255.0000	2,285.0000	82.072	0	0	0
16/10/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	357.0000	358.0000	0.280	0	0	0
16/10/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	197.0000	230.0000	16.751	0	0	0
16/10/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	1,570.0000	2,609.0000	66.178	0	0	0
16/10/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	552.0000	488.0000	(11.594)	0	0	0
16/10/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	112.0000	154.0000	37.500	0	0	0
16/10/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	81.0000	123.0000	51.852	0	0	0
16/10/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	1,043.0000	2,057.0000	97.220	0	0	0
16/10/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	75.0000	117.0000	56.000	0	0	0
16/10/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	801.0000	1,775.0000	121.598	0	0	0
16/10/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	1,570.0000	2,609.0000	66.178	0	0	0
16/10/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	285.0000	302.0000	5.965	0	0	0
16/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	120.0000	162.0000	35.000	0	0	0
16/10/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	1,739.0000	2,778.0000	59.747	0	0	0
16/10/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	1,448.0000	2,485.0000	71.616	0	0	0
16/10/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	1,827.0000	2,865.0000	56.814	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	1,739.0000	2,778.0000	59.747	0	0	0
16/10/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	442.0000	420.0000	(4.977)	0	0	0
16/10/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,146.0000	2,169.0000	89.267	0	0	0
16/10/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	172.0000	209.0000	21.512	0	0	0
16/10/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	68.0000	110.0000	61.765	0	0	0
16/10/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,255.0000	2,285.0000	82.072	0	0	0
16/10/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	224.0000	252.0000	12.500	0	0	0
16/10/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	172.0000	209.0000	21.512	0	0	0
16/10/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	57.0000	98.0000	71.930	0	0	0
16/10/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,182.0000	2,208.0000	86.802	0	0	0
16/10/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,330.0000	2,364.0000	77.744	0	0	0
16/10/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	1,916.0000	2,953.0000	54.123	0	0	0
16/10/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	795.0000	645.0000	(18.868)	0	0	0
16/10/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	609.0000	525.0000	(13.793)	0	0	0
16/10/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	589.0000	1,458.0000	147.538	0	0	0
16/10/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	184.0000	219.0000	19.022	0	0	0
16/10/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	627.0000	1,518.0000	142.105	0	0	0
16/10/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	689.0000	1,611.0000	133.817	0	0	0
16/10/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	668.0000	1,580.0000	136.527	0	0	0
16/10/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	669.0000	563.0000	(15.845)	0	0	0
16/10/2008	\$ / R 2009/03/16	9.95	Call	Currency Future	571.0000	1,429.0000	150.263	0	0	0
16/10/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	552.0000	488.0000	(11.594)	0	0	0
16/10/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,292.0000	2,324.0000	79.876	0	0	0
16/10/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	762.0000	624.0000	(18.110)	0	0	0
16/10/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	710.0000	1,643.0000	131.408	0	0	0
16/10/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	1,696.0000	2,736.0000	61.321	0	0	0
16/10/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	553.0000	1,400.0000	153.165	0	0	0
16/10/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	75.0000	117.0000	56.000	0	0	0
16/10/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	139.0000	180.0000	29.496	0	0	0
16/10/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	589.0000	1,458.0000	147.538	0	0	0
16/10/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	88.0000	131.0000	48.864	0	0	0
16/10/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,292.0000	2,324.0000	79.876	0	0	0
16/10/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	731.0000	603.0000	(17.510)	0	0	0
16/10/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	238.0000	264.0000	10.924	0	0	0
16/10/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	627.0000	1,518.0000	142.105	0	0	0
16/10/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	319.0000	329.0000	3.135	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
16/10/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	269.0000	289.0000	7.435	0	0	0
16/10/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	669.0000	563.0000	(15.845)	0	0	0
16/10/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	978.0000	1,984.0000	102.863	0	0	0
16/10/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	536.0000	1,371.0000	155.784	0	0	0
16/10/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	978.0000	1,984.0000	102.863	0	0	0
16/10/2008	\$ / R 2009/03/16	9.85	Put	Currency Future	699.0000	583.0000	(16.595)	0	0	0
16/10/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	319.0000	329.0000	3.135	0	0	0
16/10/2008	\$ / R 2009/03/16	9.85	Call	Currency Future	607.0000	1,488.0000	145.140	0	0	0
16/10/2008	\$ / R 2009/03/16	9.65	Put	Currency Future	581.0000	506.0000	(12.909)	0	0	0
16/10/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	915.0000	1,913.0000	109.071	0	0	0
16/10/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	732.0000	1,675.0000	128.825	0	0	0
16/10/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	357.0000	358.0000	0.280	0	0	0
16/10/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	524.0000	470.0000	(10.305)	0	0	0
16/10/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	828.0000	666.0000	(19.565)	0	0	0
16/10/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	442.0000	420.0000	(4.977)	0	0	0
16/10/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	469.0000	436.0000	(7.036)	0	0	0
16/10/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	504.0000	1,315.0000	160.913	0	0	0
16/10/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	801.0000	1,775.0000	121.598	0	0	0
16/10/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	854.0000	1,843.0000	115.808	0	0	0
16/10/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	396.0000	388.0000	(2.020)	0	0	0
16/10/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,111.0000	2,132.0000	91.899	0	0	0
16/10/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	253.0000	276.0000	9.091	0	0	0
16/10/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	896.0000	710.0000	(20.759)	0	0	0
16/10/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	777.0000	1,741.0000	124.067	0	0	0
16/10/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	825.0000	1,809.0000	119.273	0	0	0
16/10/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	417.0000	403.0000	(3.357)	0	0	0
16/10/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	862.0000	688.0000	(20.186)	0	0	0
16/10/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	731.0000	603.0000	(17.510)	0	0	0
16/10/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	520.0000	1,343.0000	158.269	0	0	0
16/10/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	0.0000	997.0000	100.000	0	0	0
16/10/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	0.0000	1,092.0000	100.000	0	0	0
16/10/2008	\$ / R 2009/03/16	10.95	Call	Currency Future	0.0000	958.0000	100.000	0	0	0
16/10/2008	\$ / R 2009/03/16	10.95	Put	Currency Future	0.0000	1,152.0000	100.000	0	0	0
16/10/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	0.0000	920.0000	100.000	0	0	0
16/10/2008	\$ / R 2009/03/16	10.75	Put	Currency Future	0.0000	1,032.0000	100.000	0	0	0
16/10/2008	\$ / R 2009/03/16	10.75	Call	Currency Future	0.0000	1,037.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	0.0000	974.0000	100.000	0	0	0
16/10/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	0.0000	1,080.0000	100.000	0	0	0
16/10/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	0.0000	1,208.0000	100.000	0	0	0
16/10/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	0.0000	803.0000	100.000	0	0	0
16/10/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	0.0000	1,215.0000	100.000	0	0	0
16/10/2008	\$ / R 2009/03/16	10.45	Call	Currency Future	0.0000	1,164.0000	100.000	0	0	0
16/10/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	0.0000	1,121.0000	100.000	0	0	0
16/10/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	0.0000	916.0000	100.000	0	0	0
16/10/2008	\$ / R 2009/03/16	10.45	Put	Currency Future	0.0000	859.0000	100.000	0	0	0
16/10/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	0.0000	1,279.0000	100.000	0	0	0
16/10/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	0.0000	884.0000	100.000	0	0	0
16/10/2008	\$ / R 2009/06/12			Currency Future	9.9447	10.9721	10.331	10.9400	10.6600	2,165
16/10/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	764.0000	658.0000	(13.874)	0	0	0
16/10/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	984.0000	1,981.0000	101.321	0	0	0
16/10/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	227.0000	257.0000	13.216	0	0	0
16/10/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	539.0000	509.0000	(5.566)	0	0	0
16/10/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	850.0000	1,791.0000	110.706	0	0	0
16/10/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	1,392.0000	2,438.0000	75.144	0	0	0
16/10/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	705.0000	619.0000	(12.199)	0	0	0
16/10/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	1,535.0000	2,590.0000	68.730	0	0	0
16/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	1,725.0000	2,787.0000	61.565	0	0	0
16/10/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	808.0000	1,730.0000	114.109	0	0	0
16/10/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	160.0000	196.0000	22.500	0	0	0
16/10/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	240.0000	268.0000	11.667	0	0	0
16/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	181.0000	215.0000	18.785	0	0	0
16/10/2008	\$ / R 2009/06/12	9.95	Put	Currency Future	794.0000	678.0000	(14.610)	0	0	0
16/10/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	1,648.0000	2,707.0000	64.260	0	0	0
16/10/2008	\$ / R 2009/06/12	9.95	Call	Currency Future	788.0000	1,700.0000	115.736	0	0	0
16/10/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	203.0000	235.0000	15.764	0	0	0
16/10/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	1,498.0000	2,551.0000	70.294	0	0	0
16/10/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	297.0000	316.0000	6.397	0	0	0
16/10/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,224.0000	2,255.0000	84.232	0	0	0
16/10/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	254.0000	279.0000	9.843	0	0	0
16/10/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	345.0000	355.0000	2.899	0	0	0
16/10/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	379.0000	383.0000	1.055	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
16/10/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	1,290.0000	2,327.0000	80.388	0	0	0
16/10/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,323.0000	2,364.0000	78.685	0	0	0
16/10/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	312.0000	328.0000	5.128	0	0	0
16/10/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	312.0000	328.0000	5.128	0	0	0
16/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	1,357.0000	2,401.0000	76.934	0	0	0
16/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	1,357.0000	2,401.0000	76.934	0	0	0
16/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	181.0000	215.0000	18.785	0	0	0
16/10/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	1,686.0000	2,747.0000	62.930	0	0	0
16/10/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	192.0000	225.0000	17.188	0	0	0
16/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	1,725.0000	2,787.0000	61.565	0	0	0
16/10/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	379.0000	383.0000	1.055	0	0	0
16/10/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	192.0000	225.0000	17.188	0	0	0
16/10/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	328.0000	342.0000	4.268	0	0	0
16/10/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,224.0000	2,255.0000	84.232	0	0	0
16/10/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,161.0000	2,184.0000	88.114	0	0	0
16/10/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,041.0000	2,047.0000	96.638	0	0	0
16/10/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	1,686.0000	2,747.0000	62.930	0	0	0
16/10/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	1,886.0000	2,951.0000	56.469	0	0	0
16/10/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	496.0000	475.0000	(4.234)	0	0	0
16/10/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	416.0000	412.0000	(0.962)	0	0	0
16/10/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	892.0000	1,853.0000	107.735	0	0	0
16/10/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	282.0000	303.0000	7.447	0	0	0
16/10/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	647.0000	581.0000	(10.201)	0	0	0
16/10/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	254.0000	279.0000	9.843	0	0	0
16/10/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,161.0000	2,184.0000	88.114	0	0	0
16/10/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	1,535.0000	2,590.0000	68.730	0	0	0
16/10/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	1,805.0000	2,869.0000	58.947	0	0	0
16/10/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	240.0000	268.0000	11.667	0	0	0
16/10/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	589.0000	544.0000	(7.640)	0	0	0
16/10/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	328.0000	342.0000	4.268	0	0	0
16/10/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	1,572.0000	2,629.0000	67.239	0	0	0
16/10/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	1,572.0000	2,629.0000	67.239	0	0	0
16/10/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	1,427.0000	2,475.0000	73.441	0	0	0
16/10/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	215.0000	246.0000	14.419	0	0	0
16/10/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	1,498.0000	2,551.0000	70.294	0	0	0
16/10/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	170.0000	206.0000	21.176	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
16/10/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	268.0000	291.0000	8.582	0	0	0
16/10/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	227.0000	257.0000	13.216	0	0	0
16/10/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	1,765.0000	2,828.0000	60.227	0	0	0
16/10/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	132.0000	170.0000	28.788	0	0	0
16/10/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	150.0000	187.0000	24.667	0	0	0
16/10/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	2,011.0000	3,077.0000	53.008	0	0	0
16/10/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	141.0000	179.0000	26.950	0	0	0
16/10/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	1,610.0000	2,668.0000	65.714	0	0	0
16/10/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	1,610.0000	2,668.0000	65.714	0	0	0
16/10/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,323.0000	2,364.0000	78.685	0	0	0
16/10/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	1,427.0000	2,475.0000	73.441	0	0	0
16/10/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	215.0000	246.0000	14.419	0	0	0
16/10/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	116.0000	154.0000	32.759	0	0	0
16/10/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	934.0000	1,916.0000	105.139	0	0	0
16/10/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	1,257.0000	2,291.0000	82.259	0	0	0
16/10/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	1,927.0000	2,992.0000	55.267	0	0	0
16/10/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	398.0000	398.0000	-	0	0	0
16/10/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	1,462.0000	2,513.0000	71.888	0	0	0
16/10/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	455.0000	443.0000	(2.637)	0	0	0
16/10/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	1,192.0000	2,220.0000	86.242	0	0	0
16/10/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	282.0000	303.0000	7.447	0	0	0
16/10/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	362.0000	369.0000	1.934	0	0	0
16/10/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	696.0000	1,557.0000	123.707	0	0	0
16/10/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	1,845.0000	2,910.0000	57.724	0	0	0
16/10/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,100.0000	2,115.0000	92.273	0	0	0
16/10/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	850.0000	1,791.0000	110.706	0	0	0
16/10/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	824.0000	699.0000	(15.170)	0	0	0
16/10/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	732.0000	1,613.0000	120.355	0	0	0
16/10/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	887.0000	741.0000	(16.460)	0	0	0
16/10/2008	\$ / R 2009/06/12	9.55	Call	Currency Future	956.0000	1,948.0000	103.766	0	0	0
16/10/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	705.0000	619.0000	(12.199)	0	0	0
16/10/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	769.0000	1,671.0000	117.295	0	0	0
16/10/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	934.0000	1,916.0000	105.139	0	0	0
16/10/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	589.0000	544.0000	(7.640)	0	0	0
16/10/2008	\$ / R 2009/06/12	10.25	Call	Currency Future	679.0000	1,530.0000	125.331	0	0	0
16/10/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	455.0000	443.0000	(2.637)	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
16/10/2008	\$ / R 2009/06/12	9.75	Put	Currency Future	677.0000	599.0000	(11.521)	0	0	0
16/10/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,100.0000	2,115.0000	92.273	0	0	0
16/10/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	416.0000	412.0000	(0.962)	0	0	0
16/10/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	871.0000	1,822.0000	109.185	0	0	0
16/10/2008	\$ / R 2009/06/12	9.65	Put	Currency Future	618.0000	562.0000	(9.061)	0	0	0
16/10/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	952.0000	785.0000	(17.542)	0	0	0
16/10/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	647.0000	581.0000	(10.201)	0	0	0
16/10/2008	\$ / R 2009/06/12	9.85	Call	Currency Future	829.0000	1,760.0000	112.304	0	0	0
16/10/2008	\$ / R 2009/06/12	9.85	Put	Currency Future	734.0000	638.0000	(13.079)	0	0	0
16/10/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	750.0000	1,642.0000	118.933	0	0	0
16/10/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	892.0000	1,853.0000	107.735	0	0	0
16/10/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	919.0000	763.0000	(16.975)	0	0	0
16/10/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	714.0000	1,585.0000	121.989	0	0	0
16/10/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	855.0000	720.0000	(15.789)	0	0	0
16/10/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	912.0000	1,884.0000	106.579	0	0	0
16/10/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,041.0000	2,047.0000	96.638	0	0	0
16/10/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	1,018.0000	830.0000	(18.468)	0	0	0
16/10/2008	\$ / R 2009/06/12	10.25	Put	Currency Future	985.0000	808.0000	(17.970)	0	0	0
16/10/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	808.0000	1,730.0000	114.109	0	0	0
16/10/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	496.0000	475.0000	(4.234)	0	0	0
16/10/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	647.0000	1,476.0000	128.130	0	0	0
16/10/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	663.0000	1,502.0000	126.546	0	0	0
16/10/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	764.0000	658.0000	(13.874)	0	0	0
16/10/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	732.0000	1,613.0000	120.355	0	0	0
16/10/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	887.0000	741.0000	(16.460)	0	0	0
16/10/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	1,052.0000	853.0000	(18.916)	0	0	0
16/10/2008	\$ / R 2009/06/12	9.55	Put	Currency Future	562.0000	526.0000	(6.406)	0	0	0
16/10/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	0.0000	1,434.0000	100.000	0	0	0
16/10/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	0.0000	1,056.0000	100.000	0	0	0
16/10/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	0.0000	1,372.0000	100.000	0	0	0
16/10/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	0.0000	1,245.0000	100.000	0	0	0
16/10/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	0.0000	1,128.0000	100.000	0	0	0
16/10/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	0.0000	1,306.0000	100.000	0	0	0
16/10/2008	\$ / R 2009/06/12	11.25	Call	Currency Future	0.0000	1,091.0000	100.000	0	0	0
16/10/2008	\$ / R 2009/06/12	11.25	Put	Currency Future	0.0000	1,369.0000	100.000	0	0	0
16/10/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	0.0000	1,167.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2008	\$ / R	2009/06/12	10.95	Put	Currency Future	0.0000	1,185.0000	100.000	0	0	0
16/10/2008	\$ / R	2009/06/12	10.95	Call	Currency Future	0.0000	1,207.0000	100.000	0	0	0
16/10/2008	\$ / R	2009/06/12	10.85	Put	Currency Future	0.0000	1,126.0000	100.000	0	0	0
16/10/2008	\$ / R	2009/06/12	10.55	Put	Currency Future	0.0000	950.0000	100.000	0	0	0
16/10/2008	\$ / R	2009/06/12	10.65	Call	Currency Future	0.0000	1,330.0000	100.000	0	0	0
16/10/2008	\$ / R	2009/06/12	10.65	Put	Currency Future	0.0000	1,008.0000	100.000	0	0	0
16/10/2008	\$ / R	2009/06/12	10.75	Put	Currency Future	0.0000	1,069.0000	100.000	0	0	0
16/10/2008	\$ / R	2009/06/12	10.85	Call	Currency Future	0.0000	1,248.0000	100.000	0	0	0
16/10/2008	\$ / R	2009/06/12	10.75	Call	Currency Future	0.0000	1,291.0000	100.000	0	0	0
16/10/2008	£ / R	2008/12/12			Currency Future	16.6724	18.1097	8.621	18.5900	17.3600	20,954
16/10/2008	£ / R	2008/12/12	15.15	Put	Currency Future	161.0000	305.0000	89.441	0	0	0
16/10/2008	£ / R	2008/12/12	14.60	Call	Currency Future	2,151.0000	3,717.0000	72.803	0	0	0
16/10/2008	£ / R	2008/12/12	15.00	Call	Currency Future	1,807.0000	3,385.0000	87.327	0	0	0
16/10/2008	£ / R	2008/12/12	15.40	Call	Currency Future	1,488.0000	3,069.0000	106.250	0	0	0
16/10/2008	£ / R	2008/12/12	14.90	Put	Currency Future	118.0000	257.0000	117.797	0	0	0
16/10/2008	£ / R	2008/12/12	15.10	Call	Currency Future	1,724.0000	3,305.0000	91.705	0	0	0
16/10/2008	£ / R	2008/12/12	15.00	Put	Currency Future	134.0000	276.0000	105.970	0	0	0
16/10/2008	£ / R	2008/12/12	15.20	Put	Currency Future	171.0000	315.0000	84.211	0	0	0
16/10/2008	£ / R	2008/12/12	15.40	Put	Currency Future	215.0000	359.0000	66.977	0	0	0
16/10/2008	£ / R	2008/12/12	14.90	Call	Currency Future	1,890.0000	3,467.0000	83.439	0	0	0
16/10/2008	£ / R	2008/12/12	14.35	Put	Currency Future	54.0000	171.0000	216.667	0	0	0
16/10/2008	£ / R	2008/12/12	14.80	Put	Currency Future	104.0000	240.0000	130.769	0	0	0
16/10/2008	£ / R	2008/12/12	15.40	Put	Currency Future	215.0000	359.0000	66.977	0	0	0
16/10/2008	£ / R	2008/12/12	14.95	Put	Currency Future	126.0000	266.0000	111.111	0	0	0
16/10/2008	£ / R	2008/12/12	15.20	Call	Currency Future	1,644.0000	3,225.0000	96.168	0	0	0
16/10/2008	£ / R	2008/12/12	14.45	Call	Currency Future	2,286.0000	3,845.0000	68.198	0	0	0
16/10/2008	£ / R	2008/12/12	14.90	Put	Currency Future	118.0000	257.0000	117.797	0	0	0
16/10/2008	£ / R	2008/12/12	15.40	Call	Currency Future	1,488.0000	3,069.0000	106.250	0	0	0
16/10/2008	£ / R	2008/12/12	15.10	Put	Currency Future	152.0000	295.0000	94.079	0	0	0
16/10/2008	£ / R	2008/12/12	14.60	Put	Currency Future	79.0000	207.0000	162.025	0	0	0
16/10/2008	£ / R	2008/12/12	14.90	Call	Currency Future	1,890.0000	3,467.0000	83.439	0	0	0
16/10/2008	£ / R	2008/12/12	14.40	Call	Currency Future	2,331.0000	3,888.0000	66.795	0	0	0
16/10/2008	£ / R	2008/12/12	14.80	Call	Currency Future	1,976.0000	3,549.0000	79.605	0	0	0
16/10/2008	£ / R	2008/12/12	15.15	Call	Currency Future	1,684.0000	3,265.0000	93.884	0	0	0
16/10/2008	£ / R	2008/12/12	15.25	Put	Currency Future	182.0000	326.0000	79.121	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
16/10/2008	£ / R 2008/12/12	14.75	Call	Currency Future	2,019.0000	3,591.0000	77.860	0	0	0
16/10/2008	£ / R 2008/12/12	15.05	Put	Currency Future	143.0000	285.0000	99.301	0	0	0
16/10/2008	£ / R 2008/12/12	15.80	Call	Currency Future	1,200.0000	2,768.0000	130.667	0	0	0
16/10/2008	£ / R 2008/12/12	14.75	Put	Currency Future	97.0000	231.0000	138.144	0	0	0
16/10/2008	£ / R 2008/12/12	14.65	Call	Currency Future	2,107.0000	3,675.0000	74.419	0	0	0
16/10/2008	£ / R 2008/12/12	14.50	Put	Currency Future	68.0000	192.0000	182.353	0	0	0
16/10/2008	£ / R 2008/12/12	15.70	Call	Currency Future	1,268.0000	2,842.0000	124.132	0	0	0
16/10/2008	£ / R 2008/12/12	14.65	Put	Currency Future	84.0000	215.0000	155.952	0	0	0
16/10/2008	£ / R 2008/12/12	14.50	Call	Currency Future	2,241.0000	3,802.0000	69.656	0	0	0
16/10/2008	£ / R 2008/12/12	15.90	Put	Currency Future	360.0000	486.0000	35.000	0	0	0
16/10/2008	£ / R 2008/12/12	15.30	Put	Currency Future	192.0000	337.0000	75.521	0	0	0
16/10/2008	£ / R 2008/12/12	14.40	Put	Currency Future	59.0000	178.0000	201.695	0	0	0
16/10/2008	£ / R 2008/12/12	15.05	Call	Currency Future	1,765.0000	3,345.0000	89.518	0	0	0
16/10/2008	£ / R 2008/12/12	15.65	Call	Currency Future	1,304.0000	2,879.0000	120.782	0	0	0
16/10/2008	£ / R 2008/12/12	16.65	Call	Currency Future	729.0000	2,189.0000	200.274	0	0	0
16/10/2008	£ / R 2008/12/12	15.65	Put	Currency Future	281.0000	419.0000	49.110	0	0	0
16/10/2008	£ / R 2008/12/12	14.60	Call	Currency Future	2,151.0000	3,717.0000	72.803	0	0	0
16/10/2008	£ / R 2008/12/12	15.70	Put	Currency Future	296.0000	432.0000	45.946	0	0	0
16/10/2008	£ / R 2008/12/12	16.65	Put	Currency Future	707.0000	729.0000	3.112	0	0	0
16/10/2008	£ / R 2008/12/12	14.80	Put	Currency Future	104.0000	240.0000	130.769	0	0	0
16/10/2008	£ / R 2008/12/12	14.35	Call	Currency Future	2,377.0000	3,931.0000	65.377	0	0	0
16/10/2008	£ / R 2008/12/12	14.95	Call	Currency Future	1,848.0000	3,426.0000	85.390	0	0	0
16/10/2008	£ / R 2008/12/12	14.60	Put	Currency Future	79.0000	207.0000	162.025	0	0	0
16/10/2008	£ / R 2008/12/12	15.95	Put	Currency Future	378.0000	501.0000	32.540	0	0	0
16/10/2008	£ / R 2008/12/12	15.25	Call	Currency Future	1,604.0000	3,186.0000	98.628	0	0	0
16/10/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,976.0000	3,549.0000	79.605	0	0	0
16/10/2008	£ / R 2008/12/12	16.10	Call	Currency Future	1,006.0000	2,555.0000	153.976	0	0	0
16/10/2008	£ / R 2008/12/12	16.10	Put	Currency Future	434.0000	545.0000	25.576	0	0	0
16/10/2008	£ / R 2008/12/12	16.20	Put	Currency Future	474.0000	576.0000	21.519	0	0	0
16/10/2008	£ / R 2008/12/12	15.30	Call	Currency Future	1,565.0000	3,146.0000	101.022	0	0	0
16/10/2008	£ / R 2008/12/12	16.20	Call	Currency Future	946.0000	2,486.0000	162.791	0	0	0
16/10/2008	£ / R 2008/12/12	14.55	Call	Currency Future	2,196.0000	3,759.0000	71.175	0	0	0
16/10/2008	£ / R 2008/12/12	14.55	Put	Currency Future	73.0000	200.0000	173.973	0	0	0
16/10/2008	£ / R 2008/12/12	15.15	Put	Currency Future	161.0000	305.0000	89.441	0	0	0
16/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	1,133.0000	2,696.0000	137.952	0	0	0
16/10/2008	£ / R 2008/12/12	15.60	Call	Currency Future	1,340.0000	2,917.0000	117.687	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
16/10/2008	£ / R	2008/12/12	15.05	Call	Currency Future	1,765.0000	3,345.0000	89.518	0	0	0
16/10/2008	£ / R	2008/12/12	15.60	Put	Currency Future	267.0000	407.0000	52.434	0	0	0
16/10/2008	£ / R	2008/12/12	15.15	Call	Currency Future	1,684.0000	3,265.0000	93.884	0	0	0
16/10/2008	£ / R	2008/12/12	15.30	Put	Currency Future	192.0000	337.0000	75.521	0	0	0
16/10/2008	£ / R	2008/12/12	15.80	Put	Currency Future	327.0000	459.0000	40.367	0	0	0
16/10/2008	£ / R	2008/12/12	14.85	Put	Currency Future	111.0000	248.0000	123.423	0	0	0
16/10/2008	£ / R	2008/12/12	15.50	Call	Currency Future	1,413.0000	2,992.0000	111.748	0	0	0
16/10/2008	£ / R	2008/12/12	15.30	Call	Currency Future	1,565.0000	3,146.0000	101.022	0	0	0
16/10/2008	£ / R	2008/12/12	15.90	Put	Currency Future	360.0000	486.0000	35.000	0	0	0
16/10/2008	£ / R	2008/12/12	15.50	Put	Currency Future	240.0000	382.0000	59.167	0	0	0
16/10/2008	£ / R	2008/12/12	14.85	Call	Currency Future	1,933.0000	3,508.0000	81.480	0	0	0
16/10/2008	£ / R	2008/12/12	15.95	Call	Currency Future	1,100.0000	2,660.0000	141.818	0	0	0
16/10/2008	£ / R	2008/12/12	16.10	Put	Currency Future	434.0000	545.0000	25.576	0	0	0
16/10/2008	£ / R	2008/12/12	15.05	Put	Currency Future	143.0000	285.0000	99.301	0	0	0
16/10/2008	£ / R	2008/12/12	16.10	Call	Currency Future	1,006.0000	2,555.0000	153.976	0	0	0
16/10/2008	£ / R	2008/12/12	16.00	Put	Currency Future	396.0000	515.0000	30.051	0	0	0
16/10/2008	£ / R	2008/12/12	16.00	Call	Currency Future	1,068.0000	2,625.0000	145.787	0	0	0
16/10/2008	£ / R	2008/12/12	15.10	Put	Currency Future	152.0000	295.0000	94.079	0	0	0
16/10/2008	£ / R	2008/12/12	14.65	Put	Currency Future	84.0000	215.0000	155.952	0	0	0
16/10/2008	£ / R	2008/12/12	14.55	Put	Currency Future	73.0000	200.0000	173.973	0	0	0
16/10/2008	£ / R	2008/12/12	16.95	Call	Currency Future	611.0000	2,004.0000	227.987	0	0	0
16/10/2008	£ / R	2008/12/12	15.80	Call	Currency Future	1,200.0000	2,768.0000	130.667	0	0	0
16/10/2008	£ / R	2008/12/12	16.20	Put	Currency Future	474.0000	576.0000	21.519	0	0	0
16/10/2008	£ / R	2008/12/12	17.70	Call	Currency Future	0.0000	1,590.0000	100.000	0	0	0
16/10/2008	£ / R	2008/12/12	17.80	Put	Currency Future	0.0000	1,236.0000	100.000	0	0	0
16/10/2008	£ / R	2008/12/12	14.65	Call	Currency Future	2,107.0000	3,675.0000	74.419	0	0	0
16/10/2008	£ / R	2008/12/12	15.90	Call	Currency Future	1,133.0000	2,696.0000	137.952	0	0	0
16/10/2008	£ / R	2008/12/12	15.10	Call	Currency Future	1,724.0000	3,305.0000	91.705	0	0	0
16/10/2008	£ / R	2008/12/12	17.80	Call	Currency Future	0.0000	1,545.0000	100.000	0	0	0
16/10/2008	£ / R	2008/12/12	15.90	Put	Currency Future	360.0000	486.0000	35.000	0	0	0
16/10/2008	£ / R	2008/12/12	14.70	Put	Currency Future	90.0000	223.0000	147.778	0	0	0
16/10/2008	£ / R	2008/12/12	17.70	Put	Currency Future	0.0000	1,180.0000	100.000	0	0	0
16/10/2008	£ / R	2008/12/12	14.45	Put	Currency Future	63.0000	185.0000	193.651	0	0	0
16/10/2008	£ / R	2008/12/12	15.80	Put	Currency Future	327.0000	459.0000	40.367	0	0	0
16/10/2008	£ / R	2008/12/12	16.20	Call	Currency Future	946.0000	2,486.0000	162.791	0	0	0
16/10/2008	£ / R	2008/12/12	14.70	Call	Currency Future	2,063.0000	3,633.0000	76.103	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
16/10/2008	£ / R 2008/12/12	14.55	Call	Currency Future	2,196.0000	3,759.0000	71.175	0	0	0
16/10/2008	£ / R 2008/12/12	15.75	Call	Currency Future	1,234.0000	2,805.0000	127.310	0	0	0
16/10/2008	£ / R 2008/12/12	16.40	Put	Currency Future	570.0000	641.0000	12.456	0	0	0
16/10/2008	£ / R 2008/12/12	15.45	Call	Currency Future	1,450.0000	3,030.0000	108.966	0	0	0
16/10/2008	£ / R 2008/12/12	17.90	Call	Currency Future	0.0000	1,502.0000	100.000	0	0	0
16/10/2008	£ / R 2008/12/12	15.55	Put	Currency Future	253.0000	395.0000	56.126	0	0	0
16/10/2008	£ / R 2008/12/12	16.50	Call	Currency Future	796.0000	2,285.0000	187.060	0	0	0
16/10/2008	£ / R 2008/12/12	15.45	Put	Currency Future	227.0000	371.0000	63.436	0	0	0
16/10/2008	£ / R 2008/12/12	15.35	Put	Currency Future	204.0000	348.0000	70.588	0	0	0
16/10/2008	£ / R 2008/12/12	16.50	Put	Currency Future	623.0000	676.0000	8.507	0	0	0
16/10/2008	£ / R 2008/12/12	15.55	Call	Currency Future	1,376.0000	2,954.0000	114.680	0	0	0
16/10/2008	£ / R 2008/12/12	16.40	Call	Currency Future	842.0000	2,351.0000	179.216	0	0	0
16/10/2008	£ / R 2008/12/12	15.55	Put	Currency Future	253.0000	395.0000	56.126	0	0	0
16/10/2008	£ / R 2008/12/12	15.35	Call	Currency Future	1,526.0000	3,108.0000	103.670	0	0	0
16/10/2008	£ / R 2008/12/12	16.30	Put	Currency Future	519.0000	608.0000	17.148	0	0	0
16/10/2008	£ / R 2008/12/12	16.45	Call	Currency Future	819.0000	2,318.0000	183.028	0	0	0
16/10/2008	£ / R 2008/12/12	16.35	Put	Currency Future	544.0000	624.0000	14.706	0	0	0
16/10/2008	£ / R 2008/12/12	16.95	Put	Currency Future	888.0000	845.0000	(4.842)	0	0	0
16/10/2008	£ / R 2008/12/12	16.35	Call	Currency Future	866.0000	2,384.0000	175.289	0	0	0
16/10/2008	£ / R 2008/12/12	16.30	Call	Currency Future	891.0000	2,418.0000	171.380	0	0	0
16/10/2008	£ / R 2008/12/12	16.25	Put	Currency Future	495.0000	592.0000	19.596	0	0	0
16/10/2008	£ / R 2008/12/12	17.05	Call	Currency Future	576.0000	1,945.0000	237.674	0	0	0
16/10/2008	£ / R 2008/12/12	16.45	Put	Currency Future	596.0000	658.0000	10.403	0	0	0
16/10/2008	£ / R 2008/12/12	16.55	Put	Currency Future	651.0000	693.0000	6.452	0	0	0
16/10/2008	£ / R 2008/12/12	17.05	Put	Currency Future	953.0000	886.0000	(7.030)	0	0	0
16/10/2008	£ / R 2008/12/12	16.55	Call	Currency Future	773.0000	2,253.0000	191.462	0	0	0
16/10/2008	£ / R 2008/12/12	16.75	Put	Currency Future	765.0000	767.0000	0.261	0	0	0
16/10/2008	£ / R 2008/12/12	17.90	Put	Currency Future	0.0000	1,293.0000	100.000	0	0	0
16/10/2008	£ / R 2008/12/12	16.75	Call	Currency Future	688.0000	2,126.0000	209.012	0	0	0
16/10/2008	£ / R 2008/12/12	15.60	Put	Currency Future	267.0000	407.0000	52.434	0	0	0
16/10/2008	£ / R 2008/12/12	15.55	Call	Currency Future	1,376.0000	2,954.0000	114.680	0	0	0
16/10/2008	£ / R 2008/12/12	15.60	Call	Currency Future	1,340.0000	2,917.0000	117.687	0	0	0
16/10/2008	£ / R 2008/12/12	16.25	Call	Currency Future	917.0000	2,451.0000	167.285	0	0	0
16/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	1,133.0000	2,696.0000	137.952	0	0	0
16/10/2008	£ / R 2008/12/12	16.15	Call	Currency Future	976.0000	2,520.0000	158.197	0	0	0
16/10/2008	£ / R 2008/12/12	15.65	Put	Currency Future	281.0000	419.0000	49.110	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
16/10/2008	£ / R 2008/12/12	15.65	Call	Currency Future	1,304.0000	2,879.0000	120.782	0	0	0
16/10/2008	£ / R 2008/12/12	16.15	Put	Currency Future	453.0000	560.0000	23.620	0	0	0
16/10/2008	£ / R 2008/12/12	15.75	Put	Currency Future	311.0000	445.0000	43.087	0	0	0
16/10/2008	£ / R 2008/12/12	15.85	Put	Currency Future	344.0000	472.0000	37.209	0	0	0
16/10/2008	£ / R 2008/12/12	15.85	Call	Currency Future	1,166.0000	2,732.0000	134.305	0	0	0
16/10/2008	£ / R 2008/12/12	16.05	Put	Currency Future	415.0000	530.0000	27.711	0	0	0
16/10/2008	£ / R 2008/12/12	16.05	Call	Currency Future	1,037.0000	2,590.0000	149.759	0	0	0
16/10/2008	£ / R 2008/12/12	16.60	Put	Currency Future	679.0000	711.0000	4.713	0	0	0
16/10/2008	£ / R 2008/12/12	16.60	Call	Currency Future	751.0000	2,221.0000	195.739	0	0	0
16/10/2008	£ / R 2008/12/12	16.40	Call	Currency Future	842.0000	2,351.0000	179.216	0	0	0
16/10/2008	£ / R 2008/12/12	16.40	Put	Currency Future	570.0000	641.0000	12.456	0	0	0
16/10/2008	£ / R 2008/12/12	16.85	Put	Currency Future	826.0000	805.0000	(2.542)	0	0	0
16/10/2008	£ / R 2008/12/12	16.85	Call	Currency Future	648.0000	2,065.0000	218.673	0	0	0
16/10/2008	£ / R 2008/12/12	18.20	Call	Currency Future	0.0000	1,377.0000	100.000	0	0	0
16/10/2008	£ / R 2008/12/12	18.00	Put	Currency Future	0.0000	1,351.0000	100.000	0	0	0
16/10/2008	£ / R 2008/12/12	18.40	Call	Currency Future	0.0000	1,297.0000	100.000	0	0	0
16/10/2008	£ / R 2008/12/12	18.40	Put	Currency Future	0.0000	1,587.0000	100.000	0	0	0
16/10/2008	£ / R 2008/12/12	18.30	Put	Currency Future	0.0000	1,526.0000	100.000	0	0	0
16/10/2008	£ / R 2008/12/12	18.20	Put	Currency Future	0.0000	1,467.0000	100.000	0	0	0
16/10/2008	£ / R 2008/12/12	18.30	Call	Currency Future	0.0000	1,336.0000	100.000	0	0	0
16/10/2008	£ / R 2008/12/12	18.50	Call	Currency Future	0.0000	1,258.0000	100.000	0	0	0
16/10/2008	£ / R 2008/12/12	18.50	Put	Currency Future	0.0000	1,648.0000	100.000	0	0	0
16/10/2008	£ / R 2008/12/12	18.10	Call	Currency Future	0.0000	1,418.0000	100.000	0	0	0
16/10/2008	£ / R 2008/12/12	18.10	Put	Currency Future	0.0000	1,409.0000	100.000	0	0	0
16/10/2008	£ / R 2008/12/12	18.00	Call	Currency Future	0.0000	1,461.0000	100.000	0	0	0
16/10/2008	£ / R 2009/03/16			Currency Future	16.9723	18.4447	8.675	18.6600	18.0300	16,973
16/10/2008	£ / R 2009/03/16	15.40	Put	Currency Future	385.0000	368.0000	(4.416)	0	0	0
16/10/2008	£ / R 2009/03/16	15.30	Call	Currency Future	2,029.0000	3,491.0000	72.055	0	0	0
16/10/2008	£ / R 2009/03/16	15.65	Put	Currency Future	461.0000	426.0000	(7.592)	0	0	0
16/10/2008	£ / R 2009/03/16	15.60	Put	Currency Future	445.0000	414.0000	(6.966)	0	0	0
16/10/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,957.0000	3,413.0000	74.400	0	0	0
16/10/2008	£ / R 2009/03/16	15.60	Call	Currency Future	1,817.0000	3,259.0000	79.362	0	0	0
16/10/2008	£ / R 2009/03/16	15.25	Call	Currency Future	2,066.0000	3,531.0000	70.910	0	0	0
16/10/2008	£ / R 2009/03/16	15.50	Call	Currency Future	1,887.0000	3,335.0000	76.736	0	0	0
16/10/2008	£ / R 2009/03/16	15.30	Put	Currency Future	357.0000	346.0000	(3.081)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2008	£ / R 2009/03/16	15.75	Call	Currency Future	1,716.0000	3,146.0000	83.333	0	0	0
16/10/2008	£ / R 2009/03/16	15.25	Put	Currency Future	344.0000	336.0000	(2.326)	0	0	0
16/10/2008	£ / R 2009/03/16	15.05	Put	Currency Future	294.0000	296.0000	0.680	0	0	0
16/10/2008	£ / R 2009/03/16	15.00	Put	Currency Future	282.0000	287.0000	1.773	0	0	0
16/10/2008	£ / R 2009/03/16	15.05	Call	Currency Future	2,216.0000	3,691.0000	66.561	0	0	0
16/10/2008	£ / R 2009/03/16	14.95	Put	Currency Future	271.0000	278.0000	2.583	0	0	0
16/10/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,993.0000	3,452.0000	73.206	0	0	0
16/10/2008	£ / R 2009/03/16	15.35	Put	Currency Future	371.0000	357.0000	(3.774)	0	0	0
16/10/2008	£ / R 2009/03/16	15.55	Call	Currency Future	1,852.0000	3,297.0000	78.024	0	0	0
16/10/2008	£ / R 2009/03/16	15.15	Put	Currency Future	318.0000	316.0000	(0.629)	0	0	0
16/10/2008	£ / R 2009/03/16	15.50	Put	Currency Future	414.0000	391.0000	(5.556)	0	0	0
16/10/2008	£ / R 2009/03/16	15.15	Put	Currency Future	318.0000	316.0000	(0.629)	0	0	0
16/10/2008	£ / R 2009/03/16	14.95	Call	Currency Future	2,293.0000	3,772.0000	64.501	0	0	0
16/10/2008	£ / R 2009/03/16	14.85	Call	Currency Future	2,371.0000	3,855.0000	62.590	0	0	0
16/10/2008	£ / R 2009/03/16	15.15	Call	Currency Future	2,140.0000	3,610.0000	68.692	0	0	0
16/10/2008	£ / R 2009/03/16	15.15	Call	Currency Future	2,140.0000	3,610.0000	68.692	0	0	0
16/10/2008	£ / R 2009/03/16	15.00	Call	Currency Future	2,254.0000	3,732.0000	65.572	0	0	0
16/10/2008	£ / R 2009/03/16	15.05	Call	Currency Future	2,216.0000	3,691.0000	66.561	0	0	0
16/10/2008	£ / R 2009/03/16	15.75	Put	Currency Future	494.0000	451.0000	(8.704)	0	0	0
16/10/2008	£ / R 2009/03/16	16.60	Call	Currency Future	1,214.0000	2,550.0000	110.049	0	0	0
16/10/2008	£ / R 2009/03/16	14.85	Put	Currency Future	249.0000	260.0000	4.418	0	0	0
16/10/2008	£ / R 2009/03/16	16.60	Put	Currency Future	842.0000	705.0000	(16.271)	0	0	0
16/10/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,783.0000	3,221.0000	80.651	0	0	0
16/10/2008	£ / R 2009/03/16	15.05	Put	Currency Future	294.0000	296.0000	0.680	0	0	0
16/10/2008	£ / R 2009/03/16	14.65	Put	Currency Future	210.0000	227.0000	8.095	0	0	0
16/10/2008	£ / R 2009/03/16	15.85	Call	Currency Future	1,651.0000	3,072.0000	86.069	0	0	0
16/10/2008	£ / R 2009/03/16	14.75	Put	Currency Future	229.0000	243.0000	6.114	0	0	0
16/10/2008	£ / R 2009/03/16	16.10	Put	Currency Future	622.0000	547.0000	(12.058)	0	0	0
16/10/2008	£ / R 2009/03/16	14.75	Call	Currency Future	2,451.0000	3,938.0000	60.669	0	0	0
16/10/2008	£ / R 2009/03/16	15.65	Put	Currency Future	461.0000	426.0000	(7.592)	0	0	0
16/10/2008	£ / R 2009/03/16	15.80	Put	Currency Future	511.0000	464.0000	(9.198)	0	0	0
16/10/2008	£ / R 2009/03/16	14.65	Call	Currency Future	2,532.0000	4,022.0000	58.847	0	0	0
16/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,619.0000	3,035.0000	87.461	0	0	0
16/10/2008	£ / R 2009/03/16	15.45	Call	Currency Future	1,922.0000	3,374.0000	75.546	0	0	0
16/10/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,683.0000	3,109.0000	84.730	0	0	0
16/10/2008	£ / R 2009/03/16	16.10	Call	Currency Future	1,494.0000	2,891.0000	93.507	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
16/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	546.0000	491.0000	(10.073)	0	0	0
16/10/2008	£ / R 2009/03/16	15.35	Put	Currency Future	371.0000	357.0000	(3.774)	0	0	0
16/10/2008	£ / R 2009/03/16	16.40	Call	Currency Future	1,319.0000	2,683.0000	103.412	0	0	0
16/10/2008	£ / R 2009/03/16	15.85	Put	Currency Future	529.0000	477.0000	(9.830)	0	0	0
16/10/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,993.0000	3,452.0000	73.206	0	0	0
16/10/2008	£ / R 2009/03/16	16.20	Put	Currency Future	662.0000	576.0000	(12.991)	0	0	0
16/10/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,683.0000	3,109.0000	84.730	0	0	0
16/10/2008	£ / R 2009/03/16	14.80	Put	Currency Future	239.0000	251.0000	5.021	0	0	0
16/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	546.0000	491.0000	(10.073)	0	0	0
16/10/2008	£ / R 2009/03/16	15.45	Put	Currency Future	399.0000	379.0000	(5.013)	0	0	0
16/10/2008	£ / R 2009/03/16	14.80	Call	Currency Future	2,411.0000	3,896.0000	61.593	0	0	0
16/10/2008	£ / R 2009/03/16	15.20	Put	Currency Future	331.0000	326.0000	(1.511)	0	0	0
16/10/2008	£ / R 2009/03/16	16.50	Call	Currency Future	1,264.0000	2,616.0000	106.962	0	0	0
16/10/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,434.0000	2,821.0000	96.722	0	0	0
16/10/2008	£ / R 2009/03/16	16.40	Put	Currency Future	747.0000	638.0000	(14.592)	0	0	0
16/10/2008	£ / R 2009/03/16	16.20	Put	Currency Future	662.0000	576.0000	(12.991)	0	0	0
16/10/2008	£ / R 2009/03/16	15.40	Put	Currency Future	385.0000	368.0000	(4.416)	0	0	0
16/10/2008	£ / R 2009/03/16	16.00	Call	Currency Future	1,556.0000	2,963.0000	90.424	0	0	0
16/10/2008	£ / R 2009/03/16	14.80	Put	Currency Future	239.0000	251.0000	5.021	0	0	0
16/10/2008	£ / R 2009/03/16	16.00	Put	Currency Future	583.0000	518.0000	(11.149)	0	0	0
16/10/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,957.0000	3,413.0000	74.400	0	0	0
16/10/2008	£ / R 2009/03/16	16.50	Put	Currency Future	791.0000	671.0000	(15.171)	0	0	0
16/10/2008	£ / R 2009/03/16	16.30	Call	Currency Future	1,376.0000	2,752.0000	100.000	0	0	0
16/10/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,783.0000	3,221.0000	80.651	0	0	0
16/10/2008	£ / R 2009/03/16	14.60	Put	Currency Future	200.0000	219.0000	9.500	0	0	0
16/10/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,434.0000	2,821.0000	96.722	0	0	0
16/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,619.0000	3,035.0000	87.461	0	0	0
16/10/2008	£ / R 2009/03/16	16.10	Put	Currency Future	622.0000	547.0000	(12.058)	0	0	0
16/10/2008	£ / R 2009/03/16	15.20	Call	Currency Future	2,103.0000	3,570.0000	69.757	0	0	0
16/10/2008	£ / R 2009/03/16	14.70	Call	Currency Future	2,491.0000	3,980.0000	59.775	0	0	0
16/10/2008	£ / R 2009/03/16	16.60	Put	Currency Future	842.0000	705.0000	(16.271)	0	0	0
16/10/2008	£ / R 2009/03/16	15.30	Call	Currency Future	2,029.0000	3,491.0000	72.055	0	0	0
16/10/2008	£ / R 2009/03/16	14.60	Call	Currency Future	2,573.0000	4,064.0000	57.948	0	0	0
16/10/2008	£ / R 2009/03/16	16.30	Call	Currency Future	1,376.0000	2,752.0000	100.000	0	0	0
16/10/2008	£ / R 2009/03/16	14.90	Put	Currency Future	260.0000	269.0000	3.462	0	0	0
16/10/2008	£ / R 2009/03/16	14.70	Put	Currency Future	219.0000	235.0000	7.306	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
16/10/2008	£ / R 2009/03/16	16.60	Call	Currency Future	1,214.0000	2,550.0000	110.049	0	0	0
16/10/2008	£ / R 2009/03/16	16.80	Call	Currency Future	1,128.0000	2,420.0000	114.539	0	0	0
16/10/2008	£ / R 2009/03/16	14.90	Call	Currency Future	2,332.0000	3,813.0000	63.508	0	0	0
16/10/2008	£ / R 2009/03/16	15.55	Put	Currency Future	429.0000	402.0000	(6.294)	0	0	0
16/10/2008	£ / R 2009/03/16	16.80	Put	Currency Future	955.0000	775.0000	(18.848)	0	0	0
16/10/2008	£ / R 2009/03/16	15.10	Put	Currency Future	306.0000	306.0000	-	0	0	0
16/10/2008	£ / R 2009/03/16	15.80	Put	Currency Future	511.0000	464.0000	(9.198)	0	0	0
16/10/2008	£ / R 2009/03/16	15.10	Call	Currency Future	2,178.0000	3,651.0000	67.631	0	0	0
16/10/2008	£ / R 2009/03/16	16.30	Put	Currency Future	703.0000	607.0000	(13.656)	0	0	0
16/10/2008	£ / R 2009/03/16	14.90	Put	Currency Future	260.0000	269.0000	3.462	0	0	0
16/10/2008	£ / R 2009/03/16	16.95	Put	Currency Future	1,042.0000	831.0000	(20.250)	0	0	0
16/10/2008	£ / R 2009/03/16	14.90	Call	Currency Future	2,332.0000	3,813.0000	63.508	0	0	0
16/10/2008	£ / R 2009/03/16	16.95	Call	Currency Future	1,064.0000	2,326.0000	118.609	0	0	0
16/10/2008	£ / R 2009/03/16	16.00	Call	Currency Future	1,556.0000	2,963.0000	90.424	0	0	0
16/10/2008	£ / R 2009/03/16	17.15	Call	Currency Future	986.0000	2,204.0000	123.529	0	0	0
16/10/2008	£ / R 2009/03/16	16.10	Call	Currency Future	1,494.0000	2,891.0000	93.507	0	0	0
16/10/2008	£ / R 2009/03/16	15.70	Call	Currency Future	1,750.0000	3,183.0000	81.886	0	0	0
16/10/2008	£ / R 2009/03/16	17.05	Put	Currency Future	1,102.0000	870.0000	(21.053)	0	0	0
16/10/2008	£ / R 2009/03/16	16.00	Put	Currency Future	583.0000	518.0000	(11.149)	0	0	0
16/10/2008	£ / R 2009/03/16	15.70	Put	Currency Future	477.0000	439.0000	(7.966)	0	0	0
16/10/2008	£ / R 2009/03/16	17.15	Put	Currency Future	1,163.0000	910.0000	(21.754)	0	0	0
16/10/2008	£ / R 2009/03/16	17.25	Put	Currency Future	1,227.0000	950.0000	(22.575)	0	0	0
16/10/2008	£ / R 2009/03/16	15.30	Put	Currency Future	357.0000	346.0000	(3.081)	0	0	0
16/10/2008	£ / R 2009/03/16	17.25	Call	Currency Future	949.0000	2,145.0000	126.027	0	0	0
16/10/2008	£ / R 2009/03/16	17.35	Call	Currency Future	913.0000	2,087.0000	128.587	0	0	0
16/10/2008	£ / R 2009/03/16	14.80	Call	Currency Future	2,411.0000	3,896.0000	61.593	0	0	0
16/10/2008	£ / R 2009/03/16	17.05	Call	Currency Future	1,024.0000	2,265.0000	121.191	0	0	0
16/10/2008	£ / R 2009/03/16	16.70	Put	Currency Future	899.0000	740.0000	(17.686)	0	0	0
16/10/2008	£ / R 2009/03/16	16.70	Call	Currency Future	1,171.0000	2,484.0000	112.126	0	0	0
16/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	546.0000	491.0000	(10.073)	0	0	0
16/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,619.0000	3,035.0000	87.461	0	0	0
16/10/2008	£ / R 2009/03/16	17.35	Put	Currency Future	1,291.0000	992.0000	(23.160)	0	0	0
16/10/2008	£ / R 2009/03/16	16.40	Put	Currency Future	747.0000	638.0000	(14.592)	0	0	0
16/10/2008	£ / R 2009/03/16	16.40	Call	Currency Future	1,319.0000	2,683.0000	103.412	0	0	0
16/10/2008	£ / R 2009/03/16	16.30	Put	Currency Future	703.0000	607.0000	(13.656)	0	0	0
16/10/2008	£ / R 2009/03/16	16.15	Call	Currency Future	1,464.0000	2,856.0000	95.082	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
16/10/2008	£ / R 2009/03/16	16.15	Put	Currency Future	642.0000	561.0000	(12.617)	0	0	0
16/10/2008	£ / R 2009/03/16	16.25	Call	Currency Future	1,405.0000	2,786.0000	98.292	0	0	0
16/10/2008	£ / R 2009/03/16	16.25	Put	Currency Future	682.0000	591.0000	(13.343)	0	0	0
16/10/2008	£ / R 2009/03/16	16.35	Call	Currency Future	1,347.0000	2,717.0000	101.707	0	0	0
16/10/2008	£ / R 2009/03/16	16.05	Put	Currency Future	602.0000	532.0000	(11.628)	0	0	0
16/10/2008	£ / R 2009/03/16	16.05	Call	Currency Future	1,525.0000	2,927.0000	91.934	0	0	0
16/10/2008	£ / R 2009/03/16	16.35	Put	Currency Future	725.0000	622.0000	(14.207)	0	0	0
16/10/2008	£ / R 2009/03/16	16.55	Put	Currency Future	814.0000	688.0000	(15.479)	0	0	0
16/10/2008	£ / R 2009/03/16	16.85	Call	Currency Future	1,106.0000	2,389.0000	116.004	0	0	0
16/10/2008	£ / R 2009/03/16	16.75	Put	Currency Future	927.0000	757.0000	(18.339)	0	0	0
16/10/2008	£ / R 2009/03/16	16.85	Put	Currency Future	984.0000	794.0000	(19.309)	0	0	0
16/10/2008	£ / R 2009/03/16	16.75	Call	Currency Future	1,149.0000	2,452.0000	113.403	0	0	0
16/10/2008	£ / R 2009/03/16	16.45	Put	Currency Future	769.0000	655.0000	(14.824)	0	0	0
16/10/2008	£ / R 2009/03/16	16.55	Call	Currency Future	1,237.0000	2,583.0000	108.812	0	0	0
16/10/2008	£ / R 2009/03/16	16.45	Call	Currency Future	1,291.0000	2,649.0000	105.190	0	0	0
16/10/2008	£ / R 2009/03/16	16.65	Put	Currency Future	870.0000	722.0000	(17.011)	0	0	0
16/10/2008	£ / R 2009/03/16	16.65	Call	Currency Future	1,193.0000	2,517.0000	110.981	0	0	0
16/10/2008	£ / R 2009/03/16	18.25	Call	Currency Future	0.0000	1,632.0000	100.000	0	0	0
16/10/2008	£ / R 2009/03/16	18.05	Call	Currency Future	0.0000	1,710.0000	100.000	0	0	0
16/10/2008	£ / R 2009/03/16	18.15	Put	Currency Future	0.0000	1,376.0000	100.000	0	0	0
16/10/2008	£ / R 2009/03/16	18.15	Call	Currency Future	0.0000	1,670.0000	100.000	0	0	0
16/10/2008	£ / R 2009/03/16	18.05	Put	Currency Future	0.0000	1,315.0000	100.000	0	0	0
16/10/2008	£ / R 2009/03/16	18.45	Call	Currency Future	0.0000	1,552.0000	100.000	0	0	0
16/10/2008	£ / R 2009/03/16	18.45	Put	Currency Future	0.0000	1,557.0000	100.000	0	0	0
16/10/2008	£ / R 2009/03/16	18.35	Put	Currency Future	0.0000	1,498.0000	100.000	0	0	0
16/10/2008	£ / R 2009/03/16	18.25	Put	Currency Future	0.0000	1,437.0000	100.000	0	0	0
16/10/2008	£ / R 2009/03/16	18.35	Call	Currency Future	0.0000	1,592.0000	100.000	0	0	0
16/10/2008	£ / R 2009/03/16	18.55	Call	Currency Future	0.0000	1,512.0000	100.000	0	0	0
16/10/2008	£ / R 2009/03/16	18.55	Put	Currency Future	0.0000	1,618.0000	100.000	0	0	0
16/10/2008	£ / R 2009/03/16	18.65	Call	Currency Future	0.0000	1,474.0000	100.000	0	0	0
16/10/2008	£ / R 2009/03/16	18.85	Put	Currency Future	0.0000	1,806.0000	100.000	0	0	0
16/10/2008	£ / R 2009/03/16	18.85	Call	Currency Future	0.0000	1,401.0000	100.000	0	0	0
16/10/2008	£ / R 2009/03/16	18.75	Put	Currency Future	0.0000	1,742.0000	100.000	0	0	0
16/10/2008	£ / R 2009/03/16	18.75	Call	Currency Future	0.0000	1,437.0000	100.000	0	0	0
16/10/2008	£ / R 2009/03/16	18.65	Put	Currency Future	0.0000	1,680.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2008	£ / R	2009/06/12			Currency Future	17.2354	18.7441	8.753	0.0000	0.0000	8
16/10/2008	£ / R	2009/06/12	15.25	Call	Currency Future	2,439.0000	3,896.0000	59.738	0	0	0
16/10/2008	£ / R	2009/06/12	15.90	Call	Currency Future	2,000.0000	3,407.0000	70.350	0	0	0
16/10/2008	£ / R	2009/06/12	14.90	Put	Currency Future	361.0000	330.0000	(8.587)	0	0	0
16/10/2008	£ / R	2009/06/12	16.05	Call	Currency Future	1,906.0000	3,300.0000	73.137	0	0	0
16/10/2008	£ / R	2009/06/12	16.10	Put	Currency Future	740.0000	620.0000	(16.216)	0	0	0
16/10/2008	£ / R	2009/06/12	14.90	Call	Currency Future	2,697.0000	4,174.0000	54.765	0	0	0
16/10/2008	£ / R	2009/06/12	16.10	Call	Currency Future	1,875.0000	3,264.0000	74.080	0	0	0
16/10/2008	£ / R	2009/06/12	16.10	Call	Currency Future	1,875.0000	3,264.0000	74.080	0	0	0
16/10/2008	£ / R	2009/06/12	15.80	Call	Currency Future	2,064.0000	3,480.0000	68.605	0	0	0
16/10/2008	£ / R	2009/06/12	15.30	Call	Currency Future	2,403.0000	3,857.0000	60.508	0	0	0
16/10/2008	£ / R	2009/06/12	15.90	Call	Currency Future	2,000.0000	3,407.0000	70.350	0	0	0
16/10/2008	£ / R	2009/06/12	16.20	Put	Currency Future	779.0000	650.0000	(16.560)	0	0	0
16/10/2008	£ / R	2009/06/12	16.00	Put	Currency Future	701.0000	591.0000	(15.692)	0	0	0
16/10/2008	£ / R	2009/06/12	15.60	Call	Currency Future	2,196.0000	3,628.0000	65.209	0	0	0
16/10/2008	£ / R	2009/06/12	15.30	Put	Currency Future	468.0000	413.0000	(11.752)	0	0	0
16/10/2008	£ / R	2009/06/12	15.60	Put	Currency Future	560.0000	484.0000	(13.571)	0	0	0
16/10/2008	£ / R	2009/06/12	15.90	Put	Currency Future	664.0000	563.0000	(15.211)	0	0	0
16/10/2008	£ / R	2009/06/12	16.20	Call	Currency Future	1,815.0000	3,194.0000	75.978	0	0	0
16/10/2008	£ / R	2009/06/12	15.75	Put	Currency Future	611.0000	522.0000	(14.566)	0	0	0
16/10/2008	£ / R	2009/06/12	15.40	Call	Currency Future	2,333.0000	3,780.0000	62.023	0	0	0
16/10/2008	£ / R	2009/06/12	15.60	Call	Currency Future	2,196.0000	3,628.0000	65.209	0	0	0
16/10/2008	£ / R	2009/06/12	16.10	Put	Currency Future	740.0000	620.0000	(16.216)	0	0	0
16/10/2008	£ / R	2009/06/12	14.95	Put	Currency Future	374.0000	339.0000	(9.358)	0	0	0
16/10/2008	£ / R	2009/06/12	15.80	Put	Currency Future	628.0000	536.0000	(14.650)	0	0	0
16/10/2008	£ / R	2009/06/12	15.75	Call	Currency Future	2,096.0000	3,517.0000	67.796	0	0	0
16/10/2008	£ / R	2009/06/12	15.90	Put	Currency Future	664.0000	563.0000	(15.211)	0	0	0
16/10/2008	£ / R	2009/06/12	15.25	Put	Currency Future	453.0000	402.0000	(11.258)	0	0	0
16/10/2008	£ / R	2009/06/12	16.00	Call	Currency Future	1,937.0000	3,335.0000	72.173	0	0	0
16/10/2008	£ / R	2009/06/12	15.40	Put	Currency Future	497.0000	436.0000	(12.274)	0	0	0
16/10/2008	£ / R	2009/06/12	14.80	Put	Currency Future	338.0000	311.0000	(7.988)	0	0	0
16/10/2008	£ / R	2009/06/12	15.60	Put	Currency Future	560.0000	484.0000	(13.571)	0	0	0
16/10/2008	£ / R	2009/06/12	14.80	Call	Currency Future	2,773.0000	4,255.0000	53.444	0	0	0
16/10/2008	£ / R	2009/06/12	15.05	Call	Currency Future	2,584.0000	4,053.0000	56.850	0	0	0
16/10/2008	£ / R	2009/06/12	15.45	Put	Currency Future	513.0000	447.0000	(12.865)	0	0	0
16/10/2008	£ / R	2009/06/12	14.80	Put	Currency Future	338.0000	311.0000	(7.988)	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
16/10/2008	£ / R 2009/06/12	14.90	Call	Currency Future	2,697.0000	4,174.0000	54.765	0	0	0
16/10/2008	£ / R 2009/06/12	15.35	Call	Currency Future	2,368.0000	3,818.0000	61.233	0	0	0
16/10/2008	£ / R 2009/06/12	15.40	Call	Currency Future	2,333.0000	3,780.0000	62.023	0	0	0
16/10/2008	£ / R 2009/06/12	15.20	Put	Currency Future	439.0000	391.0000	(10.934)	0	0	0
16/10/2008	£ / R 2009/06/12	15.80	Put	Currency Future	628.0000	536.0000	(14.650)	0	0	0
16/10/2008	£ / R 2009/06/12	15.40	Put	Currency Future	497.0000	436.0000	(12.274)	0	0	0
16/10/2008	£ / R 2009/06/12	15.20	Call	Currency Future	2,475.0000	3,935.0000	58.990	0	0	0
16/10/2008	£ / R 2009/06/12	15.45	Call	Currency Future	2,298.0000	3,741.0000	62.794	0	0	0
16/10/2008	£ / R 2009/06/12	15.50	Call	Currency Future	2,264.0000	3,703.0000	63.560	0	0	0
16/10/2008	£ / R 2009/06/12	15.35	Put	Currency Future	482.0000	424.0000	(12.033)	0	0	0
16/10/2008	£ / R 2009/06/12	15.30	Put	Currency Future	468.0000	413.0000	(11.752)	0	0	0
16/10/2008	£ / R 2009/06/12	15.80	Call	Currency Future	2,064.0000	3,480.0000	68.605	0	0	0
16/10/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,480.0000	2,794.0000	88.784	0	0	0
16/10/2008	£ / R 2009/06/12	16.75	Put	Currency Future	1,021.0000	832.0000	(18.511)	0	0	0
16/10/2008	£ / R 2009/06/12	15.95	Call	Currency Future	1,968.0000	3,371.0000	71.291	0	0	0
16/10/2008	£ / R 2009/06/12	16.40	Put	Currency Future	863.0000	713.0000	(17.381)	0	0	0
16/10/2008	£ / R 2009/06/12	15.30	Call	Currency Future	2,403.0000	3,857.0000	60.508	0	0	0
16/10/2008	£ / R 2009/06/12	16.05	Put	Currency Future	720.0000	605.0000	(15.972)	0	0	0
16/10/2008	£ / R 2009/06/12	14.85	Put	Currency Future	349.0000	320.0000	(8.309)	0	0	0
16/10/2008	£ / R 2009/06/12	15.10	Call	Currency Future	2,548.0000	4,014.0000	57.535	0	0	0
16/10/2008	£ / R 2009/06/12	16.75	Call	Currency Future	1,507.0000	2,826.0000	87.525	0	0	0
16/10/2008	£ / R 2009/06/12	14.95	Call	Currency Future	2,659.0000	4,133.0000	55.434	0	0	0
16/10/2008	£ / R 2009/06/12	15.70	Call	Currency Future	2,129.0000	3,553.0000	66.886	0	0	0
16/10/2008	£ / R 2009/06/12	14.90	Put	Currency Future	361.0000	330.0000	(8.587)	0	0	0
16/10/2008	£ / R 2009/06/12	16.70	Put	Currency Future	998.0000	814.0000	(18.437)	0	0	0
16/10/2008	£ / R 2009/06/12	15.65	Put	Currency Future	577.0000	497.0000	(13.865)	0	0	0
16/10/2008	£ / R 2009/06/12	15.00	Call	Currency Future	2,622.0000	4,093.0000	56.102	0	0	0
16/10/2008	£ / R 2009/06/12	15.00	Put	Currency Future	386.0000	349.0000	(9.585)	0	0	0
16/10/2008	£ / R 2009/06/12	15.15	Call	Currency Future	2,511.0000	3,974.0000	58.264	0	0	0
16/10/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,698.0000	3,057.0000	80.035	0	0	0
16/10/2008	£ / R 2009/06/12	15.10	Put	Currency Future	412.0000	370.0000	(10.194)	0	0	0
16/10/2008	£ / R 2009/06/12	15.85	Put	Currency Future	646.0000	549.0000	(15.015)	0	0	0
16/10/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,045.0000	850.0000	(18.660)	0	0	0
16/10/2008	£ / R 2009/06/12	15.50	Put	Currency Future	528.0000	459.0000	(13.068)	0	0	0
16/10/2008	£ / R 2009/06/12	15.95	Put	Currency Future	683.0000	577.0000	(15.520)	0	0	0
16/10/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,773.0000	4,255.0000	53.444	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
16/10/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,533.0000	2,858.0000	86.432	0	0	0
16/10/2008	£ / R 2009/06/12	16.45	Put	Currency Future	884.0000	729.0000	(17.534)	0	0	0
16/10/2008	£ / R 2009/06/12	15.70	Put	Currency Future	594.0000	509.0000	(14.310)	0	0	0
16/10/2008	£ / R 2009/06/12	15.85	Call	Currency Future	2,031.0000	3,443.0000	69.522	0	0	0
16/10/2008	£ / R 2009/06/12	15.65	Put	Currency Future	577.0000	497.0000	(13.865)	0	0	0
16/10/2008	£ / R 2009/06/12	15.55	Put	Currency Future	544.0000	471.0000	(13.419)	0	0	0
16/10/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,756.0000	3,125.0000	77.961	0	0	0
16/10/2008	£ / R 2009/06/12	15.65	Call	Currency Future	2,162.0000	3,591.0000	66.096	0	0	0
16/10/2008	£ / R 2009/06/12	15.55	Call	Currency Future	2,230.0000	3,666.0000	64.395	0	0	0
16/10/2008	£ / R 2009/06/12	16.30	Put	Currency Future	820.0000	681.0000	(16.951)	0	0	0
16/10/2008	£ / R 2009/06/12	15.55	Put	Currency Future	544.0000	471.0000	(13.419)	0	0	0
16/10/2008	£ / R 2009/06/12	15.15	Put	Currency Future	426.0000	380.0000	(10.798)	0	0	0
16/10/2008	£ / R 2009/06/12	17.25	Put	Currency Future	1,303.0000	1,022.0000	(21.566)	0	0	0
16/10/2008	£ / R 2009/06/12	15.05	Put	Currency Future	399.0000	359.0000	(10.025)	0	0	0
16/10/2008	£ / R 2009/06/12	17.65	Put	Currency Future	1,556.0000	1,192.0000	(23.393)	0	0	0
16/10/2008	£ / R 2009/06/12	16.45	Call	Currency Future	1,670.0000	3,023.0000	81.018	0	0	0
16/10/2008	£ / R 2009/06/12	15.15	Call	Currency Future	2,511.0000	3,974.0000	58.264	0	0	0
16/10/2008	£ / R 2009/06/12	17.55	Put	Currency Future	1,491.0000	1,148.0000	(23.005)	0	0	0
16/10/2008	£ / R 2009/06/12	17.25	Call	Currency Future	1,289.0000	2,516.0000	95.190	0	0	0
16/10/2008	£ / R 2009/06/12	15.65	Call	Currency Future	2,162.0000	3,591.0000	66.096	0	0	0
16/10/2008	£ / R 2009/06/12	17.55	Call	Currency Future	1,177.0000	2,342.0000	98.980	0	0	0
16/10/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,185.0000	943.0000	(20.422)	0	0	0
16/10/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,480.0000	2,794.0000	88.784	0	0	0
16/10/2008	£ / R 2009/06/12	15.15	Put	Currency Future	426.0000	380.0000	(10.798)	0	0	0
16/10/2008	£ / R 2009/06/12	17.65	Call	Currency Future	1,142.0000	2,286.0000	100.175	0	0	0
16/10/2008	£ / R 2009/06/12	16.95	Call	Currency Future	1,413.0000	2,699.0000	91.012	0	0	0
16/10/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,045.0000	850.0000	(18.660)	0	0	0
16/10/2008	£ / R 2009/06/12	15.05	Put	Currency Future	399.0000	359.0000	(10.025)	0	0	0
16/10/2008	£ / R 2009/06/12	17.05	Call	Currency Future	1,370.0000	2,637.0000	92.482	0	0	0
16/10/2008	£ / R 2009/06/12	14.85	Call	Currency Future	2,735.0000	4,214.0000	54.077	0	0	0
16/10/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,069.0000	868.0000	(18.803)	0	0	0
16/10/2008	£ / R 2009/06/12	16.60	Put	Currency Future	951.0000	779.0000	(18.086)	0	0	0
16/10/2008	£ / R 2009/06/12	15.55	Call	Currency Future	2,230.0000	3,666.0000	64.395	0	0	0
16/10/2008	£ / R 2009/06/12	15.05	Call	Currency Future	2,584.0000	4,053.0000	56.850	0	0	0
16/10/2008	£ / R 2009/06/12	17.15	Put	Currency Future	1,243.0000	982.0000	(20.998)	0	0	0
16/10/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,587.0000	2,923.0000	84.184	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
16/10/2008	£ / R 2009/06/12	16.95	Put	Currency Future	1,127.0000	905.0000	(19.698)	0	0	0
16/10/2008	£ / R 2009/06/12	16.30	Put	Currency Future	820.0000	681.0000	(16.951)	0	0	0
16/10/2008	£ / R 2009/06/12	17.15	Call	Currency Future	1,329.0000	2,576.0000	93.830	0	0	0
16/10/2008	£ / R 2009/06/12	17.45	Put	Currency Future	1,427.0000	1,105.0000	(22.565)	0	0	0
16/10/2008	£ / R 2009/06/12	16.00	Put	Currency Future	701.0000	591.0000	(15.692)	0	0	0
16/10/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,756.0000	3,125.0000	77.961	0	0	0
16/10/2008	£ / R 2009/06/12	17.45	Call	Currency Future	1,213.0000	2,399.0000	97.774	0	0	0
16/10/2008	£ / R 2009/06/12	17.35	Call	Currency Future	1,250.0000	2,457.0000	96.560	0	0	0
16/10/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,815.0000	3,194.0000	75.978	0	0	0
16/10/2008	£ / R 2009/06/12	17.00	Call	Currency Future	1,391.0000	2,668.0000	91.804	0	0	0
16/10/2008	£ / R 2009/06/12	17.35	Put	Currency Future	1,365.0000	1,063.0000	(22.125)	0	0	0
16/10/2008	£ / R 2009/06/12	17.00	Put	Currency Future	1,156.0000	924.0000	(20.069)	0	0	0
16/10/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,533.0000	2,858.0000	86.432	0	0	0
16/10/2008	£ / R 2009/06/12	16.90	Call	Currency Future	1,434.0000	2,730.0000	90.377	0	0	0
16/10/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,098.0000	886.0000	(19.308)	0	0	0
16/10/2008	£ / R 2009/06/12	16.70	Put	Currency Future	998.0000	814.0000	(18.437)	0	0	0
16/10/2008	£ / R 2009/06/12	16.20	Put	Currency Future	779.0000	650.0000	(16.560)	0	0	0
16/10/2008	£ / R 2009/06/12	16.25	Put	Currency Future	800.0000	665.0000	(16.875)	0	0	0
16/10/2008	£ / R 2009/06/12	16.25	Call	Currency Future	1,785.0000	3,160.0000	77.031	0	0	0
16/10/2008	£ / R 2009/06/12	16.15	Put	Currency Future	759.0000	635.0000	(16.337)	0	0	0
16/10/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,727.0000	3,091.0000	78.981	0	0	0
16/10/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,937.0000	3,335.0000	72.173	0	0	0
16/10/2008	£ / R 2009/06/12	16.85	Call	Currency Future	1,455.0000	2,762.0000	89.828	0	0	0
16/10/2008	£ / R 2009/06/12	16.85	Call	Currency Future	1,455.0000	2,762.0000	89.828	0	0	0
16/10/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,069.0000	868.0000	(18.803)	0	0	0
16/10/2008	£ / R 2009/06/12	16.50	Call	Currency Future	1,642.0000	2,990.0000	82.095	0	0	0
16/10/2008	£ / R 2009/06/12	16.15	Call	Currency Future	1,845.0000	3,229.0000	75.014	0	0	0
16/10/2008	£ / R 2009/06/12	16.50	Put	Currency Future	906.0000	746.0000	(17.660)	0	0	0
16/10/2008	£ / R 2009/06/12	16.35	Put	Currency Future	841.0000	697.0000	(17.122)	0	0	0
16/10/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,587.0000	2,923.0000	84.184	0	0	0
16/10/2008	£ / R 2009/06/12	16.60	Put	Currency Future	951.0000	779.0000	(18.086)	0	0	0
16/10/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,698.0000	3,057.0000	80.035	0	0	0
16/10/2008	£ / R 2009/06/12	16.40	Put	Currency Future	863.0000	713.0000	(17.381)	0	0	0
16/10/2008	£ / R 2009/06/12	16.65	Put	Currency Future	974.0000	797.0000	(18.172)	0	0	0
16/10/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,727.0000	3,091.0000	78.981	0	0	0
16/10/2008	£ / R 2009/06/12	16.55	Put	Currency Future	929.0000	762.0000	(17.976)	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
16/10/2008	£ / R	2009/06/12	16.90	Call	Currency Future	1,434.0000	2,730.0000	90.377	0	0	0
16/10/2008	£ / R	2009/06/12	16.90	Put	Currency Future	1,098.0000	886.0000	(19.308)	0	0	0
16/10/2008	£ / R	2009/06/12	17.10	Call	Currency Future	1,349.0000	2,607.0000	93.254	0	0	0
16/10/2008	£ / R	2009/06/12	17.10	Put	Currency Future	1,214.0000	962.0000	(20.758)	0	0	0
16/10/2008	£ / R	2009/06/12	16.65	Call	Currency Future	1,560.0000	2,891.0000	85.321	0	0	0
16/10/2008	£ / R	2009/06/12	16.35	Put	Currency Future	841.0000	697.0000	(17.122)	0	0	0
16/10/2008	£ / R	2009/06/12	16.55	Call	Currency Future	1,614.0000	2,957.0000	83.209	0	0	0
16/10/2008	£ / R	2009/06/12	18.85	Put	Currency Future	0.0000	1,833.0000	100.000	0	0	0
16/10/2008	£ / R	2009/06/12	18.85	Call	Currency Future	0.0000	1,727.0000	100.000	0	0	0
16/10/2008	£ / R	2009/06/12	18.95	Call	Currency Future	0.0000	1,690.0000	100.000	0	0	0
16/10/2008	£ / R	2009/06/12	19.05	Call	Currency Future	0.0000	1,653.0000	100.000	0	0	0
16/10/2008	£ / R	2009/06/12	18.95	Put	Currency Future	0.0000	1,896.0000	100.000	0	0	0
16/10/2008	£ / R	2009/06/12	19.05	Put	Currency Future	0.0000	1,959.0000	100.000	0	0	0
16/10/2008	£ / R	2009/06/12	18.75	Put	Currency Future	0.0000	1,771.0000	100.000	0	0	0
16/10/2008	£ / R	2009/06/12	18.65	Put	Currency Future	0.0000	1,710.0000	100.000	0	0	0
16/10/2008	£ / R	2009/06/12	18.55	Call	Currency Future	0.0000	1,845.0000	100.000	0	0	0
16/10/2008	£ / R	2009/06/12	18.75	Call	Currency Future	0.0000	1,765.0000	100.000	0	0	0
16/10/2008	£ / R	2009/06/12	18.55	Put	Currency Future	0.0000	1,651.0000	100.000	0	0	0
16/10/2008	£ / R	2009/06/12	18.65	Call	Currency Future	0.0000	1,805.0000	100.000	0	0	0
16/10/2008	£ / R	2009/06/12	19.15	Call	Currency Future	0.0000	1,618.0000	100.000	0	0	0
16/10/2008	£ / R	2009/06/12	19.15	Put	Currency Future	0.0000	2,024.0000	100.000	0	0	0
16/10/2008	£ / R	2009/06/12	18.45	Put	Currency Future	0.0000	1,589.0000	100.000	0	0	0
16/10/2008	£ / R	2009/06/12	18.45	Call	Currency Future	0.0000	1,883.0000	100.000	0	0	0
16/10/2008	£ / R	2009/06/12	18.35	Call	Currency Future	0.0000	1,919.0000	100.000	0	0	0
16/10/2008	£ / R	2009/06/12	18.35	Put	Currency Future	0.0000	1,525.0000	100.000	0	0	0
16/10/2008	€ / R	2008/12/12			Currency Future	12.9784	14.1008	8.648	14.2600	13.6600	52,708
16/10/2008	€ / R	2008/12/12	12.20	Put	Currency Future	225.0000	248.0000	10.222	0	0	0
16/10/2008	€ / R	2008/12/12	12.95	Put	Currency Future	549.0000	458.0000	(16.576)	0	0	0
16/10/2008	€ / R	2008/12/12	12.20	Call	Currency Future	1,004.0000	2,149.0000	114.044	0	0	0
16/10/2008	€ / R	2008/12/12	12.55	Put	Currency Future	346.0000	335.0000	(3.179)	0	0	0
16/10/2008	€ / R	2008/12/12	13.05	Put	Currency Future	608.0000	493.0000	(18.914)	0	0	0
16/10/2008	€ / R	2008/12/12	13.05	Call	Currency Future	536.0000	1,544.0000	188.060	0	0	0
16/10/2008	€ / R	2008/12/12	12.30	Put	Currency Future	256.0000	271.0000	5.859	0	0	0
16/10/2008	€ / R	2008/12/12	14.50	Call	Currency Future	0.0000	825.0000	100.000	0	0	0
16/10/2008	€ / R	2008/12/12	12.75	Call	Currency Future	668.0000	1,744.0000	161.078	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
16/10/2008	€ / R 2008/12/12	12.30	Call	Currency Future	935.0000	2,072.0000	121.604	0	0	0
16/10/2008	€ / R 2008/12/12	14.50	Put	Currency Future	0.0000	1,224.0000	100.000	0	0	0
16/10/2008	€ / R 2008/12/12	12.95	Call	Currency Future	577.0000	1,609.0000	178.856	0	0	0
16/10/2008	€ / R 2008/12/12	12.75	Put	Currency Future	440.0000	394.0000	(10.455)	0	0	0
16/10/2008	€ / R 2008/12/12	13.10	Put	Currency Future	638.0000	511.0000	(19.906)	0	0	0
16/10/2008	€ / R 2008/12/12	13.05	Call	Currency Future	536.0000	1,544.0000	188.060	0	0	0
16/10/2008	€ / R 2008/12/12	12.80	Call	Currency Future	644.0000	1,710.0000	165.528	0	0	0
16/10/2008	€ / R 2008/12/12	12.90	Call	Currency Future	599.0000	1,642.0000	174.124	0	0	0
16/10/2008	€ / R 2008/12/12	13.40	Call	Currency Future	413.0000	1,329.0000	221.792	0	0	0
16/10/2008	€ / R 2008/12/12	12.45	Put	Currency Future	308.0000	308.0000	-	0	0	0
16/10/2008	€ / R 2008/12/12	13.15	Put	Currency Future	669.0000	530.0000	(20.777)	0	0	0
16/10/2008	€ / R 2008/12/12	13.30	Put	Currency Future	766.0000	588.0000	(23.238)	0	0	0
16/10/2008	€ / R 2008/12/12	12.55	Call	Currency Future	774.0000	1,886.0000	143.669	0	0	0
16/10/2008	€ / R 2008/12/12	13.30	Call	Currency Future	445.0000	1,388.0000	211.910	0	0	0
16/10/2008	€ / R 2008/12/12	13.25	Call	Currency Future	462.0000	1,419.0000	207.143	0	0	0
16/10/2008	€ / R 2008/12/12	13.20	Put	Currency Future	701.0000	549.0000	(21.683)	0	0	0
16/10/2008	€ / R 2008/12/12	14.40	Put	Currency Future	0.0000	1,161.0000	100.000	0	0	0
16/10/2008	€ / R 2008/12/12	13.25	Put	Currency Future	733.0000	568.0000	(22.510)	0	0	0
16/10/2008	€ / R 2008/12/12	13.20	Call	Currency Future	479.0000	1,449.0000	202.505	0	0	0
16/10/2008	€ / R 2008/12/12	12.80	Call	Currency Future	644.0000	1,710.0000	165.528	0	0	0
16/10/2008	€ / R 2008/12/12	13.40	Put	Currency Future	834.0000	628.0000	(24.700)	0	0	0
16/10/2008	€ / R 2008/12/12	12.45	Call	Currency Future	836.0000	1,959.0000	134.330	0	0	0
16/10/2008	€ / R 2008/12/12	14.40	Call	Currency Future	0.0000	862.0000	100.000	0	0	0
16/10/2008	€ / R 2008/12/12	12.90	Put	Currency Future	521.0000	442.0000	(15.163)	0	0	0
16/10/2008	€ / R 2008/12/12	13.10	Call	Currency Future	516.0000	1,512.0000	193.023	0	0	0
16/10/2008	€ / R 2008/12/12	14.20	Put	Currency Future	0.0000	1,040.0000	100.000	0	0	0
16/10/2008	€ / R 2008/12/12	13.05	Put	Currency Future	608.0000	493.0000	(18.914)	0	0	0
16/10/2008	€ / R 2008/12/12	14.30	Call	Currency Future	0.0000	901.0000	100.000	0	0	0
16/10/2008	€ / R 2008/12/12	12.80	Put	Currency Future	466.0000	409.0000	(12.232)	0	0	0
16/10/2008	€ / R 2008/12/12	12.80	Put	Currency Future	466.0000	409.0000	(12.232)	0	0	0
16/10/2008	€ / R 2008/12/12	12.35	Put	Currency Future	273.0000	283.0000	3.663	0	0	0
16/10/2008	€ / R 2008/12/12	13.15	Call	Currency Future	497.0000	1,480.0000	197.787	0	0	0
16/10/2008	€ / R 2008/12/12	12.35	Call	Currency Future	901.0000	2,034.0000	125.749	0	0	0
16/10/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,733.0000	2,900.0000	67.340	0	0	0
16/10/2008	€ / R 2008/12/12	12.40	Put	Currency Future	290.0000	296.0000	2.069	0	0	0
16/10/2008	€ / R 2008/12/12	11.80	Put	Currency Future	128.0000	170.0000	32.813	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
16/10/2008	€ / R 2008/12/12	11.40	Put	Currency Future	66.0000	111.0000	68.182	0	0	0
16/10/2008	€ / R 2008/12/12	13.70	Call	Currency Future	0.0000	1,162.0000	100.000	0	0	0
16/10/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,306.0000	2,470.0000	89.127	0	0	0
16/10/2008	€ / R 2008/12/12	13.70	Put	Currency Future	0.0000	761.0000	100.000	0	0	0
16/10/2008	€ / R 2008/12/12	11.30	Put	Currency Future	55.0000	99.0000	80.000	0	0	0
16/10/2008	€ / R 2008/12/12	13.80	Call	Currency Future	0.0000	1,114.0000	100.000	0	0	0
16/10/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,644.0000	2,812.0000	71.046	0	0	0
16/10/2008	€ / R 2008/12/12	14.10	Put	Currency Future	0.0000	982.0000	100.000	0	0	0
16/10/2008	€ / R 2008/12/12	12.65	Call	Currency Future	718.0000	1,814.0000	152.646	0	0	0
16/10/2008	€ / R 2008/12/12	14.20	Call	Currency Future	0.0000	941.0000	100.000	0	0	0
16/10/2008	€ / R 2008/12/12	12.40	Call	Currency Future	868.0000	1,996.0000	129.954	0	0	0
16/10/2008	€ / R 2008/12/12	12.40	Call	Currency Future	868.0000	1,996.0000	129.954	0	0	0
16/10/2008	€ / R 2008/12/12	12.60	Call	Currency Future	744.0000	1,850.0000	148.656	0	0	0
16/10/2008	€ / R 2008/12/12	12.40	Put	Currency Future	290.0000	296.0000	2.069	0	0	0
16/10/2008	€ / R 2008/12/12	14.30	Put	Currency Future	0.0000	1,100.0000	100.000	0	0	0
16/10/2008	€ / R 2008/12/12	12.70	Call	Currency Future	692.0000	1,779.0000	157.081	0	0	0
16/10/2008	€ / R 2008/12/12	14.10	Call	Currency Future	0.0000	983.0000	100.000	0	0	0
16/10/2008	€ / R 2008/12/12	14.00	Call	Currency Future	0.0000	1,025.0000	100.000	0	0	0
16/10/2008	€ / R 2008/12/12	14.00	Put	Currency Future	0.0000	924.0000	100.000	0	0	0
16/10/2008	€ / R 2008/12/12	12.65	Put	Currency Future	389.0000	364.0000	(6.427)	0	0	0
16/10/2008	€ / R 2008/12/12	13.90	Call	Currency Future	0.0000	1,069.0000	100.000	0	0	0
16/10/2008	€ / R 2008/12/12	12.60	Put	Currency Future	366.0000	349.0000	(4.645)	0	0	0
16/10/2008	€ / R 2008/12/12	13.90	Put	Currency Future	0.0000	868.0000	100.000	0	0	0
16/10/2008	€ / R 2008/12/12	13.80	Put	Currency Future	0.0000	813.0000	100.000	0	0	0
16/10/2008	€ / R 2008/12/12	13.00	Call	Currency Future	556.0000	1,576.0000	183.453	0	0	0
16/10/2008	€ / R 2008/12/12	12.70	Put	Currency Future	414.0000	378.0000	(8.696)	0	0	0
16/10/2008	€ / R 2008/12/12	12.55	Put	Currency Future	346.0000	335.0000	(3.179)	0	0	0
16/10/2008	€ / R 2008/12/12	13.00	Put	Currency Future	578.0000	476.0000	(17.647)	0	0	0
16/10/2008	€ / R 2008/12/12	12.55	Call	Currency Future	774.0000	1,886.0000	143.669	0	0	0
16/10/2008	€ / R 2008/12/12	12.10	Put	Currency Future	197.0000	226.0000	14.721	0	0	0
16/10/2008	€ / R 2008/12/12	12.35	Put	Currency Future	273.0000	283.0000	3.663	0	0	0
16/10/2008	€ / R 2008/12/12	12.35	Call	Currency Future	901.0000	2,034.0000	125.749	0	0	0
16/10/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,076.0000	2,227.0000	106.970	0	0	0
16/10/2008	€ / R 2008/12/12	12.15	Call	Currency Future	1,039.0000	2,188.0000	110.587	0	0	0
16/10/2008	€ / R 2008/12/12	11.90	Put	Currency Future	148.0000	187.0000	26.351	0	0	0
16/10/2008	€ / R 2008/12/12	11.90	Put	Currency Future	148.0000	187.0000	26.351	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
16/10/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,227.0000	2,388.0000	94.621	0	0	0
16/10/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,306.0000	2,470.0000	89.127	0	0	0
16/10/2008	€ / R 2008/12/12	12.05	Put	Currency Future	184.0000	216.0000	17.391	0	0	0
16/10/2008	€ / R 2008/12/12	12.85	Put	Currency Future	493.0000	425.0000	(13.793)	0	0	0
16/10/2008	€ / R 2008/12/12	12.85	Call	Currency Future	621.0000	1,676.0000	169.887	0	0	0
16/10/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,227.0000	2,388.0000	94.621	0	0	0
16/10/2008	€ / R 2008/12/12	12.05	Call	Currency Future	1,112.0000	2,267.0000	103.867	0	0	0
16/10/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,266.0000	2,429.0000	91.864	0	0	0
16/10/2008	€ / R 2008/12/12	12.15	Put	Currency Future	211.0000	237.0000	12.322	0	0	0
16/10/2008	€ / R 2008/12/12	11.80	Put	Currency Future	128.0000	170.0000	32.813	0	0	0
16/10/2008	€ / R 2008/12/12	11.85	Put	Currency Future	138.0000	178.0000	28.986	0	0	0
16/10/2008	€ / R 2008/12/12	12.25	Put	Currency Future	240.0000	259.0000	7.917	0	0	0
16/10/2008	€ / R 2008/12/12	12.25	Call	Currency Future	969.0000	2,110.0000	117.750	0	0	0
16/10/2008	€ / R 2008/12/12	12.60	Put	Currency Future	366.0000	349.0000	(4.645)	0	0	0
16/10/2008	€ / R 2008/12/12	12.60	Call	Currency Future	744.0000	1,850.0000	148.656	0	0	0
16/10/2008	€ / R 2008/12/12	12.30	Call	Currency Future	935.0000	2,072.0000	121.604	0	0	0
16/10/2008	€ / R 2008/12/12	12.30	Put	Currency Future	256.0000	271.0000	5.859	0	0	0
16/10/2008	€ / R 2008/12/12	12.50	Put	Currency Future	326.0000	322.0000	(1.227)	0	0	0
16/10/2008	€ / R 2008/12/12	12.10	Put	Currency Future	197.0000	226.0000	14.721	0	0	0
16/10/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,471.0000	2,639.0000	79.402	0	0	0
16/10/2008	€ / R 2008/12/12	11.60	Put	Currency Future	93.0000	138.0000	48.387	0	0	0
16/10/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,076.0000	2,227.0000	106.970	0	0	0
16/10/2008	€ / R 2008/12/12	12.50	Call	Currency Future	805.0000	1,922.0000	138.758	0	0	0
16/10/2008	€ / R 2008/12/12	11.35	Put	Currency Future	60.0000	105.0000	75.000	0	0	0
16/10/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,689.0000	2,856.0000	69.094	0	0	0
16/10/2008	€ / R 2008/12/12	11.60	Put	Currency Future	93.0000	138.0000	48.387	0	0	0
16/10/2008	€ / R 2008/12/12	12.00	Call	Currency Future	1,150.0000	2,307.0000	100.609	0	0	0
16/10/2008	€ / R 2008/12/12	12.00	Put	Currency Future	172.0000	206.0000	19.767	0	0	0
16/10/2008	€ / R 2008/12/12	11.45	Call	Currency Future	1,600.0000	2,768.0000	73.000	0	0	0
16/10/2008	€ / R 2008/12/12	11.45	Put	Currency Future	72.0000	118.0000	63.889	0	0	0
16/10/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,266.0000	2,429.0000	91.864	0	0	0
16/10/2008	€ / R 2008/12/12	11.95	Put	Currency Future	160.0000	196.0000	22.500	0	0	0
16/10/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,471.0000	2,639.0000	79.402	0	0	0
16/10/2008	€ / R 2008/12/12	11.95	Call	Currency Future	1,188.0000	2,347.0000	97.559	0	0	0
16/10/2008	€ / R 2008/12/12	11.85	Put	Currency Future	138.0000	178.0000	28.986	0	0	0
16/10/2008	€ / R 2008/12/12	11.50	Put	Currency Future	78.0000	124.0000	58.974	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
16/10/2008	€ / R 2008/12/12	11.70	Call	Currency Future	1,388.0000	2,554.0000	84.006	0	0	0
16/10/2008	€ / R 2008/12/12	11.40	Put	Currency Future	66.0000	111.0000	68.182	0	0	0
16/10/2008	€ / R 2008/12/12	11.55	Put	Currency Future	85.0000	131.0000	54.118	0	0	0
16/10/2008	€ / R 2008/12/12	11.55	Call	Currency Future	1,514.0000	2,682.0000	77.147	0	0	0
16/10/2008	€ / R 2008/12/12	11.65	Put	Currency Future	101.0000	146.0000	44.554	0	0	0
16/10/2008	€ / R 2008/12/12	11.65	Call	Currency Future	1,429.0000	2,596.0000	81.666	0	0	0
16/10/2008	€ / R 2008/12/12	11.75	Put	Currency Future	118.0000	161.0000	36.441	0	0	0
16/10/2008	€ / R 2008/12/12	11.75	Call	Currency Future	1,347.0000	2,512.0000	86.488	0	0	0
16/10/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,733.0000	2,900.0000	67.340	0	0	0
16/10/2008	€ / R 2008/12/12	11.30	Put	Currency Future	55.0000	99.0000	80.000	0	0	0
16/10/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,644.0000	2,812.0000	71.046	0	0	0
16/10/2008	€ / R 2008/12/12	11.70	Put	Currency Future	109.0000	153.0000	40.367	0	0	0
16/10/2008	€ / R 2008/12/12	11.50	Call	Currency Future	1,557.0000	2,725.0000	75.016	0	0	0
16/10/2008	€ / R 2009/03/16			Currency Future	13.2420	14.3921	8.685	14.3700	13.9900	14,703
16/10/2008	€ / R 2009/03/16	11.95	Put	Currency Future	253.0000	300.0000	18.577	0	0	0
16/10/2008	€ / R 2009/03/16	14.40	Put	Currency Future	0.0000	1,363.0000	100.000	0	0	0
16/10/2008	€ / R 2009/03/16	13.60	Call	Currency Future	708.0000	1,707.0000	141.102	0	0	0
16/10/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,033.0000	890.0000	(13.843)	0	0	0
16/10/2008	€ / R 2009/03/16	12.40	Put	Currency Future	406.0000	424.0000	4.433	0	0	0
16/10/2008	€ / R 2009/03/16	11.75	Put	Currency Future	204.0000	257.0000	25.980	0	0	0
16/10/2008	€ / R 2009/03/16	14.40	Call	Currency Future	0.0000	1,355.0000	100.000	0	0	0
16/10/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,066.0000	915.0000	(14.165)	0	0	0
16/10/2008	€ / R 2009/03/16	14.15	Call	Currency Future	548.0000	1,456.0000	165.693	0	0	0
16/10/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,248.0000	2,416.0000	93.590	0	0	0
16/10/2008	€ / R 2009/03/16	11.95	Call	Currency Future	1,545.0000	2,742.0000	77.476	0	0	0
16/10/2008	€ / R 2009/03/16	13.80	Call	Currency Future	0.0000	1,611.0000	100.000	0	0	0
16/10/2008	€ / R 2009/03/16	11.85	Put	Currency Future	227.0000	278.0000	22.467	0	0	0
16/10/2008	€ / R 2009/03/16	15.00	Call	Currency Future	0.0000	1,131.0000	100.000	0	0	0
16/10/2008	€ / R 2009/03/16	11.80	Put	Currency Future	216.0000	267.0000	23.611	0	0	0
16/10/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,619.0000	2,820.0000	74.182	0	0	0
16/10/2008	€ / R 2009/03/16	13.40	Put	Currency Future	937.0000	816.0000	(12.914)	0	0	0
16/10/2008	€ / R 2009/03/16	13.80	Put	Currency Future	0.0000	1,019.0000	100.000	0	0	0
16/10/2008	€ / R 2009/03/16	13.35	Put	Currency Future	906.0000	793.0000	(12.472)	0	0	0
16/10/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,472.0000	2,666.0000	81.114	0	0	0
16/10/2008	€ / R 2009/03/16	13.60	Call	Currency Future	708.0000	1,707.0000	141.102	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
16/10/2008	€ / R 2009/03/16	12.05	Put	Currency Future	280.0000	324.0000	15.714	0	0	0
16/10/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,419.0000	1,185.0000	(16.490)	0	0	0
16/10/2008	€ / R 2009/03/16	13.55	Call	Currency Future	725.0000	1,732.0000	138.897	0	0	0
16/10/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,658.0000	2,859.0000	72.437	0	0	0
16/10/2008	€ / R 2009/03/16	13.00	Call	Currency Future	942.0000	2,032.0000	115.711	0	0	0
16/10/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,456.0000	1,214.0000	(16.621)	0	0	0
16/10/2008	€ / R 2009/03/16	13.00	Put	Currency Future	700.0000	640.0000	(8.571)	0	0	0
16/10/2008	€ / R 2009/03/16	15.60	Put	Currency Future	0.0000	2,154.0000	100.000	0	0	0
16/10/2008	€ / R 2009/03/16	13.35	Call	Currency Future	798.0000	1,835.0000	129.950	0	0	0
16/10/2008	€ / R 2009/03/16	13.20	Call	Currency Future	857.0000	1,916.0000	123.571	0	0	0
16/10/2008	€ / R 2009/03/16	15.60	Call	Currency Future	0.0000	946.0000	100.000	0	0	0
16/10/2008	€ / R 2009/03/16	13.20	Put	Currency Future	815.0000	724.0000	(11.166)	0	0	0
16/10/2008	€ / R 2009/03/16	16.80	Put	Currency Future	0.0000	3,075.0000	100.000	0	0	0
16/10/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,066.0000	915.0000	(14.165)	0	0	0
16/10/2008	€ / R 2009/03/16	16.80	Call	Currency Future	0.0000	667.0000	100.000	0	0	0
16/10/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,405.0000	2,593.0000	84.555	0	0	0
16/10/2008	€ / R 2009/03/16	16.20	Put	Currency Future	0.0000	2,601.0000	100.000	0	0	0
16/10/2008	€ / R 2009/03/16	12.15	Put	Currency Future	313.0000	351.0000	12.141	0	0	0
16/10/2008	€ / R 2009/03/16	13.40	Call	Currency Future	779.0000	1,808.0000	132.092	0	0	0
16/10/2008	€ / R 2009/03/16	16.20	Call	Currency Future	0.0000	793.0000	100.000	0	0	0
16/10/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,163.0000	2,314.0000	98.968	0	0	0
16/10/2008	€ / R 2009/03/16	12.55	Put	Currency Future	471.0000	472.0000	0.212	0	0	0
16/10/2008	€ / R 2009/03/16	15.00	Put	Currency Future	0.0000	1,739.0000	100.000	0	0	0
16/10/2008	€ / R 2009/03/16	12.65	Put	Currency Future	517.0000	506.0000	(2.128)	0	0	0
16/10/2008	€ / R 2009/03/16	11.45	Call	Currency Future	1,937.0000	3,144.0000	62.313	0	0	0
16/10/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,109.0000	2,248.0000	102.705	0	0	0
16/10/2008	€ / R 2009/03/16	14.45	Put	Currency Future	1,686.0000	1,393.0000	(17.378)	0	0	0
16/10/2008	€ / R 2009/03/16	14.45	Call	Currency Future	478.0000	1,335.0000	179.289	0	0	0
16/10/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,456.0000	1,214.0000	(16.621)	0	0	0
16/10/2008	€ / R 2009/03/16	14.15	Call	Currency Future	548.0000	1,456.0000	165.693	0	0	0
16/10/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,033.0000	890.0000	(13.843)	0	0	0
16/10/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,034.0000	2,153.0000	108.221	0	0	0
16/10/2008	€ / R 2009/03/16	11.45	Put	Currency Future	145.0000	202.0000	39.310	0	0	0
16/10/2008	€ / R 2009/03/16	11.75	Call	Currency Future	1,696.0000	2,899.0000	70.932	0	0	0
16/10/2008	€ / R 2009/03/16	12.80	Put	Currency Future	592.0000	561.0000	(5.236)	0	0	0
16/10/2008	€ / R 2009/03/16	13.85	Call	Currency Future	630.0000	1,588.0000	152.063	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
16/10/2008	€ / R 2009/03/16	13.55	Call	Currency Future	725.0000	1,732.0000	138.897	0	0	0
16/10/2008	€ / R 2009/03/16	13.10	Call	Currency Future	899.0000	1,973.0000	119.466	0	0	0
16/10/2008	€ / R 2009/03/16	13.70	Call	Currency Future	676.0000	1,658.0000	145.266	0	0	0
16/10/2008	€ / R 2009/03/16	13.10	Put	Currency Future	757.0000	681.0000	(10.040)	0	0	0
16/10/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,570.0000	1,303.0000	(17.006)	0	0	0
16/10/2008	€ / R 2009/03/16	14.30	Call	Currency Future	512.0000	1,395.0000	172.461	0	0	0
16/10/2008	€ / R 2009/03/16	14.00	Put	Currency Future	1,345.0000	1,128.0000	(16.134)	0	0	0
16/10/2008	€ / R 2009/03/16	13.70	Put	Currency Future	1,134.0000	966.0000	(14.815)	0	0	0
16/10/2008	€ / R 2009/03/16	14.00	Call	Currency Future	587.0000	1,520.0000	158.944	0	0	0
16/10/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,034.0000	2,153.0000	108.221	0	0	0
16/10/2008	€ / R 2009/03/16	14.10	Call	Currency Future	561.0000	1,477.0000	163.280	0	0	0
16/10/2008	€ / R 2009/03/16	12.60	Put	Currency Future	493.0000	489.0000	(0.811)	0	0	0
16/10/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,135.0000	2,281.0000	100.969	0	0	0
16/10/2008	€ / R 2009/03/16	12.70	Put	Currency Future	541.0000	524.0000	(3.142)	0	0	0
16/10/2008	€ / R 2009/03/16	12.80	Put	Currency Future	592.0000	561.0000	(5.236)	0	0	0
16/10/2008	€ / R 2009/03/16	12.75	Call	Currency Future	1,058.0000	2,185.0000	106.522	0	0	0
16/10/2008	€ / R 2009/03/16	12.95	Call	Currency Future	965.0000	2,062.0000	113.679	0	0	0
16/10/2008	€ / R 2009/03/16	12.90	Put	Currency Future	645.0000	600.0000	(6.977)	0	0	0
16/10/2008	€ / R 2009/03/16	12.90	Call	Currency Future	987.0000	2,092.0000	111.955	0	0	0
16/10/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,163.0000	2,314.0000	98.968	0	0	0
16/10/2008	€ / R 2009/03/16	12.70	Call	Currency Future	1,083.0000	2,216.0000	104.617	0	0	0
16/10/2008	€ / R 2009/03/16	13.25	Put	Currency Future	845.0000	746.0000	(11.716)	0	0	0
16/10/2008	€ / R 2009/03/16	12.55	Put	Currency Future	471.0000	472.0000	0.212	0	0	0
16/10/2008	€ / R 2009/03/16	12.95	Put	Currency Future	673.0000	619.0000	(8.024)	0	0	0
16/10/2008	€ / R 2009/03/16	12.20	Put	Currency Future	330.0000	365.0000	10.606	0	0	0
16/10/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,238.0000	1,046.0000	(15.509)	0	0	0
16/10/2008	€ / R 2009/03/16	12.75	Put	Currency Future	566.0000	543.0000	(4.064)	0	0	0
16/10/2008	€ / R 2009/03/16	13.25	Call	Currency Future	837.0000	1,889.0000	125.687	0	0	0
16/10/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,109.0000	2,248.0000	102.705	0	0	0
16/10/2008	€ / R 2009/03/16	12.20	Call	Currency Future	1,372.0000	2,557.0000	86.370	26	26	200
16/10/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,278.0000	2,451.0000	91.784	0	0	0
16/10/2008	€ / R 2009/03/16	12.35	Put	Currency Future	386.0000	408.0000	5.699	0	0	0
16/10/2008	€ / R 2009/03/16	12.65	Put	Currency Future	517.0000	506.0000	(2.128)	0	0	0
16/10/2008	€ / R 2009/03/16	11.90	Put	Currency Future	240.0000	289.0000	20.417	0	0	0
16/10/2008	€ / R 2009/03/16	12.10	Put	Currency Future	296.0000	337.0000	13.851	0	0	0
16/10/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,472.0000	2,666.0000	81.114	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
16/10/2008	€ / R 2009/03/16	11.90	Call	Currency Future	1,582.0000	2,781.0000	75.790	0	0	0
16/10/2008	€ / R 2009/03/16	12.05	Put	Currency Future	280.0000	324.0000	15.714	0	0	0
16/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,438.0000	2,629.0000	82.823	0	0	0
16/10/2008	€ / R 2009/03/16	12.85	Put	Currency Future	618.0000	580.0000	(6.149)	0	0	0
16/10/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,308.0000	2,486.0000	90.061	0	0	0
16/10/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,010.0000	2,122.0000	110.099	0	0	0
16/10/2008	€ / R 2009/03/16	12.15	Put	Currency Future	313.0000	351.0000	12.141	0	0	0
16/10/2008	€ / R 2009/03/16	12.45	Put	Currency Future	427.0000	439.0000	2.810	0	0	0
16/10/2008	€ / R 2009/03/16	12.45	Call	Currency Future	1,219.0000	2,382.0000	95.406	0	0	0
16/10/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,405.0000	2,593.0000	84.555	0	0	0
16/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	366.0000	394.0000	7.650	0	0	0
16/10/2008	€ / R 2009/03/16	12.50	Put	Currency Future	448.0000	456.0000	1.786	0	0	0
16/10/2008	€ / R 2009/03/16	12.50	Call	Currency Future	1,190.0000	2,348.0000	97.311	0	0	0
16/10/2008	€ / R 2009/03/16	12.10	Put	Currency Future	296.0000	337.0000	13.851	0	0	0
16/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,438.0000	2,629.0000	82.823	0	0	0
16/10/2008	€ / R 2009/03/16	12.60	Put	Currency Future	493.0000	489.0000	(0.811)	0	0	0
16/10/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,135.0000	2,281.0000	100.969	0	0	0
16/10/2008	€ / R 2009/03/16	11.65	Put	Currency Future	183.0000	238.0000	30.055	0	0	0
16/10/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,619.0000	2,820.0000	74.182	0	0	0
16/10/2008	€ / R 2009/03/16	11.85	Put	Currency Future	227.0000	278.0000	22.467	0	0	0
16/10/2008	€ / R 2009/03/16	12.35	Put	Currency Future	386.0000	408.0000	5.699	0	0	0
16/10/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,278.0000	2,451.0000	91.784	0	0	0
16/10/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,775.0000	2,980.0000	67.887	0	0	0
16/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	366.0000	394.0000	7.650	0	0	0
16/10/2008	€ / R 2009/03/16	11.70	Call	Currency Future	1,735.0000	2,939.0000	69.395	0	0	0
16/10/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,308.0000	2,486.0000	90.061	0	0	0
16/10/2008	€ / R 2009/03/16	11.55	Call	Currency Future	1,855.0000	3,061.0000	65.013	0	0	0
16/10/2008	€ / R 2009/03/16	11.55	Put	Currency Future	163.0000	219.0000	34.356	0	0	0
16/10/2008	€ / R 2009/03/16	11.80	Put	Currency Future	216.0000	267.0000	23.611	0	0	0
16/10/2008	€ / R 2009/03/16	11.50	Call	Currency Future	1,895.0000	3,102.0000	63.694	0	0	0
16/10/2008	€ / R 2009/03/16	11.50	Put	Currency Future	153.0000	210.0000	37.255	0	0	0
16/10/2008	€ / R 2009/03/16	11.60	Call	Currency Future	1,814.0000	3,020.0000	66.483	0	0	0
16/10/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,658.0000	2,859.0000	72.437	0	0	0
16/10/2008	€ / R 2009/03/16	11.70	Put	Currency Future	193.0000	247.0000	27.979	0	0	0
16/10/2008	€ / R 2009/03/16	11.60	Put	Currency Future	172.0000	228.0000	32.558	0	0	0
16/10/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,775.0000	2,980.0000	67.887	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
16/10/2008	€ / R 2009/03/16	12.25	Call	Currency Future	1,340.0000	2,521.0000	88.134	0	0	0
16/10/2008	€ / R 2009/03/16	12.00	Put	Currency Future	266.0000	311.0000	16.917	0	0	0
16/10/2008	€ / R 2009/03/16	12.00	Call	Currency Future	1,508.0000	2,703.0000	79.244	0	0	0
16/10/2008	€ / R 2009/03/16	12.25	Put	Currency Future	348.0000	379.0000	8.908	0	0	0
16/10/2008	€ / R 2009/03/16	11.65	Put	Currency Future	183.0000	238.0000	30.055	0	0	0
16/10/2008	€ / R 2009/06/12			Currency Future	13.4779	14.6603	8.773	13.9400	13.9400	65
16/10/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,219.0000	2,413.0000	97.949	0	0	0
16/10/2008	€ / R 2009/06/12	14.25	Call	Currency Future	0.0000	1,749.0000	100.000	0	0	0
16/10/2008	€ / R 2009/06/12	13.25	Call	Currency Future	1,130.0000	2,292.0000	102.832	0	0	0
16/10/2008	€ / R 2009/06/12	14.25	Put	Currency Future	0.0000	1,339.0000	100.000	0	0	0
16/10/2008	€ / R 2009/06/12	13.05	Put	Currency Future	791.0000	803.0000	1.517	0	0	0
16/10/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,080.0000	1,007.0000	(6.759)	0	0	0
16/10/2008	€ / R 2009/06/12	14.35	Put	Currency Future	0.0000	1,400.0000	100.000	0	0	0
16/10/2008	€ / R 2009/06/12	13.25	Put	Currency Future	902.0000	881.0000	(2.328)	0	0	0
16/10/2008	€ / R 2009/06/12	14.85	Put	Currency Future	0.0000	1,697.0000	100.000	0	0	0
16/10/2008	€ / R 2009/06/12	14.85	Call	Currency Future	0.0000	1,508.0000	100.000	0	0	0
16/10/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,008.0000	2,118.0000	110.119	0	0	0
16/10/2008	€ / R 2009/06/12	14.95	Call	Currency Future	0.0000	1,470.0000	100.000	0	0	0
16/10/2008	€ / R 2009/06/12	15.05	Put	Currency Future	0.0000	1,824.0000	100.000	0	0	0
16/10/2008	€ / R 2009/06/12	11.95	Put	Currency Future	373.0000	449.0000	20.375	0	0	0
16/10/2008	€ / R 2009/06/12	13.60	Call	Currency Future	989.0000	2,090.0000	111.325	0	0	0
16/10/2008	€ / R 2009/06/12	15.05	Call	Currency Future	0.0000	1,434.0000	100.000	0	0	0
16/10/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,797.0000	3,050.0000	69.727	0	0	0
16/10/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,505.0000	2,736.0000	81.794	0	0	0
16/10/2008	€ / R 2009/06/12	14.75	Put	Currency Future	0.0000	1,636.0000	100.000	0	0	0
16/10/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,831.0000	3,086.0000	68.542	0	0	0
16/10/2008	€ / R 2009/06/12	11.90	Call	Currency Future	1,937.0000	3,196.0000	64.997	0	0	0
16/10/2008	€ / R 2009/06/12	14.75	Call	Currency Future	0.0000	1,546.0000	100.000	0	0	0
16/10/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,474.0000	2,703.0000	83.379	0	0	0
16/10/2008	€ / R 2009/06/12	11.80	Put	Currency Future	331.0000	411.0000	24.169	0	0	0
16/10/2008	€ / R 2009/06/12	14.65	Put	Currency Future	0.0000	1,575.0000	100.000	0	0	0
16/10/2008	€ / R 2009/06/12	11.80	Call	Currency Future	2,009.0000	3,271.0000	62.817	0	0	0
16/10/2008	€ / R 2009/06/12	14.45	Call	Currency Future	0.0000	1,668.0000	100.000	0	0	0
16/10/2008	€ / R 2009/06/12	11.70	Put	Currency Future	305.0000	386.0000	26.557	0	0	0
16/10/2008	€ / R 2009/06/12	13.45	Call	Currency Future	1,047.0000	2,175.0000	107.736	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2008	€ / R 2009/06/12	14.45	Put	Currency Future	0.0000	1,458.0000	100.000	0	0	0
16/10/2008	€ / R 2009/06/12	11.70	Call	Currency Future	2,083.0000	3,347.0000	60.682	0	0	0
16/10/2008	€ / R 2009/06/12	14.55	Call	Currency Future	0.0000	1,626.0000	100.000	0	0	0
16/10/2008	€ / R 2009/06/12	11.90	Put	Currency Future	359.0000	436.0000	21.448	0	0	0
16/10/2008	€ / R 2009/06/12	13.45	Put	Currency Future	1,019.0000	964.0000	(5.397)	0	0	0
16/10/2008	€ / R 2009/06/12	14.55	Put	Currency Future	0.0000	1,516.0000	100.000	0	0	0
16/10/2008	€ / R 2009/06/12	12.00	Call	Currency Future	1,866.0000	3,123.0000	67.363	0	0	0
16/10/2008	€ / R 2009/06/12	13.65	Call	Currency Future	970.0000	2,062.0000	112.577	0	0	0
16/10/2008	€ / R 2009/06/12	14.65	Call	Currency Future	0.0000	1,586.0000	100.000	0	0	0
16/10/2008	€ / R 2009/06/12	12.00	Put	Currency Future	388.0000	462.0000	19.072	0	0	0
16/10/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,080.0000	1,007.0000	(6.759)	0	0	0
16/10/2008	€ / R 2009/06/12	14.35	Call	Currency Future	0.0000	1,710.0000	100.000	0	0	0
16/10/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,598.0000	2,838.0000	77.597	0	0	0
16/10/2008	€ / R 2009/06/12	13.20	Call	Currency Future	1,151.0000	2,322.0000	101.738	0	0	0
16/10/2008	€ / R 2009/06/12	14.95	Put	Currency Future	0.0000	1,760.0000	100.000	0	0	0
16/10/2008	€ / R 2009/06/12	11.95	Call	Currency Future	1,901.0000	3,159.0000	66.176	0	0	0
16/10/2008	€ / R 2009/06/12	13.20	Put	Currency Future	873.0000	861.0000	(1.375)	0	0	0
16/10/2008	€ / R 2009/06/12	11.85	Put	Currency Future	345.0000	423.0000	22.609	0	0	0
16/10/2008	€ / R 2009/06/12	13.75	Put	Currency Future	1,206.0000	1,097.0000	(9.038)	0	0	0
16/10/2008	€ / R 2009/06/12	13.90	Call	Currency Future	883.0000	1,927.0000	118.233	0	0	0
16/10/2008	€ / R 2009/06/12	12.55	Put	Currency Future	577.0000	626.0000	8.492	0	0	0
16/10/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,109.0000	2,262.0000	103.968	0	0	0
16/10/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,239.0000	1,120.0000	(9.605)	0	0	0
16/10/2008	€ / R 2009/06/12	12.40	Put	Currency Future	521.0000	578.0000	10.940	0	0	0
16/10/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,973.0000	3,233.0000	63.862	0	0	0
16/10/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,067.0000	2,203.0000	106.467	0	0	0
16/10/2008	€ / R 2009/06/12	13.80	Call	Currency Future	917.0000	1,980.0000	115.921	0	0	0
16/10/2008	€ / R 2009/06/12	12.70	Put	Currency Future	637.0000	676.0000	6.122	0	0	0
16/10/2008	€ / R 2009/06/12	11.75	Call	Currency Future	2,046.0000	3,309.0000	61.730	0	0	0
16/10/2008	€ / R 2009/06/12	13.40	Put	Currency Future	989.0000	943.0000	(4.651)	0	0	0
16/10/2008	€ / R 2009/06/12	13.70	Put	Currency Future	1,174.0000	1,074.0000	(8.518)	0	0	0
16/10/2008	€ / R 2009/06/12	13.00	Put	Currency Future	768.0000	784.0000	2.083	0	0	0
16/10/2008	€ / R 2009/06/12	12.70	Call	Currency Future	1,415.0000	2,637.0000	86.360	0	0	0
16/10/2008	€ / R 2009/06/12	12.40	Put	Currency Future	521.0000	578.0000	10.940	0	0	0
16/10/2008	€ / R 2009/06/12	13.30	Put	Currency Future	931.0000	902.0000	(3.115)	0	0	0
16/10/2008	€ / R 2009/06/12	13.70	Call	Currency Future	952.0000	2,034.0000	113.655	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
16/10/2008	€ / R 2009/06/12	12.30	Put	Currency Future	485.0000	548.0000	12.990	0	0	0
16/10/2008	€ / R 2009/06/12	12.60	Put	Currency Future	596.0000	642.0000	7.718	0	0	0
16/10/2008	€ / R 2009/06/12	11.75	Put	Currency Future	318.0000	398.0000	25.157	0	0	0
16/10/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,305.0000	1,166.0000	(10.651)	0	0	0
16/10/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,663.0000	2,908.0000	74.865	0	0	0
16/10/2008	€ / R 2009/06/12	12.10	Put	Currency Future	419.0000	490.0000	16.945	0	0	0
16/10/2008	€ / R 2009/06/12	13.30	Put	Currency Future	931.0000	902.0000	(3.115)	0	0	0
16/10/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,109.0000	2,262.0000	103.968	0	0	0
16/10/2008	€ / R 2009/06/12	13.00	Call	Currency Future	1,245.0000	2,444.0000	96.305	0	0	0
16/10/2008	€ / R 2009/06/12	13.35	Call	Currency Future	1,088.0000	2,233.0000	105.239	0	0	0
16/10/2008	€ / R 2009/06/12	13.65	Put	Currency Future	1,142.0000	1,051.0000	(7.968)	0	0	0
16/10/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,300.0000	2,507.0000	92.846	0	0	0
16/10/2008	€ / R 2009/06/12	13.35	Put	Currency Future	960.0000	922.0000	(3.958)	0	0	0
16/10/2008	€ / R 2009/06/12	13.75	Call	Currency Future	934.0000	2,007.0000	114.882	0	0	0
16/10/2008	€ / R 2009/06/12	12.90	Put	Currency Future	722.0000	747.0000	3.463	0	0	0
16/10/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,357.0000	2,571.0000	89.462	0	0	0
16/10/2008	€ / R 2009/06/12	13.15	Call	Currency Future	1,171.0000	2,352.0000	100.854	0	0	0
16/10/2008	€ / R 2009/06/12	12.80	Put	Currency Future	679.0000	711.0000	4.713	0	0	0
16/10/2008	€ / R 2009/06/12	12.05	Put	Currency Future	403.0000	476.0000	18.114	0	0	0
16/10/2008	€ / R 2009/06/12	12.15	Put	Currency Future	435.0000	504.0000	15.862	0	0	0
16/10/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,008.0000	2,118.0000	110.119	0	0	0
16/10/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,111.0000	1,029.0000	(7.381)	0	0	0
16/10/2008	€ / R 2009/06/12	11.65	Put	Currency Future	293.0000	374.0000	27.645	0	0	0
16/10/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,973.0000	3,233.0000	63.862	0	0	0
16/10/2008	€ / R 2009/06/12	13.50	Put	Currency Future	1,049.0000	986.0000	(6.006)	0	0	0
16/10/2008	€ / R 2009/06/12	11.85	Put	Currency Future	345.0000	423.0000	22.609	0	0	0
16/10/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,300.0000	2,507.0000	92.846	0	0	0
16/10/2008	€ / R 2009/06/12	12.85	Put	Currency Future	700.0000	729.0000	4.143	0	0	0
16/10/2008	€ / R 2009/06/12	12.90	Put	Currency Future	722.0000	747.0000	3.463	0	0	0
16/10/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,328.0000	2,539.0000	91.190	0	0	0
16/10/2008	€ / R 2009/06/12	11.65	Call	Currency Future	2,121.0000	3,385.0000	59.595	0	0	0
16/10/2008	€ / R 2009/06/12	13.05	Put	Currency Future	791.0000	803.0000	1.517	0	0	0
16/10/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,598.0000	2,838.0000	77.597	0	0	0
16/10/2008	€ / R 2009/06/12	13.15	Put	Currency Future	844.0000	842.0000	(0.237)	0	0	0
16/10/2008	€ / R 2009/06/12	13.50	Call	Currency Future	1,027.0000	2,146.0000	108.958	0	0	0
16/10/2008	€ / R 2009/06/12	12.25	Put	Currency Future	468.0000	533.0000	13.889	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
16/10/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,219.0000	2,413.0000	97.949	0	0	0
16/10/2008	€ / R 2009/06/12	12.95	Put	Currency Future	745.0000	765.0000	2.685	0	0	0
16/10/2008	€ / R 2009/06/12	12.25	Call	Currency Future	1,696.0000	2,943.0000	73.526	0	0	0
16/10/2008	€ / R 2009/06/12	12.95	Call	Currency Future	1,273.0000	2,476.0000	94.501	0	0	0
16/10/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,505.0000	2,736.0000	81.794	0	0	0
16/10/2008	€ / R 2009/06/12	12.65	Put	Currency Future	616.0000	659.0000	6.981	0	0	0
16/10/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,444.0000	2,670.0000	84.903	0	0	0
16/10/2008	€ / R 2009/06/12	12.55	Put	Currency Future	577.0000	626.0000	8.492	0	0	0
16/10/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,763.0000	3,014.0000	70.959	0	0	0
16/10/2008	€ / R 2009/06/12	12.35	Put	Currency Future	503.0000	563.0000	11.928	0	0	0
16/10/2008	€ / R 2009/06/12	12.35	Put	Currency Future	503.0000	563.0000	11.928	0	0	0
16/10/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,631.0000	2,873.0000	76.150	0	0	0
16/10/2008	€ / R 2009/06/12	13.10	Put	Currency Future	814.0000	822.0000	0.983	0	0	0
16/10/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,631.0000	2,873.0000	76.150	0	0	0
16/10/2008	€ / R 2009/06/12	12.75	Put	Currency Future	657.0000	694.0000	5.632	0	0	0
16/10/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,444.0000	2,670.0000	84.903	0	0	0
16/10/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,663.0000	2,908.0000	74.865	0	0	0
16/10/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,831.0000	3,086.0000	68.542	0	0	0
16/10/2008	€ / R 2009/06/12	12.30	Put	Currency Future	485.0000	548.0000	12.990	0	0	0
16/10/2008	€ / R 2009/06/12	12.50	Call	Currency Future	1,536.0000	2,770.0000	80.339	0	0	0
16/10/2008	€ / R 2009/06/12	12.50	Put	Currency Future	558.0000	610.0000	9.319	0	0	0
16/10/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,192.0000	2,383.0000	99.916	0	0	0
16/10/2008	€ / R 2009/06/12	12.65	Put	Currency Future	616.0000	659.0000	6.981	0	0	0
16/10/2008	€ / R 2009/06/12	12.05	Put	Currency Future	403.0000	476.0000	18.114	0	0	0
16/10/2008	€ / R 2009/06/12	12.75	Call	Currency Future	1,385.0000	2,604.0000	88.014	0	0	0
16/10/2008	€ / R 2009/06/12	12.60	Put	Currency Future	596.0000	642.0000	7.718	0	0	0
16/10/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,474.0000	2,703.0000	83.379	0	0	0
16/10/2008	€ / R 2009/06/12	12.80	Put	Currency Future	679.0000	711.0000	4.713	0	0	0
16/10/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,357.0000	2,571.0000	89.462	0	0	0
16/10/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,328.0000	2,539.0000	91.190	0	0	0
16/10/2008	€ / R 2009/06/12	12.85	Put	Currency Future	700.0000	729.0000	4.143	0	0	0
16/10/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,763.0000	3,014.0000	70.959	0	0	0
16/10/2008	€ / R 2009/06/12	12.10	Put	Currency Future	419.0000	490.0000	16.945	0	0	0
16/10/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,797.0000	3,050.0000	69.727	0	0	0
16/10/2008	€ / R 2009/06/12	12.15	Put	Currency Future	435.0000	504.0000	15.862	0	0	0
16/10/2008	€ / R 2009/06/12	12.20	Put	Currency Future	451.0000	518.0000	14.856	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2008	€ / R	2009/06/12	12.20	Call	Currency Future	1,729.0000	2,978.0000	72.238	0	0	0
16/10/2008	€ / R	2009/06/12	12.45	Call	Currency Future	1,567.0000	2,804.0000	78.941	0	0	0
16/10/2008	€ / R	2009/06/12	12.45	Put	Currency Future	539.0000	594.0000	10.204	0	0	0
16/10/2008	ALBI	2008/11/06			Index Future	272.2250	267.3550	(1.789)	0.0000	0.0000	661
16/10/2008	ALBI	2008/11/06	265.00	Put	Index Future	165.0000	4,277.0000	2492.121	0	0	0
16/10/2008	ALBI	2008/11/06	265.00	Call	Index Future	72,415.0000	27,827.0000	(61.573)	0	0	0
16/10/2008	ALBI	2009/02/05			Index Future	280.4450	275.4270	(1.789)	0.0000	0.0000	0
16/10/2008	ALBI	2009/05/07			Index Future	288.2880	283.4290	(1.685)	0.0000	0.0000	0
16/10/2008	CRD1	2008/11/06			Index Future	115.5030	114.0450	(1.262)	0.0000	0.0000	6
16/10/2008	CRD1	2009/02/05			Index Future	118.9190	117.4180	(1.262)	0.0000	0.0000	0
16/10/2008	CRD1	2009/05/07			Index Future	122.3860	120.8420	(1.262)	0.0000	0.0000	0
16/10/2008	GOVI	2008/11/06			jGovi	274.5860	269.6700	(1.790)	0.0000	0.0000	150
16/10/2008	GOVI	2008/11/06	274.00	Call	jGovi	16,565.0000	1,397.0000	(91.567)	0	0	0
16/10/2008	GOVI	2008/11/06	274.00	Put	jGovi	10,705.0000	44,697.0000	317.534	0	0	0
16/10/2008	GOVI	2009/02/05			jGovi	282.7050	277.6480	(1.789)	278.8500	278.8500	253
16/10/2008	GOVI	2009/05/07			jGovi	290.9415	285.7445	(1.786)	0.0000	0.0000	0
16/10/2008	ILBI	2008/11/06			Index Future	329.1740	329.1740	-	0.0000	0.0000	1
16/10/2008	ILBI	2009/02/05			Index Future	338.7840	338.7840	-	0.0000	0.0000	0
16/10/2008	ILBI	2009/05/07			Index Future	351.3630	351.8550	0.140	0.0000	0.0000	0
16/10/2008	J153	2010/08/31			jSwap	10.3130	10.5900	2.686	0.0000	0.0000	0
16/10/2008	J157	2015/09/15			jSwap	9.3780	9.6660	3.071	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
16/10/2008	J186	2026/12/21			jSwap	8.7150	9.0080	3.362	0.0000	0.0000	0
16/10/2008	J201	2014/12/22			jSwap	9.5550	9.8370	2.951	0.0000	0.0000	0
16/10/2008	J203	2017/09/15			jSwap	9.2890	9.5610	2.928	0.0000	0.0000	0
16/10/2008	J204	2018/12/21			jSwap	9.3400	9.5950	2.730	0.0000	0.0000	0
16/10/2008	J207	2020/01/15			jSwap	9.2370	9.4920	2.761	0.0000	0.0000	0
16/10/2008	JBAR	2005/12/21			jBar	12.2210	12.2750	0.442	0.0000	0.0000	0
16/10/2008	JFRA	2008/11/06			jFra	12.1150	12.2140	0.817	0.0000	0.0000	0
16/10/2008	JFRA	2009/02/05			jFra	11.1960	11.4850	2.581	0.0000	0.0000	0
16/10/2008	JFRA	2009/05/07			jFra	10.3100	10.6210	3.016	0.0000	0.0000	0
16/10/2008	JFRA	2009/08/06			jFra	9.5730	9.9350	3.781	0.0000	0.0000	0
16/10/2008	JFRA	2009/11/05			jFra	9.1240	9.4770	3.869	0.0000	0.0000	0
16/10/2008	JN02	2008/11/06			jNote	9.8890	10.1870	3.013	0.0000	0.0000	0
16/10/2008	JN02	2009/02/05			jNote	9.4530	9.7800	3.459	0.0000	0.0000	0
16/10/2008	JN02	2009/05/07			jNote	9.1330	9.4610	3.591	0.0000	0.0000	0
16/10/2008	JN05	2008/11/07			jNote	9.5390	9.9040	3.826	0.0000	0.0000	0
16/10/2008	JN05	2009/02/05			jNote	9.0940	9.4080	3.453	0.0000	0.0000	0
16/10/2008	JN05	2009/05/07			jNote	8.9520	9.2640	3.485	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
16/10/2008	JN10	2008/11/07			jNote	9.2100	9.5640	3.844	0.0000	0.0000	0
16/10/2008	JN10	2009/02/05			jNote	8.9420	9.2070	2.964	0.0000	0.0000	0
16/10/2008	JN10	2009/05/07			jNote	8.8410	9.1040	2.975	0.0000	0.0000	0
16/10/2008	JROD	2008/10/31			jRod	11.8130	11.8130	-	0.0000	0.0000	0
16/10/2008	JROD	2008/11/28			jRod	11.9300	11.9340	0.034	0.0000	0.0000	0
16/10/2008	JROD	2008/12/31			jRod	12.1310	12.1590	0.231	0.0000	0.0000	0
16/10/2008	OTH1	2008/11/06			Index Future	261.6430	255.6390	(2.295)	0.0000	0.0000	9
16/10/2008	OTH1	2009/02/05			Index Future	269.3830	263.2020	(2.295)	0.0000	0.0000	0
16/10/2008	OTH1	2009/05/07			Index Future	277.2360	270.8770	(2.294)	0.0000	0.0000	0
16/10/2008	R153	2008/11/06			Bond Future	9.0860	9.5040	4.600	9.5300	9.5300	3,526
16/10/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	399.0000	908.0000	127.569	0	0	0
16/10/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	252.0000	54.0000	(78.571)	0	0	700
16/10/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	200.0000	572.0000	186.000	0	0	250
16/10/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	478.0000	143.0000	(70.084)	0	0	0
16/10/2008	R153	2008/11/06	8.75	Put	Option on Bond Future	686.0000	1,298.0000	89.213	0	0	0
16/10/2008	R153	2008/11/06	8.75	Call	Option on Bond Future	112.0000	17.0000	(84.821)	0	0	250
16/10/2008	R153	2009/02/05			Bond Future	8.6970	9.1890	5.657	0.0000	0.0000	3
16/10/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	146.0000	289.0000	97.945	0	0	0
16/10/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	2,053.0000	1,470.0000	(28.397)	0	0	0
16/10/2008	R153	2009/05/07			Bond Future	8.2370	8.8290	7.187	0.0000	0.0000	0
16/10/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,050.0000	1,347.0000	28.286	0	0	0
16/10/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,320.0000	1,872.0000	(19.310)	0	0	0
16/10/2008	R157	2008/11/06			Bond Future	8.9830	9.3280	3.841	0.0000	0.0000	9,023

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
16/10/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,884.0000	3,444.0000	82.803	0	0	0
16/10/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	532.0000	127.0000	(76.128)	0	0	700
16/10/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	5.0000	29.0000	480.000	0	0	300
16/10/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	7,024.0000	5,082.0000	(27.648)	0	0	0
16/10/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,120.0000	1,595.0000	(48.878)	0	0	500
16/10/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	190.0000	630.0000	231.579	0	0	1,000
16/10/2008	R157	2009/02/05			Bond Future	8.8630	9.2270	4.107	0.0000	0.0000	5,094
16/10/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	2,829.0000	4,022.0000	42.170	0	0	0
16/10/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,192.0000	1,361.0000	(37.911)	0	0	600
16/10/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,638.0000	3,284.0000	(29.194)	0	0	600
16/10/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,569.0000	2,405.0000	53.282	0	0	0
16/10/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,126.0000	1,795.0000	59.414	0	0	0
16/10/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,719.0000	2,531.0000	(31.944)	0	0	0
16/10/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	554.0000	950.0000	71.480	0	0	600
16/10/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,732.0000	5,105.0000	(24.168)	0	0	0
16/10/2008	R157	2009/05/07			Bond Future	8.7430	9.1260	4.381	0.0000	0.0000	0
16/10/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	3,969.0000	2,860.0000	(27.942)	0	0	0
16/10/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,571.0000	3,537.0000	37.573	0	0	0
16/10/2008	R186	2008/11/06			Bond Future	8.7270	9.0600	3.816	9.0800	9.0800	5,107
16/10/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	2,366.0000	5,620.0000	137.532	0	0	0
16/10/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	38.0000	0.0000	(100.000)	0	0	0
16/10/2008	R186	2009/02/05			Bond Future	8.6330	8.9730	3.938	0.0000	0.0000	2,500
16/10/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	38.0000	352.0000	826.316	0	0	0
16/10/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	6,060.0000	2,996.0000	(50.561)	0	0	0
16/10/2008	R186	2009/05/07			Bond Future	8.5440	8.8930	4.085	0.0000	0.0000	0
16/10/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	364.0000	1,282.0000	252.198	0	0	0
16/10/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	4,882.0000	2,318.0000	(52.519)	0	0	0
16/10/2008	R196	2008/11/06			Bond Future	11.9650	12.1050	1.170	0.0000	0.0000	0
16/10/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,110.0000	1,134.0000	2.162	0	0	0
16/10/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	162.0000	144.0000	(11.111)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2008	R196	2009/02/05			Bond Future	11.1300	11.3560	2.031	0.0000	0.0000	0
16/10/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	25.0000	34.0000	36.000	0	0	0
16/10/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	0
16/10/2008	R196	2009/05/07			Bond Future	10.9350	11.3120	3.448	0.0000	0.0000	0
16/10/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	139.0000	91.0000	(34.532)	0	0	0
16/10/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	120.0000	184.0000	53.333	0	0	0
16/10/2008	R201	2008/11/06			Bond Future	9.0820	9.4380	3.920	0.0000	0.0000	1,000
16/10/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	68.0000	2.0000	(97.059)	0	0	0
16/10/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,600.0000	3,143.0000	96.438	0	0	0
16/10/2008	R201	2009/02/05			Bond Future	8.9190	9.2940	4.205	0.0000	0.0000	2
16/10/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	525.0000	1,192.0000	127.048	0	0	0
16/10/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,990.0000	999.0000	(49.799)	0	0	0
16/10/2008	R201	2009/05/07			Bond Future	8.7590	9.1540	4.510	0.0000	0.0000	0
16/10/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	696.0000	1,314.0000	88.793	0	0	0
16/10/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,809.0000	1,722.0000	(38.697)	0	0	0
16/10/2008	R203	2008/11/06			Bond Future	8.9820	9.3260	3.830	0.0000	0.0000	0
16/10/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
16/10/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	2,874.0000	4,854.0000	68.894	0	0	0
16/10/2008	R203	2009/02/05			Bond Future	8.8580	9.2160	4.042	0.0000	0.0000	0
16/10/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	321.0000	986.0000	207.165	0	0	0
16/10/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,557.0000	1,177.0000	(53.969)	0	0	0
16/10/2008	R203	2009/05/07			Bond Future	8.7360	9.1070	4.247	0.0000	0.0000	0
16/10/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,327.0000	1,158.0000	(50.236)	0	0	0
16/10/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	828.0000	1,757.0000	112.198	0	0	0
16/10/2008	R204	2008/11/06			Bond Future	8.9830	9.3270	3.829	0.0000	0.0000	3,126
16/10/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
16/10/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,098.0000	5,221.0000	68.528	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2008	R204	2009/02/05			Bond Future	8.8680	9.2240	4.014	0.0000	0.0000	9
16/10/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,612.0000	1,110.0000	(57.504)	0	0	0
16/10/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	266.0000	953.0000	258.271	0	0	0
16/10/2008	R204	2009/05/07			Bond Future	8.7590	9.1280	4.213	0.0000	0.0000	0
16/10/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,312.0000	1,080.0000	(53.287)	0	0	0
16/10/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	832.0000	1,854.0000	122.837	0	0	0
16/10/2008	R206	2008/11/06			Bond Future	9.0980	9.4440	3.803	0.0000	0.0000	1,730
16/10/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,399.0000	5,735.0000	30.371	0	0	0
16/10/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2008	R206	2009/02/05			Bond Future	8.9130	9.2800	4.118	0.0000	0.0000	0
16/10/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	534.0000	1,092.0000	104.494	0	0	0
16/10/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,799.0000	980.0000	(45.525)	0	0	0
16/10/2008	R206	2009/05/07			Bond Future	8.7360	9.1250	4.453	0.0000	0.0000	0
16/10/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,020.0000	1,673.0000	64.020	0	0	0
16/10/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	1,982.0000	1,222.0000	(38.345)	0	0	0
16/10/2008	R207	2008/11/06			Bond Future	8.9650	9.3080	3.826	0.0000	0.0000	0
16/10/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
16/10/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,048.0000	5,208.0000	70.866	0	0	0
16/10/2008	R207	2009/02/05			Bond Future	8.8570	9.2110	3.997	0.0000	0.0000	0
16/10/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,669.0000	1,087.0000	(59.273)	0	0	0
16/10/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	202.0000	846.0000	318.812	0	0	0
16/10/2008	R207	2009/05/07			Bond Future	8.7590	9.1250	4.179	0.0000	0.0000	0
16/10/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	2,253.0000	988.0000	(56.147)	0	0	0
16/10/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	734.0000	1,763.0000	140.191	0	0	0
16/10/2008	R208	2008/11/06			Bond Future	8.9330	9.2760	3.840	0.0000	0.0000	0
16/10/2008	R208	2008/11/06	8.75	Call	Option on Bond Future	63.0000	0.0000	(100.000)	0	0	0
16/10/2008	R208	2008/11/06	8.75	Put	Option on Bond Future	1,279.0000	3,430.0000	168.178	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
16/10/2008	R208	2009/02/05			Bond Future	8.8300	9.1790	3.952	0.0000	0.0000	0
16/10/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	1,257.0000	2,929.0000	133.015	0	0	0
16/10/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	729.0000	144.0000	(80.247)	0	0	0
16/10/2008	R208	2009/05/07			Bond Future	8.7670	9.1190	4.015	0.0000	0.0000	0
16/10/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	1,341.0000	2,795.0000	108.427	0	0	0
16/10/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	1,229.0000	415.0000	(66.233)	0	0	0
16/10/2008	R209	2008/11/06			Bond Future	8.3710	8.6830	3.727	0.0000	0.0000	6,527
16/10/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	5,714.0000	8,347.0000	46.080	0	0	0
16/10/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/10/2008	R209	2009/02/05			Bond Future	8.2910	8.6080	3.823	0.0000	0.0000	0
16/10/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	2.0000	63.0000	3050.000	0	0	0
16/10/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	5,854.0000	3,205.0000	(45.251)	0	0	0
16/10/2008	R209	2009/05/07			Bond Future	8.2150	8.5370	3.920	0.0000	0.0000	0
16/10/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	11.0000	117.0000	963.636	0	0	0
16/10/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	6,528.0000	3,849.0000	(41.039)	0	0	0
16/10/2008	TRT1	2008/11/06			Index Future	270.6910	266.1370	(1.682)	0.0000	0.0000	300
16/10/2008	TRT1	2009/02/05			Index Future	278.6980	274.0100	(1.682)	0.0000	0.0000	0
16/10/2008	TRT1	2009/05/07			Index Future	286.8230	282.0000	(1.682)	0.0000	0.0000	0
16/10/2008	ZAAD	2008/12/12			Currency Future	6.5564	6.9669	6.261	7.1200	6.7700	7,631
16/10/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	269.0000	723.0000	168.773	0	0	0
16/10/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	46.0000	123.0000	167.391	0	0	0
16/10/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	395.0000	883.0000	123.544	0	0	0
16/10/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	293.0000	329.0000	12.287	0	0	0
16/10/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	263.0000	306.0000	16.350	0	0	0
16/10/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	249.0000	696.0000	179.518	0	0	0
16/10/2008	ZAAD	2008/12/12	6.10	Put	Currency Future	75.0000	158.0000	110.667	0	0	0
16/10/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	208.0000	268.0000	28.846	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
16/10/2008	ZAAD 2008/12/12	6.25	Call	Currency Future	426.0000	918.0000	115.493	0	0	0
16/10/2008	ZAAD 2008/12/12	6.45	Call	Currency Future	314.0000	785.0000	150.000	0	0	0
16/10/2008	ZAAD 2008/12/12	6.00	Put	Currency Future	54.0000	134.0000	148.148	0	0	0
16/10/2008	ZAAD 2008/12/12	6.15	Call	Currency Future	494.0000	989.0000	100.202	0	0	0
16/10/2008	ZAAD 2008/12/12	6.65	Call	Currency Future	230.0000	670.0000	191.304	0	0	0
16/10/2008	ZAAD 2008/12/12	6.05	Put	Currency Future	64.0000	146.0000	128.125	0	0	0
16/10/2008	ZAAD 2008/12/12	6.10	Call	Currency Future	532.0000	1,025.0000	92.669	0	0	0
16/10/2008	ZAAD 2008/12/12	6.25	Put	Currency Future	119.0000	201.0000	68.908	0	0	0
16/10/2008	ZAAD 2008/12/12	6.30	Call	Currency Future	395.0000	883.0000	123.544	0	0	0
16/10/2008	ZAAD 2008/12/12	6.05	Call	Currency Future	571.0000	1,063.0000	86.165	0	0	0
16/10/2008	ZAAD 2008/12/12	6.15	Put	Currency Future	88.0000	172.0000	95.455	0	0	0
16/10/2008	ZAAD 2008/12/12	5.95	Put	Currency Future	46.0000	123.0000	167.391	0	0	0
16/10/2008	ZAAD 2008/12/12	6.65	Put	Currency Future	324.0000	353.0000	8.951	0	0	0
16/10/2008	ZAAD 2008/12/12	6.80	Call	Currency Future	183.0000	597.0000	226.230	0	0	0
16/10/2008	ZAAD 2008/12/12	6.05	Put	Currency Future	64.0000	146.0000	128.125	0	0	0
16/10/2008	ZAAD 2008/12/12	5.95	Call	Currency Future	652.0000	1,140.0000	74.847	0	0	0
16/10/2008	ZAAD 2008/12/12	6.55	Call	Currency Future	269.0000	723.0000	168.773	0	0	0
16/10/2008	ZAAD 2008/12/12	5.90	Call	Currency Future	695.0000	1,179.0000	69.640	0	0	0
16/10/2008	ZAAD 2008/12/12	6.05	Call	Currency Future	571.0000	1,063.0000	86.165	0	0	0
16/10/2008	ZAAD 2008/12/12	5.85	Put	Currency Future	32.0000	102.0000	218.750	0	0	0
16/10/2008	ZAAD 2008/12/12	6.45	Call	Currency Future	314.0000	785.0000	150.000	0	0	0
16/10/2008	ZAAD 2008/12/12	6.80	Put	Currency Future	427.0000	430.0000	0.703	0	0	0
16/10/2008	ZAAD 2008/12/12	6.15	Put	Currency Future	88.0000	172.0000	95.455	0	0	0
16/10/2008	ZAAD 2008/12/12	6.40	Call	Currency Future	339.0000	817.0000	141.003	0	0	0
16/10/2008	ZAAD 2008/12/12	5.90	Put	Currency Future	38.0000	112.0000	194.737	0	0	0
16/10/2008	ZAAD 2008/12/12	5.75	Call	Currency Future	828.0000	1,301.0000	57.126	0	0	0
16/10/2008	ZAAD 2008/12/12	7.10	Put	Currency Future	652.0000	606.0000	(7.055)	0	0	0
16/10/2008	ZAAD 2008/12/12	6.15	Call	Currency Future	494.0000	989.0000	100.202	0	0	0
16/10/2008	ZAAD 2008/12/12	6.30	Put	Currency Future	138.0000	216.0000	56.522	0	0	0
16/10/2008	ZAAD 2008/12/12	5.85	Call	Currency Future	738.0000	1,219.0000	65.176	0	0	0
16/10/2008	ZAAD 2008/12/12	7.20	Call	Currency Future	88.0000	436.0000	395.455	0	0	0
16/10/2008	ZAAD 2008/12/12	6.35	Call	Currency Future	366.0000	850.0000	132.240	0	0	0
16/10/2008	ZAAD 2008/12/12	5.80	Put	Currency Future	26.0000	93.0000	257.692	0	0	0
16/10/2008	ZAAD 2008/12/12	5.75	Put	Currency Future	21.0000	84.0000	300.000	0	0	0
16/10/2008	ZAAD 2008/12/12	7.20	Put	Currency Future	732.0000	669.0000	(8.607)	0	0	0
16/10/2008	ZAAD 2008/12/12	6.30	Put	Currency Future	138.0000	216.0000	56.522	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2008	ZAAD	2008/12/12	5.80	Call	Currency Future	782.0000	1,260.0000	61.125	0	0	0
16/10/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	652.0000	1,140.0000	74.847	0	0	0
16/10/2008	ZAAD	2008/12/12	7.10	Call	Currency Future	108.0000	473.0000	337.963	0	0	0
16/10/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	339.0000	817.0000	141.003	0	0	0
16/10/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	159.0000	233.0000	46.541	0	0	0
16/10/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	182.0000	250.0000	37.363	0	0	0
16/10/2008	ZAAD	2008/12/12	6.00	Call	Currency Future	611.0000	1,101.0000	80.196	0	0	0
16/10/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	540.0000	516.0000	(4.444)	0	0	0
16/10/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	463.0000	458.0000	(1.080)	0	0	0
16/10/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	158.0000	554.0000	250.633	0	0	0
16/10/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	324.0000	353.0000	8.951	0	0	0
16/10/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	391.0000	404.0000	3.325	0	0	0
16/10/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	501.0000	487.0000	(2.794)	0	0	0
16/10/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	208.0000	268.0000	28.846	0	0	0
16/10/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	691.0000	637.0000	(7.815)	0	0	0
16/10/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	146.0000	533.0000	265.068	0	0	0
16/10/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	230.0000	670.0000	191.304	0	0	0
16/10/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	263.0000	306.0000	16.350	0	0	0
16/10/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	182.0000	250.0000	37.363	0	0	0
16/10/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	103.0000	186.0000	80.583	0	0	0
16/10/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	170.0000	575.0000	238.235	0	0	0
16/10/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	459.0000	953.0000	107.625	0	0	0
16/10/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	133.0000	512.0000	284.962	0	0	0
16/10/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	291.0000	754.0000	159.107	0	0	0
16/10/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	234.0000	287.0000	22.650	0	0	0
16/10/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	576.0000	545.0000	(5.382)	0	0	0
16/10/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	213.0000	645.0000	202.817	0	0	0
16/10/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	158.0000	554.0000	250.633	0	0	0
16/10/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	501.0000	487.0000	(2.794)	0	0	0
16/10/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	357.0000	378.0000	5.882	0	0	0
16/10/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	198.0000	620.0000	213.131	0	0	0
16/10/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	98.0000	454.0000	363.265	0	0	0
16/10/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	540.0000	516.0000	(4.444)	0	0	0
16/10/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	146.0000	533.0000	265.068	0	0	0
16/10/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	63.0000	387.0000	514.286	0	0	0
16/10/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	857.0000	770.0000	(10.152)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/10/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	773.0000	702.0000	(9.185)	0	0	0
16/10/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	120.0000	492.0000	310.000	0	0	0
16/10/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	98.0000	454.0000	363.265	0	0	0
16/10/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	614.0000	575.0000	(6.352)	0	0	0
16/10/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	691.0000	637.0000	(7.815)	0	0	0
16/10/2008	ZAAD	2008/12/12	7.25	Call	Currency Future	79.0000	419.0000	430.380	0	0	0
16/10/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	427.0000	430.0000	0.703	0	0	0
16/10/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	183.0000	597.0000	226.230	0	0	0
16/10/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	614.0000	575.0000	(6.352)	0	0	0
16/10/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	120.0000	492.0000	310.000	0	0	0
16/10/2008	ZAAD	2009/03/16			Currency Future	6.6816	7.1041	6.323	7.1600	7.1000	911
16/10/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	0.0000	761.0000	100.000	0	0	0
16/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	313.0000	281.0000	(10.224)	0	0	0
16/10/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	491.0000	900.0000	83.299	0	0	0
16/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	401.0000	340.0000	(15.212)	0	0	0
16/10/2008	ZAAD	2009/03/16	7.50	Put	Currency Future	0.0000	831.0000	100.000	0	0	0
16/10/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	445.0000	835.0000	87.640	0	0	0
16/10/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	285.0000	263.0000	(7.719)	0	0	0
16/10/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	259.0000	246.0000	(5.019)	0	0	0
16/10/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	142.0000	158.0000	11.268	0	0	0
16/10/2008	ZAAD	2009/03/16	7.50	Call	Currency Future	0.0000	435.0000	100.000	0	0	0
16/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	243.0000	552.0000	127.160	0	0	0
16/10/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	212.0000	214.0000	0.943	0	0	0
16/10/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	0.0000	533.0000	100.000	0	0	0
16/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	567.0000	476.0000	(16.049)	0	0	0
16/10/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	674.0000	1,112.0000	64.985	0	0	0
16/10/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	0.0000	465.0000	100.000	0	0	0
16/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	298.0000	630.0000	111.409	0	0	0
16/10/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	544.0000	968.0000	77.941	0	0	0
16/10/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	382.0000	744.0000	94.764	0	0	0
16/10/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	0.0000	629.0000	100.000	0	0	0
16/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	711.0000	598.0000	(15.893)	0	0	0
16/10/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	423.0000	804.0000	90.071	0	0	0
16/10/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	784.0000	1,228.0000	56.633	0	0	0
16/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	346.0000	695.0000	100.867	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
16/10/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	103.0000	123.0000	19.417	0	0	0
16/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	464.0000	391.0000	(15.733)	0	0	0
16/10/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	605.0000	1,039.0000	71.736	0	0	0
16/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	371.0000	320.0000	(13.747)	0	0	0
16/10/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	313.0000	650.0000	107.668	0	0	0
16/10/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	173.0000	185.0000	6.936	0	0	0
16/10/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	81.0000	104.0000	28.395	0	0	0
16/10/2008	ZAAD	2009/03/16	6.05	Call	Currency Future	746.0000	1,188.0000	59.249	0	0	0
16/10/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	363.0000	719.0000	98.072	0	0	0
16/10/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	531.0000	446.0000	(16.008)	0	0	0
16/10/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	92.0000	113.0000	22.826	0	0	0
16/10/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	639.0000	536.0000	(16.119)	0	0	0
16/10/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	863.0000	1,308.0000	51.564	0	0	0
16/10/2008	ZAAD	2009/03/16	5.95	Call	Currency Future	823.0000	1,267.0000	53.949	0	0	0
16/10/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	709.0000	1,150.0000	62.200	0	0	0
16/10/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	271.0000	590.0000	117.712	0	0	0
16/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	402.0000	774.0000	92.537	0	0	0
16/10/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	432.0000	365.0000	(15.509)	0	0	0
16/10/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	342.0000	300.0000	(12.281)	0	0	0
16/10/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	128.0000	146.0000	14.063	0	0	0
16/10/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	259.0000	246.0000	(5.019)	0	0	0
16/10/2008	ZAAD	2009/03/16	6.05	Put	Currency Future	115.0000	134.0000	16.522	0	0	0
16/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	313.0000	281.0000	(10.224)	0	0	0
16/10/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	677.0000	567.0000	(16.248)	0	0	0
16/10/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	258.0000	571.0000	121.318	0	0	0
16/10/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	491.0000	900.0000	83.299	0	0	0
16/10/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	674.0000	1,112.0000	64.985	0	0	0
16/10/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	639.0000	1,075.0000	68.232	0	0	0
16/10/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	142.0000	158.0000	11.268	0	0	0
16/10/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	572.0000	1,003.0000	75.350	0	0	0
16/10/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	818.0000	694.0000	(15.159)	0	0	0
16/10/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	445.0000	835.0000	87.640	0	0	0
16/10/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	516.0000	934.0000	81.008	0	0	0
16/10/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	157.0000	171.0000	8.917	0	0	0
16/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	464.0000	391.0000	(15.733)	0	0	0
16/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	371.0000	320.0000	(13.747)	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
16/10/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	639.0000	1,075.0000	68.232	0	0	0
16/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	402.0000	774.0000	92.537	0	0	0
16/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	346.0000	695.0000	100.867	0	0	0
16/10/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	191.0000	199.0000	4.188	0	0	0
16/10/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	467.0000	867.0000	85.653	0	0	0
16/10/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	200.0000	498.0000	149.000	0	0	0
16/10/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	235.0000	230.0000	(2.128)	0	0	0
16/10/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	157.0000	171.0000	8.917	0	0	0
16/10/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	856.0000	727.0000	(15.070)	0	0	0
16/10/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	214.0000	515.0000	140.654	0	0	0
16/10/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	187.0000	481.0000	157.219	0	0	0
16/10/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	603.0000	506.0000	(16.086)	0	0	0
16/10/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	782.0000	661.0000	(15.473)	0	0	0
16/10/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	894.0000	761.0000	(14.877)	0	0	0
16/10/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	818.0000	694.0000	(15.159)	0	0	0
16/10/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	175.0000	465.0000	165.714	0	0	0
16/10/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	228.0000	533.0000	133.772	0	0	0
16/10/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	746.0000	629.0000	(15.684)	0	0	0
16/10/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	200.0000	498.0000	149.000	0	0	0
16/10/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	284.0000	610.0000	114.789	0	0	0
16/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	298.0000	630.0000	111.409	0	0	0
16/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	567.0000	476.0000	(16.049)	0	0	0
16/10/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	329.0000	672.0000	104.255	0	0	0
16/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	401.0000	340.0000	(15.212)	0	0	0
16/10/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	382.0000	744.0000	94.764	0	0	0
16/10/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	313.0000	650.0000	107.668	0	0	0
16/10/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	531.0000	446.0000	(16.008)	0	0	0
16/10/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	497.0000	418.0000	(15.895)	0	0	0
16/10/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	639.0000	536.0000	(16.119)	0	0	0
16/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	243.0000	552.0000	127.160	0	0	0
16/10/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	516.0000	934.0000	81.008	0	0	0
16/10/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	271.0000	590.0000	117.712	0	0	0
16/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	711.0000	598.0000	(15.893)	0	0	0
16/10/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	235.0000	230.0000	(2.128)	0	0	0
16/10/2008	ZAAD	2009/06/12			Currency Future	6.7847	7.2166	6.366	0.0000	0.0000	400

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
16/10/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	177.0000	176.0000	(0.565)	0	0	0
16/10/2008	ZAAD	2009/06/12	7.60	Put	Currency Future	0.0000	899.0000	100.000	0	0	0
16/10/2008	ZAAD	2009/06/12	7.60	Call	Currency Future	0.0000	516.0000	100.000	0	0	0
16/10/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	532.0000	903.0000	69.737	0	0	0
16/10/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	149.0000	152.0000	2.013	0	0	0
16/10/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	397.0000	336.0000	(15.365)	0	0	0
16/10/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	453.0000	790.0000	74.393	0	0	0
16/10/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	883.0000	1,319.0000	49.377	0	0	0
16/10/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	518.0000	424.0000	(18.147)	0	0	0
16/10/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	623.0000	1,031.0000	65.490	0	0	0
16/10/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	744.0000	1,170.0000	57.258	0	0	0
16/10/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	177.0000	176.0000	(0.565)	0	0	0
16/10/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	812.0000	1,243.0000	53.079	0	0	0
16/10/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	812.0000	1,243.0000	53.079	0	0	0
16/10/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	359.0000	669.0000	86.351	0	0	0
16/10/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	679.0000	1,099.0000	61.856	0	0	0
16/10/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	724.0000	603.0000	(16.713)	0	0	0
16/10/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	288.0000	264.0000	(8.333)	0	0	0
16/10/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	648.0000	1,064.0000	64.198	0	0	0
16/10/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	487.0000	397.0000	(18.480)	0	0	0
16/10/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	472.0000	814.0000	72.458	0	0	0
16/10/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	209.0000	203.0000	(2.871)	0	0	0
16/10/2008	ZAAD	2009/06/12	6.55	Call	Currency Future	575.0000	965.0000	67.826	0	0	0
16/10/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	245.0000	232.0000	(5.306)	0	0	0
16/10/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	532.0000	903.0000	69.737	0	0	0
16/10/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	648.0000	1,064.0000	64.198	0	0	0
16/10/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	340.0000	299.0000	(12.059)	0	0	0
16/10/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	777.0000	1,206.0000	55.212	0	0	0
16/10/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	397.0000	336.0000	(15.365)	0	0	0
16/10/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	711.0000	1,134.0000	59.494	0	0	0
16/10/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	934.0000	795.0000	(14.882)	0	0	0
16/10/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	264.0000	248.0000	(6.061)	0	0	0
16/10/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	487.0000	397.0000	(18.480)	0	0	0
16/10/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	226.0000	217.0000	(3.982)	0	0	0
16/10/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	472.0000	814.0000	72.458	0	0	0
16/10/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	264.0000	248.0000	(6.061)	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
16/10/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	193.0000	189.0000	(2.073)	0	0	0
16/10/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	618.0000	510.0000	(17.476)	0	0	0
16/10/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	226.0000	217.0000	(3.982)	0	0	0
16/10/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	598.0000	998.0000	66.890	0	0	0
16/10/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	777.0000	1,206.0000	55.212	0	0	0
16/10/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	403.0000	726.0000	80.149	0	0	0
16/10/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	162.0000	164.0000	1.235	0	0	0
16/10/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	761.0000	634.0000	(16.689)	0	0	0
16/10/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	193.0000	189.0000	(2.073)	0	0	0
16/10/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	313.0000	281.0000	(10.224)	0	0	0
16/10/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	761.0000	634.0000	(16.689)	0	0	0
16/10/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	688.0000	572.0000	(16.860)	0	0	0
16/10/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	920.0000	1,358.0000	47.609	0	0	0
16/10/2008	ZAAD	2009/06/12	6.60	Put	Currency Future	368.0000	317.0000	(13.859)	0	0	0
16/10/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	346.0000	651.0000	88.150	0	0	0
16/10/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	373.0000	688.0000	84.450	0	0	0
16/10/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	136.0000	141.0000	3.676	0	0	0
16/10/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	346.0000	651.0000	88.150	0	0	0
16/10/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	427.0000	356.0000	(16.628)	0	0	0
16/10/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	847.0000	1,281.0000	51.240	0	0	0
16/10/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	268.0000	562.0000	109.701	0	0	0
16/10/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	427.0000	356.0000	(16.628)	0	0	0
16/10/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	298.0000	596.0000	100.000	0	0	0
16/10/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	551.0000	451.0000	(18.149)	0	0	0
16/10/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	511.0000	872.0000	70.646	0	0	0
16/10/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	453.0000	790.0000	74.393	0	0	0
16/10/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	435.0000	768.0000	76.552	0	0	0
16/10/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	456.0000	376.0000	(17.544)	0	0	0
16/10/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	553.0000	934.0000	68.897	0	0	0
16/10/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	491.0000	843.0000	71.690	0	0	0
16/10/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	711.0000	1,134.0000	59.494	0	0	0
16/10/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	518.0000	424.0000	(18.147)	0	0	0
16/10/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	359.0000	669.0000	86.351	0	0	0
16/10/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	511.0000	872.0000	70.646	0	0	0
16/10/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	724.0000	603.0000	(16.713)	0	0	0
16/10/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	898.0000	762.0000	(15.145)	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
16/10/2008	ZAAD 2009/06/12	7.30	Call	Currency Future	313.0000	613.0000	95.847	0	0	0
16/10/2008	ZAAD 2009/06/12	7.35	Put	Currency Future	863.0000	729.0000	(15.527)	0	0	0
16/10/2008	ZAAD 2009/06/12	7.40	Call	Currency Future	283.0000	579.0000	104.594	0	0	0
16/10/2008	ZAAD 2009/06/12	7.30	Put	Currency Future	828.0000	697.0000	(15.821)	0	0	0
16/10/2008	ZAAD 2009/06/12	7.25	Call	Currency Future	329.0000	632.0000	92.097	0	0	0
16/10/2008	ZAAD 2009/06/12	7.25	Put	Currency Future	794.0000	665.0000	(16.247)	0	0	0
16/10/2008	ZAAD 2009/06/12	7.50	Put	Currency Future	970.0000	830.0000	(14.433)	0	0	0
16/10/2008	ZAAD 2009/06/12	7.40	Call	Currency Future	283.0000	579.0000	104.594	0	0	0
16/10/2008	ZAAD 2009/06/12	7.50	Call	Currency Future	255.0000	546.0000	114.118	0	0	0
16/10/2008	ZAAD 2009/06/12	7.40	Put	Currency Future	898.0000	762.0000	(15.145)	0	0	0
16/10/2008	ZAAD 2009/06/12	7.05	Call	Currency Future	387.0000	707.0000	82.687	0	0	0
16/10/2008	ZAAD 2009/06/12	7.05	Put	Currency Future	653.0000	540.0000	(17.305)	0	0	0
16/10/2008	ZAAD 2009/06/12	6.95	Call	Currency Future	419.0000	747.0000	78.282	0	0	0
16/10/2008	ZAAD 2009/06/12	6.95	Put	Currency Future	584.0000	480.0000	(17.808)	0	0	0
16/10/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	435.0000	768.0000	76.552	0	0	0
16/10/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	551.0000	451.0000	(18.149)	0	0	0

Grand Total: **503,103**