



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 27/10/2008

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
27/10/2008	\$ / R 2008/12/12			Currency Future	11.1855	11.1100	(0.675)	11.9300	11.0500	299,918
27/10/2008	\$ / R 2008/12/12	10.50	Call	Currency Future	1,282.0000	1,238.0000	(3.432)	0	0	0
27/10/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	135.0000	153.0000	13.333	0	0	0
27/10/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	13.0000	18.0000	38.462	0	0	0
27/10/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	185.0000	206.0000	11.351	0	0	0
27/10/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	43.0000	56.0000	30.233	0	0	0
27/10/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	2,070.0000	2,016.0000	(2.609)	0	0	0
27/10/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	2,879.0000	2,816.0000	(2.188)	0	0	0
27/10/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	164.0000	184.0000	12.195	0	0	0
27/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	27.0000	36.0000	33.333	0	0	0
27/10/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	232.0000	255.0000	9.914	0	0	0
27/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	3,112.0000	3,046.0000	(2.121)	0	0	0
27/10/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	2,032.0000	1,978.0000	(2.657)	0	0	0
27/10/2008	\$ / R 2008/12/12	11.20	Call	Currency Future	0.0000	924.0000	100.000	0	0	0
27/10/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	94.0000	111.0000	18.085	0	0	0
27/10/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	196.0000	218.0000	11.224	0	0	0
27/10/2008	\$ / R 2008/12/12	11.20	Put	Currency Future	0.0000	1,014.0000	100.000	0	0	0
27/10/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	2,742.0000	2,681.0000	(2.225)	0	0	0
27/10/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	110.0000	127.0000	15.455	0	0	0
27/10/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	1,955.0000	1,902.0000	(2.711)	0	0	0
27/10/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	2,149.0000	2,094.0000	(2.559)	0	0	0
27/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	39.0000	51.0000	30.769	0	0	0
27/10/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	2,396.0000	2,337.0000	(2.462)	0	0	0
27/10/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	174.0000	194.0000	11.494	0	0	0
27/10/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	220.0000	242.0000	10.000	0	0	0
27/10/2008	\$ / R 2008/12/12	11.30	Put	Currency Future	1,039.0000	1,076.0000	3.561	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
27/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	2,924.0000	2,861.0000	(2.155)	0	0	0
27/10/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	2,110.0000	2,054.0000	(2.654)	0	0	0
27/10/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	528.0000	557.0000	5.492	0	0	0
27/10/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	2,566.0000	2,506.0000	(2.338)	0	0	0
27/10/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	119.0000	135.0000	13.445	0	0	0
27/10/2008	\$ / R 2008/12/12	10.50	Put	Currency Future	597.0000	628.0000	5.193	0	0	2,000
27/10/2008	\$ / R 2008/12/12	9.55	Put	Currency Future	245.0000	269.0000	9.796	0	0	0
27/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	68.0000	83.0000	22.059	0	0	0
27/10/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	2,438.0000	2,379.0000	(2.420)	0	0	0
27/10/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	2,271.0000	2,213.0000	(2.554)	0	0	0
27/10/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	2,833.0000	2,770.0000	(2.224)	0	0	20
27/10/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	102.0000	119.0000	16.667	0	0	0
27/10/2008	\$ / R 2008/12/12	11.50	Call	Currency Future	851.0000	813.0000	(4.465)	0	0	3,000
27/10/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	2,354.0000	2,295.0000	(2.506)	0	0	0
27/10/2008	\$ / R 2008/12/12	11.30	Call	Currency Future	925.0000	886.0000	(4.216)	0	0	0
27/10/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	57.0000	71.0000	24.561	0	0	0
27/10/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	154.0000	173.0000	12.338	0	0	0
27/10/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	47.0000	60.0000	27.660	0	0	0
27/10/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	3,208.0000	3,140.0000	(2.120)	0	0	0
27/10/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	426.0000	454.0000	6.573	0	0	0
27/10/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	52.0000	66.0000	26.923	0	0	0
27/10/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	27.0000	36.0000	33.333	0	0	0
27/10/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	1,704.0000	1,655.0000	(2.876)	0	0	0
27/10/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	259.0000	283.0000	9.266	0	0	20,000
27/10/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	2,787.0000	2,726.0000	(2.189)	0	0	0
27/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	3,017.0000	2,953.0000	(2.121)	0	0	0
27/10/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	47.0000	60.0000	27.660	0	0	0
27/10/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	1,844.0000	1,793.0000	(2.766)	0	0	0
27/10/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	3,112.0000	3,046.0000	(2.121)	0	0	0
27/10/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	15.0000	21.0000	40.000	0	0	0
27/10/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	2,230.0000	2,173.0000	(2.556)	0	0	0
27/10/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	319.0000	345.0000	8.150	0	0	0
27/10/2008	\$ / R 2008/12/12	9.55	Call	Currency Future	1,881.0000	1,829.0000	(2.764)	0	0	0
27/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	3,304.0000	3,235.0000	(2.088)	0	0	0
27/10/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	3,401.0000	3,331.0000	(2.058)	0	0	0
27/10/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	2,833.0000	2,770.0000	(2.224)	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
27/10/2008	\$ / R 2008/12/12	10.80	Call	Currency Future	1,135.0000	1,093.0000	(3.700)	0	0	0
27/10/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	1,918.0000	1,865.0000	(2.763)	0	0	0
27/10/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	22.0000	30.0000	36.364	0	0	0
27/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	19.0000	25.0000	31.579	0	0	0
27/10/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	2,480.0000	2,421.0000	(2.379)	0	0	0
27/10/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	1,451.0000	1,404.0000	(3.239)	0	0	0
27/10/2008	\$ / R 2008/12/12	10.80	Put	Currency Future	749.0000	783.0000	4.539	0	0	0
27/10/2008	\$ / R 2008/12/12	10.30	Call	Currency Future	1,392.0000	1,346.0000	(3.305)	0	0	0
27/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	32.0000	43.0000	34.375	0	0	0
27/10/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	144.0000	163.0000	13.194	0	0	0
27/10/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	388.0000	416.0000	7.216	0	0	0
27/10/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	102.0000	119.0000	16.667	0	0	0
27/10/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	1,511.0000	1,464.0000	(3.111)	0	0	0
27/10/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	2,566.0000	2,506.0000	(2.338)	0	0	0
27/10/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	2,149.0000	2,094.0000	(2.559)	0	0	0
27/10/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	465.0000	494.0000	6.237	0	0	0
27/10/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	1,364.0000	1,317.0000	(3.446)	0	0	0
27/10/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	1,993.0000	1,940.0000	(2.659)	0	0	0
27/10/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	426.0000	454.0000	6.573	0	0	0
27/10/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	80.0000	96.0000	20.000	0	0	0
27/10/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	3,304.0000	3,235.0000	(2.088)	0	0	0
27/10/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	164.0000	184.0000	12.195	0	0	0
27/10/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	3,498.0000	3,428.0000	(2.001)	0	0	0
27/10/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	68.0000	83.0000	22.059	0	0	0
27/10/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	2,230.0000	2,173.0000	(2.556)	0	0	0
27/10/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	25.0000	33.0000	32.000	0	0	0
27/10/2008	\$ / R 2008/12/12	10.75	Call	Currency Future	1,158.0000	1,116.0000	(3.627)	0	0	0
27/10/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	208.0000	230.0000	10.577	0	0	0
27/10/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	287.0000	313.0000	9.059	0	0	0
27/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	2,653.0000	2,593.0000	(2.262)	0	0	0
27/10/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	62.0000	77.0000	24.194	0	0	0
27/10/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	87.0000	103.0000	18.391	0	0	0
27/10/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	1,511.0000	1,464.0000	(3.111)	0	0	0
27/10/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	1,993.0000	1,940.0000	(2.659)	0	0	0
27/10/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	32.0000	43.0000	34.375	0	0	0
27/10/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	19.0000	25.0000	31.579	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	2,609.0000	2,549.0000	(2.300)	0	0	0
27/10/2008	\$ / R 2008/12/12	10.75	Put	Currency Future	723.0000	756.0000	4.564	0	0	0
27/10/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	2,438.0000	2,379.0000	(2.420)	0	0	20,000
27/10/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	1,773.0000	1,723.0000	(2.820)	0	0	0
27/10/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	3,017.0000	2,953.0000	(2.121)	0	0	0
27/10/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	74.0000	89.0000	20.270	0	0	0
27/10/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	2,312.0000	2,254.0000	(2.509)	0	0	0
27/10/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	39.0000	51.0000	30.769	0	0	0
27/10/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	2,698.0000	2,637.0000	(2.261)	0	0	0
27/10/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	144.0000	163.0000	13.194	0	0	0
27/10/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	2,971.0000	2,907.0000	(2.154)	0	0	0
27/10/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	2,924.0000	2,861.0000	(2.155)	0	0	0
27/10/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	29.0000	39.0000	34.483	0	0	0
27/10/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	2,523.0000	2,463.0000	(2.378)	0	0	0
27/10/2008	\$ / R 2008/12/12	11.50	Put	Currency Future	1,165.0000	1,203.0000	3.262	0	0	0
27/10/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	208.0000	230.0000	10.577	0	0	0
27/10/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	35.0000	47.0000	34.286	0	0	0
27/10/2008	\$ / R 2008/12/12	11.75	Put	Currency Future	1,331.0000	1,370.0000	2.930	0	0	0
27/10/2008	\$ / R 2008/12/12	12.25	Call	Currency Future	625.0000	590.0000	(5.600)	0	0	0
27/10/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	3,065.0000	2,999.0000	(2.153)	0	0	0
27/10/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	2,189.0000	2,133.0000	(2.558)	0	0	0
27/10/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	319.0000	345.0000	8.150	0	0	0
27/10/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	127.0000	144.0000	13.386	0	0	0
27/10/2008	\$ / R 2008/12/12	9.85	Call	Currency Future	1,671.0000	1,622.0000	(2.932)	0	0	0
27/10/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	3,352.0000	3,283.0000	(2.058)	0	0	0
27/10/2008	\$ / R 2008/12/12	9.85	Put	Currency Future	335.0000	362.0000	8.060	0	0	0
27/10/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	3,160.0000	3,093.0000	(2.120)	0	0	0
27/10/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	196.0000	218.0000	11.224	0	0	0
27/10/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	80.0000	96.0000	20.000	0	0	0
27/10/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	1,704.0000	1,655.0000	(2.876)	0	0	0
27/10/2008	\$ / R 2008/12/12	11.75	Call	Currency Future	767.0000	730.0000	(4.824)	0	0	0
27/10/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	1,364.0000	1,317.0000	(3.446)	0	0	0
27/10/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	20.0000	28.0000	40.000	0	0	0
27/10/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	1,573.0000	1,526.0000	(2.988)	0	0	0
27/10/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	2,653.0000	2,593.0000	(2.262)	0	0	0
27/10/2008	\$ / R 2008/12/12	10.85	Call	Currency Future	1,112.0000	1,071.0000	(3.687)	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
27/10/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	17.0000	23.0000	35.294	0	0	0
27/10/2008	\$ / R 2008/12/12	12.60	Put	Currency Future	0.0000	2,000.0000	100.000	0	0	0
27/10/2008	\$ / R 2008/12/12	10.30	Put	Currency Future	507.0000	536.0000	5.720	0	0	0
27/10/2008	\$ / R 2008/12/12	9.90	Put	Currency Future	352.0000	380.0000	7.955	0	0	0
27/10/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	1,773.0000	1,723.0000	(2.820)	0	0	0
27/10/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	287.0000	313.0000	9.059	0	0	0
27/10/2008	\$ / R 2008/12/12	12.75	Put	Currency Future	2,076.0000	2,119.0000	2.071	0	0	0
27/10/2008	\$ / R 2008/12/12	11.95	Call	Currency Future	0.0000	670.0000	100.000	0	0	0
27/10/2008	\$ / R 2008/12/12	12.75	Call	Currency Future	511.0000	479.0000	(6.262)	0	0	0
27/10/2008	\$ / R 2008/12/12	12.60	Call	Currency Future	0.0000	510.0000	100.000	0	0	0
27/10/2008	\$ / R 2008/12/12	10.25	Put	Currency Future	486.0000	514.0000	5.761	0	0	0
27/10/2008	\$ / R 2008/12/12	14.30	Put	Currency Future	3,392.0000	3,441.0000	1.445	0	0	0
27/10/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	0.0000	2,295.0000	100.000	0	0	0
27/10/2008	\$ / R 2008/12/12	11.25	Call	Currency Future	944.0000	905.0000	(4.131)	0	0	0
27/10/2008	\$ / R 2008/12/12	12.05	Call	Currency Future	677.0000	642.0000	(5.170)	0	0	0
27/10/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	0.0000	135.0000	100.000	0	0	0
27/10/2008	\$ / R 2008/12/12	11.25	Put	Currency Future	1,009.0000	1,045.0000	3.568	0	0	0
27/10/2008	\$ / R 2008/12/12	10.55	Put	Currency Future	621.0000	653.0000	5.153	0	0	0
27/10/2008	\$ / R 2008/12/12	10.45	Call	Currency Future	0.0000	1,264.0000	100.000	0	0	0
27/10/2008	\$ / R 2008/12/12	10.55	Call	Currency Future	1,257.0000	1,213.0000	(3.500)	0	0	0
27/10/2008	\$ / R 2008/12/12	10.45	Put	Currency Future	0.0000	604.0000	100.000	0	0	0
27/10/2008	\$ / R 2008/12/12	10.25	Call	Currency Future	1,421.0000	1,374.0000	(3.308)	0	0	0
27/10/2008	\$ / R 2008/12/12	9.90	Call	Currency Future	1,638.0000	1,590.0000	(2.930)	0	0	0
27/10/2008	\$ / R 2008/12/12	12.05	Put	Currency Future	1,542.0000	1,582.0000	2.594	0	0	0
27/10/2008	\$ / R 2008/12/12	12.80	Call	Currency Future	501.0000	470.0000	(6.188)	0	0	0
27/10/2008	\$ / R 2008/12/12	12.80	Put	Currency Future	2,116.0000	2,160.0000	2.079	0	0	0
27/10/2008	\$ / R 2008/12/12	10.15	Put	Currency Future	445.0000	473.0000	6.292	0	0	0
27/10/2008	\$ / R 2008/12/12	14.30	Call	Currency Future	277.0000	251.0000	(9.386)	0	0	0
27/10/2008	\$ / R 2008/12/12	13.55	Put	Currency Future	2,738.0000	2,786.0000	1.753	0	0	0
27/10/2008	\$ / R 2008/12/12	14.20	Call	Currency Future	0.0000	264.0000	100.000	0	0	0
27/10/2008	\$ / R 2008/12/12	13.55	Call	Currency Future	374.0000	346.0000	(7.487)	0	0	0
27/10/2008	\$ / R 2008/12/12	13.45	Put	Currency Future	0.0000	2,701.0000	100.000	0	0	0
27/10/2008	\$ / R 2008/12/12	10.15	Call	Currency Future	1,481.0000	1,433.0000	(3.241)	0	0	0
27/10/2008	\$ / R 2008/12/12	10.85	Put	Currency Future	776.0000	811.0000	4.510	0	0	0
27/10/2008	\$ / R 2008/12/12	14.20	Put	Currency Future	0.0000	3,354.0000	100.000	0	0	0
27/10/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	3,256.0000	3,188.0000	(2.088)	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
27/10/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	528.0000	557.0000	5.492	0	0	0
27/10/2008	\$ / R 2008/12/12	11.00	Put	Currency Future	861.0000	896.0000	4.065	0	0	0
27/10/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	1,605.0000	1,557.0000	(2.991)	0	0	0
27/10/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	2,032.0000	1,978.0000	(2.657)	0	0	0
27/10/2008	\$ / R 2008/12/12	11.10	Call	Currency Future	0.0000	965.0000	100.000	0	0	0
27/10/2008	\$ / R 2008/12/12	12.00	Call	Currency Future	691.0000	656.0000	(5.065)	0	0	0
27/10/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	370.0000	397.0000	7.297	0	0	0
27/10/2008	\$ / R 2008/12/12	12.70	Put	Currency Future	0.0000	2,079.0000	100.000	0	0	0
27/10/2008	\$ / R 2008/12/12	11.00	Call	Currency Future	1,046.0000	1,006.0000	(3.824)	0	0	0
27/10/2008	\$ / R 2008/12/12	13.45	Call	Currency Future	0.0000	361.0000	100.000	0	0	0
27/10/2008	\$ / R 2008/12/12	12.00	Put	Currency Future	1,506.0000	1,546.0000	2.656	0	0	0
27/10/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	2,480.0000	2,421.0000	(2.379)	0	0	0
27/10/2008	\$ / R 2008/12/12	11.10	Put	Currency Future	0.0000	955.0000	100.000	0	0	0
27/10/2008	\$ / R 2008/12/12	12.50	Put	Currency Future	1,879.0000	1,922.0000	2.288	0	0	0
27/10/2008	\$ / R 2008/12/12	12.70	Call	Currency Future	0.0000	489.0000	100.000	0	0	0
27/10/2008	\$ / R 2008/12/12	12.50	Call	Currency Future	565.0000	532.0000	(5.841)	0	0	0
27/10/2008	\$ / R 2008/12/12	11.35	Call	Currency Future	906.0000	867.0000	(4.305)	0	0	0
27/10/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	94.0000	111.0000	18.085	0	0	0
27/10/2008	\$ / R 2008/12/12	11.95	Put	Currency Future	0.0000	1,510.0000	100.000	0	0	0
27/10/2008	\$ / R 2008/12/12	9.75	Call	Currency Future	1,738.0000	1,689.0000	(2.819)	0	0	0
27/10/2008	\$ / R 2008/12/12	9.75	Put	Currency Future	303.0000	329.0000	8.581	0	0	0
27/10/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	185.0000	206.0000	11.351	0	0	0
27/10/2008	\$ / R 2008/12/12	11.35	Put	Currency Future	1,070.0000	1,107.0000	3.458	0	0	0
27/10/2008	\$ / R 2008/12/12	11.85	Call	Currency Future	736.0000	699.0000	(5.027)	0	0	0
27/10/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	2,070.0000	2,016.0000	(2.609)	0	0	0
27/10/2008	\$ / R 2008/12/12	11.85	Put	Currency Future	1,400.0000	1,439.0000	2.786	0	0	0
27/10/2008	\$ / R 2008/12/12	12.35	Call	Currency Future	600.0000	566.0000	(5.667)	0	0	0
27/10/2008	\$ / R 2008/12/12	12.35	Put	Currency Future	1,764.0000	1,806.0000	2.381	0	0	0
27/10/2008	\$ / R 2008/12/12	12.25	Put	Currency Future	1,689.0000	1,730.0000	2.427	0	0	0
27/10/2008	\$ / R 2008/12/12	13.35	Call	Currency Future	0.0000	376.0000	100.000	0	0	0
27/10/2008	\$ / R 2008/12/12	14.10	Put	Currency Future	0.0000	3,267.0000	100.000	0	0	0
27/10/2008	\$ / R 2008/12/12	13.35	Put	Currency Future	0.0000	2,616.0000	100.000	0	0	0
27/10/2008	\$ / R 2008/12/12	14.10	Call	Currency Future	0.0000	277.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/03/16			Currency Future	11.4661	11.4027	(0.553)	11.8400	11.4100	37,298
27/10/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	190.0000	203.0000	6.842	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
27/10/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	3,098.0000	3,046.0000	(1.679)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	136.0000	146.0000	7.353	0	0	0
27/10/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	291.0000	308.0000	5.842	0	0	0
27/10/2008	\$ / R 2009/03/16	11.00	Call	Currency Future	1,442.0000	1,414.0000	(1.942)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	2,853.0000	2,804.0000	(1.717)	0	0	0
27/10/2008	\$ / R 2009/03/16	11.00	Put	Currency Future	976.0000	1,011.0000	3.586	0	0	0
27/10/2008	\$ / R 2009/03/16	10.75	Call	Currency Future	1,574.0000	1,543.0000	(1.970)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	199.0000	212.0000	6.533	0	0	0
27/10/2008	\$ / R 2009/03/16	11.45	Put	Currency Future	0.0000	1,278.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/03/16	10.75	Put	Currency Future	858.0000	890.0000	3.730	0	0	0
27/10/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	3,056.0000	3,005.0000	(1.669)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	237.0000	252.0000	6.329	0	0	0
27/10/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	208.0000	221.0000	6.250	0	0	0
27/10/2008	\$ / R 2009/03/16	11.45	Call	Currency Future	0.0000	1,231.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	2,290.0000	2,248.0000	(1.834)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	190.0000	203.0000	6.842	0	0	0
27/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	150.0000	161.0000	7.333	0	0	0
27/10/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	3,266.0000	3,214.0000	(1.592)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	129.0000	139.0000	7.752	0	0	0
27/10/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	94.0000	102.0000	8.511	0	0	0
27/10/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	3,056.0000	3,005.0000	(1.669)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	3,182.0000	3,129.0000	(1.666)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	208.0000	221.0000	6.250	0	0	0
27/10/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	340.0000	359.0000	5.588	0	0	0
27/10/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	424.0000	445.0000	4.953	0	0	0
27/10/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	3,015.0000	2,965.0000	(1.658)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	3,396.0000	3,342.0000	(1.590)	0	0	0
27/10/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	2,506.0000	2,462.0000	(1.756)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	227.0000	241.0000	6.167	0	0	0
27/10/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	3,266.0000	3,214.0000	(1.592)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	2,893.0000	2,844.0000	(1.694)	0	0	0
27/10/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	3,660.0000	3,604.0000	(1.530)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	158.0000	169.0000	6.962	0	0	0
27/10/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	143.0000	153.0000	6.993	0	0	0
27/10/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	3,439.0000	3,385.0000	(1.570)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	2,813.0000	2,765.0000	(1.706)	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
27/10/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	2,735.0000	2,687.0000	(1.755)	0	0	0
27/10/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	2,220.0000	2,179.0000	(1.847)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	150.0000	161.0000	7.333	0	0	0
27/10/2008	\$ / R 2009/03/16	11.60	Put	Currency Future	1,330.0000	1,372.0000	3.158	0	0	0
27/10/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	3,309.0000	3,256.0000	(1.602)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	123.0000	132.0000	7.317	0	0	0
27/10/2008	\$ / R 2009/03/16	11.60	Call	Currency Future	1,196.0000	1,175.0000	(1.756)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	182.0000	194.0000	6.593	0	0	0
27/10/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	3,352.0000	3,299.0000	(1.581)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	247.0000	262.0000	6.073	0	0	0
27/10/2008	\$ / R 2009/03/16	9.75	Put	Currency Future	470.0000	493.0000	4.894	0	0	0
27/10/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	2,433.0000	2,389.0000	(1.808)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	165.0000	177.0000	7.273	0	0	0
27/10/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	367.0000	386.0000	5.177	0	0	0
27/10/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	2,853.0000	2,804.0000	(1.717)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	227.0000	241.0000	6.167	0	0	0
27/10/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	3,309.0000	3,256.0000	(1.602)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	237.0000	252.0000	6.329	0	0	0
27/10/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	117.0000	126.0000	7.692	0	0	0
27/10/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	143.0000	153.0000	6.993	0	0	0
27/10/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	2,433.0000	2,389.0000	(1.808)	0	0	0
27/10/2008	\$ / R 2009/03/16	9.75	Call	Currency Future	2,186.0000	2,146.0000	(1.830)	0	0	0
27/10/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	454.0000	477.0000	5.066	0	0	0
27/10/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	2,974.0000	2,924.0000	(1.681)	0	0	0
27/10/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	367.0000	386.0000	5.177	0	0	0
27/10/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	3,139.0000	3,088.0000	(1.625)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	105.0000	113.0000	7.619	0	0	0
27/10/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	2,290.0000	2,248.0000	(1.834)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	173.0000	185.0000	6.936	0	0	0
27/10/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	2,657.0000	2,611.0000	(1.731)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	182.0000	194.0000	6.593	0	0	0
27/10/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	3,098.0000	3,046.0000	(1.679)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	2,974.0000	2,924.0000	(1.681)	0	0	0
27/10/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	315.0000	333.0000	5.714	0	0	0
27/10/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	2,893.0000	2,844.0000	(1.694)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	129.0000	139.0000	7.752	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
27/10/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	3,396.0000	3,342.0000	(1.590)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	3,224.0000	3,171.0000	(1.644)	0	0	0
27/10/2008	\$ / R 2009/03/16	9.85	Put	Currency Future	502.0000	526.0000	4.781	0	0	0
27/10/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	199.0000	212.0000	6.533	0	0	0
27/10/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	2,152.0000	2,112.0000	(1.859)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	2,774.0000	2,726.0000	(1.730)	0	0	0
27/10/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	2,255.0000	2,213.0000	(1.863)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	3,483.0000	3,428.0000	(1.579)	0	0	0
27/10/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	269.0000	285.0000	5.948	0	0	0
27/10/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	2,813.0000	2,765.0000	(1.706)	0	0	0
27/10/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	486.0000	509.0000	4.733	0	0	0
27/10/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	2,934.0000	2,884.0000	(1.704)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	258.0000	273.0000	5.814	0	0	0
27/10/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	409.0000	430.0000	5.134	0	0	0
27/10/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	117.0000	126.0000	7.692	0	0	0
27/10/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	424.0000	445.0000	4.953	0	0	0
27/10/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	2,085.0000	2,046.0000	(1.871)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	3,182.0000	3,129.0000	(1.666)	0	0	0
27/10/2008	\$ / R 2009/03/16	9.65	Put	Currency Future	439.0000	461.0000	5.011	0	0	0
27/10/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	3,483.0000	3,428.0000	(1.579)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	217.0000	231.0000	6.452	0	0	0
27/10/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	2,325.0000	2,283.0000	(1.806)	0	0	0
27/10/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	2,220.0000	2,179.0000	(1.847)	0	0	0
27/10/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	2,581.0000	2,536.0000	(1.744)	0	0	0
27/10/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	2,397.0000	2,353.0000	(1.836)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	3,571.0000	3,516.0000	(1.540)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	247.0000	262.0000	6.073	0	0	0
27/10/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	486.0000	509.0000	4.733	0	0	0
27/10/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	1,657.0000	1,624.0000	(1.992)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	111.0000	119.0000	7.207	0	0	0
27/10/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	353.0000	373.0000	5.666	0	0	0
27/10/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	454.0000	477.0000	5.066	0	0	0
27/10/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	2,152.0000	2,112.0000	(1.859)	0	0	0
27/10/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	791.0000	822.0000	3.919	0	0	0
27/10/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	3,527.0000	3,472.0000	(1.559)	0	0	0
27/10/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	381.0000	401.0000	5.249	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
27/10/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	554.0000	579.0000	4.513	0	0	0
27/10/2008	\$ / R 2009/03/16	9.85	Call	Currency Future	2,119.0000	2,079.0000	(1.888)	0	0	0
27/10/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	340.0000	359.0000	5.588	0	0	0
27/10/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	519.0000	544.0000	4.817	0	0	0
27/10/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	395.0000	415.0000	5.063	0	0	0
27/10/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	519.0000	544.0000	4.817	0	0	0
27/10/2008	\$ / R 2009/03/16	9.95	Call	Currency Future	2,052.0000	2,014.0000	(1.852)	0	0	0
27/10/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	2,020.0000	1,982.0000	(1.881)	0	0	0
27/10/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	2,361.0000	2,318.0000	(1.821)	0	0	0
27/10/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	2,506.0000	2,462.0000	(1.756)	0	0	0
27/10/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	1,126.0000	1,105.0000	(1.865)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	165.0000	177.0000	7.273	0	0	0
27/10/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	590.0000	616.0000	4.407	0	0	0
27/10/2008	\$ / R 2009/03/16	11.70	Put	Currency Future	1,394.0000	1,437.0000	3.085	0	0	0
27/10/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	2,085.0000	2,046.0000	(1.871)	0	0	0
27/10/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	608.0000	635.0000	4.441	0	0	0
27/10/2008	\$ / R 2009/03/16	11.70	Call	Currency Future	1,160.0000	1,139.0000	(1.810)	0	0	0
27/10/2008	\$ / R 2009/03/16	11.50	Put	Currency Future	1,267.0000	1,309.0000	3.315	0	0	0
27/10/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	1,956.0000	1,919.0000	(1.892)	0	0	0
27/10/2008	\$ / R 2009/03/16	11.50	Call	Currency Future	1,233.0000	1,212.0000	(1.703)	0	0	0
27/10/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	1,373.0000	1,352.0000	(1.529)	0	0	0
27/10/2008	\$ / R 2009/03/16	11.40	Put	Currency Future	1,205.0000	1,247.0000	3.485	0	0	0
27/10/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,460.0000	1,502.0000	2.877	0	0	0
27/10/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,057.0000	1,099.0000	3.974	0	0	0
27/10/2008	\$ / R 2009/03/16	11.40	Call	Currency Future	1,271.0000	1,250.0000	(1.652)	0	0	0
27/10/2008	\$ / R 2009/03/16	11.90	Put	Currency Future	1,523.0000	1,563.0000	2.626	0	0	0
27/10/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	1,417.0000	1,394.0000	(1.623)	0	0	0
27/10/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,145.0000	1,187.0000	3.668	0	0	0
27/10/2008	\$ / R 2009/03/16	11.90	Call	Currency Future	1,089.0000	1,066.0000	(2.112)	0	0	0
27/10/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,001.0000	1,041.0000	3.996	0	0	0
27/10/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	881.0000	914.0000	3.746	0	0	0
27/10/2008	\$ / R 2009/03/16	12.00	Put	Currency Future	1,585.0000	1,625.0000	2.524	0	0	0
27/10/2008	\$ / R 2009/03/16	10.95	Put	Currency Future	952.0000	986.0000	3.571	0	0	0
27/10/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	1,547.0000	1,516.0000	(2.004)	0	0	0
27/10/2008	\$ / R 2009/03/16	12.00	Call	Currency Future	1,051.0000	1,028.0000	(2.188)	0	0	0
27/10/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,145.0000	1,187.0000	3.668	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
27/10/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	1,311.0000	1,290.0000	(1.602)	0	0	0
27/10/2008	\$ / R 2009/03/16	11.20	Call	Currency Future	1,352.0000	1,331.0000	(1.553)	0	0	0
27/10/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	1,311.0000	1,290.0000	(1.602)	0	0	0
27/10/2008	\$ / R 2009/03/16	11.20	Put	Currency Future	1,086.0000	1,128.0000	3.867	0	0	0
27/10/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	1,395.0000	1,374.0000	(1.505)	0	0	0
27/10/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,924.0000	1,888.0000	(1.871)	0	0	0
27/10/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,029.0000	1,071.0000	4.082	0	0	0
27/10/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	572.0000	597.0000	4.371	0	0	0
27/10/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	536.0000	561.0000	4.664	0	0	0
27/10/2008	\$ / R 2009/03/16	10.95	Call	Currency Future	1,468.0000	1,439.0000	(1.975)	0	0	0
27/10/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,988.0000	1,950.0000	(1.911)	0	0	0
27/10/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	1,520.0000	1,490.0000	(1.974)	0	0	0
27/10/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	2,470.0000	2,425.0000	(1.822)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	3,015.0000	2,965.0000	(1.658)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	3,527.0000	3,472.0000	(1.559)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	111.0000	119.0000	7.207	0	0	0
27/10/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	2,581.0000	2,536.0000	(1.744)	0	0	0
27/10/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	1,802.0000	1,767.0000	(1.942)	0	0	0
27/10/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	291.0000	308.0000	5.842	0	0	0
27/10/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	315.0000	333.0000	5.714	0	0	0
27/10/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	686.0000	715.0000	4.227	0	0	0
27/10/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	123.0000	132.0000	7.317	0	0	0
27/10/2008	\$ / R 2009/03/16	10.45	Call	Currency Future	1,743.0000	1,709.0000	(1.951)	0	0	0
27/10/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	3,439.0000	3,385.0000	(1.570)	0	0	0
27/10/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	1,685.0000	1,652.0000	(1.958)	0	0	0
27/10/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	1,629.0000	1,597.0000	(1.964)	0	0	0
27/10/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	904.0000	938.0000	3.761	0	0	0
27/10/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	813.0000	844.0000	3.813	0	0	0
27/10/2008	\$ / R 2009/03/16	10.45	Put	Currency Future	727.0000	756.0000	3.989	0	0	0
27/10/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	769.0000	800.0000	4.031	0	0	0
27/10/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	2,657.0000	2,611.0000	(1.731)	0	0	0
27/10/2008	\$ / R 2009/03/16	10.70	Put	Currency Future	835.0000	867.0000	3.832	0	0	0
27/10/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	1,547.0000	1,516.0000	(2.004)	0	0	0
27/10/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	881.0000	914.0000	3.746	0	0	0
27/10/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	1,494.0000	1,464.0000	(2.008)	0	0	0
27/10/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	928.0000	962.0000	3.664	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
27/10/2008	\$ / R 2009/03/16	10.70	Call	Currency Future	1,601.0000	1,570.0000	(1.936)	0	0	0
27/10/2008	\$ / R 2009/03/16	10.50	Put	Currency Future	748.0000	778.0000	4.011	0	0	0
27/10/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	706.0000	735.0000	4.108	0	0	0
27/10/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	1,893.0000	1,857.0000	(1.902)	0	0	0
27/10/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	627.0000	654.0000	4.306	0	0	0
27/10/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	1,832.0000	1,797.0000	(1.910)	0	0	0
27/10/2008	\$ / R 2009/03/16	10.50	Call	Currency Future	1,714.0000	1,681.0000	(1.925)	0	0	0
27/10/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	1,772.0000	1,738.0000	(1.919)	0	0	0
27/10/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	666.0000	694.0000	4.204	0	0	0
27/10/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	608.0000	635.0000	4.441	0	0	0
27/10/2008	\$ / R 2009/03/16	10.25	Call	Currency Future	1,862.0000	1,827.0000	(1.880)	0	0	0
27/10/2008	\$ / R 2009/03/16	10.25	Put	Currency Future	646.0000	674.0000	4.334	0	0	0
27/10/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	1,685.0000	1,652.0000	(1.958)	0	0	0
27/10/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	769.0000	800.0000	4.031	0	0	0
27/10/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,924.0000	1,888.0000	(1.871)	0	0	0
27/10/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	813.0000	844.0000	3.813	0	0	0
27/10/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	1,629.0000	1,597.0000	(1.964)	0	0	0
27/10/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	572.0000	597.0000	4.371	0	0	0
27/10/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,988.0000	1,950.0000	(1.911)	0	0	0
27/10/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	0.0000	1,502.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	0.0000	1,105.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/03/16	11.85	Put	Currency Future	0.0000	1,533.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/03/16	11.85	Call	Currency Future	0.0000	1,085.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/03/16	11.75	Put	Currency Future	0.0000	1,469.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/03/16	11.65	Put	Currency Future	0.0000	1,404.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	0.0000	1,041.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	0.0000	1,352.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	0.0000	1,099.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/03/16	11.25	Call	Currency Future	0.0000	1,310.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/03/16	11.25	Put	Currency Future	0.0000	1,158.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	0.0000	1,394.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/03/16	11.75	Call	Currency Future	0.0000	1,122.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/03/16	11.35	Call	Currency Future	0.0000	1,270.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/03/16	11.35	Put	Currency Future	0.0000	1,217.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/03/16	11.65	Call	Currency Future	0.0000	1,157.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/03/16	11.55	Call	Currency Future	0.0000	1,193.0000	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
27/10/2008	\$ / R 2009/03/16	11.55	Put	Currency Future	0.0000	1,341.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/06/12			Currency Future	11.7220	11.6511	(0.605)	12.1000	11.8700	3,058
27/10/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	483.0000	495.0000	2.484	0	0	0
27/10/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	212.0000	218.0000	2.830	0	0	0
27/10/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	3,502.0000	3,438.0000	(1.828)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	268.0000	276.0000	2.985	0	0	0
27/10/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	3,667.0000	3,602.0000	(1.773)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	249.0000	256.0000	2.811	0	0	0
27/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	221.0000	227.0000	2.715	0	0	0
27/10/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	312.0000	321.0000	2.885	0	0	0
27/10/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	203.0000	209.0000	2.956	0	0	0
27/10/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	230.0000	237.0000	3.043	0	0	0
27/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	3,145.0000	3,083.0000	(1.971)	0	0	0
27/10/2008	\$ / R 2009/06/12	11.20	Put	Currency Future	1,167.0000	1,192.0000	2.142	0	0	0
27/10/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	3,340.0000	3,278.0000	(1.856)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	3,543.0000	3,478.0000	(1.835)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	323.0000	332.0000	2.786	0	0	0
27/10/2008	\$ / R 2009/06/12	11.70	Call	Currency Future	0.0000	1,440.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	908.0000	929.0000	2.313	0	0	0
27/10/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	195.0000	201.0000	3.077	0	0	0
27/10/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	3,836.0000	3,770.0000	(1.721)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	3,543.0000	3,478.0000	(1.835)	0	0	0
27/10/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	2,847.0000	2,788.0000	(2.072)	0	0	0
27/10/2008	\$ / R 2009/06/12	11.70	Put	Currency Future	0.0000	1,489.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	1,980.0000	1,930.0000	(2.525)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	335.0000	344.0000	2.687	0	0	0
27/10/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	3,584.0000	3,519.0000	(1.814)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	187.0000	193.0000	3.209	0	0	0
27/10/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	545.0000	559.0000	2.569	0	0	0
27/10/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	3,184.0000	3,122.0000	(1.947)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	3,709.0000	3,644.0000	(1.752)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	3,107.0000	3,045.0000	(1.995)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	3,421.0000	3,357.0000	(1.871)	0	0	0
27/10/2008	\$ / R 2009/06/12	11.20	Call	Currency Future	1,689.0000	1,643.0000	(2.724)	0	0	0
27/10/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	2,957.0000	2,896.0000	(2.063)	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
27/10/2008	\$ / R 2009/06/12	11.85	Put	Currency Future	1,555.0000	1,584.0000	1.865	0	0	0
27/10/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	513.0000	527.0000	2.729	0	0	0
27/10/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	221.0000	227.0000	2.715	0	0	0
27/10/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	2,705.0000	2,647.0000	(2.144)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	279.0000	287.0000	2.867	0	0	0
27/10/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	359.0000	369.0000	2.786	0	0	0
27/10/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	164.0000	169.0000	3.049	0	0	0
27/10/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	398.0000	409.0000	2.764	0	0	0
27/10/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	612.0000	628.0000	2.614	0	0	0
27/10/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	3,301.0000	3,238.0000	(1.909)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	249.0000	256.0000	2.811	0	0	0
27/10/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	3,751.0000	3,686.0000	(1.733)	0	0	0
27/10/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	2,434.0000	2,379.0000	(2.260)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	3,222.0000	3,160.0000	(1.924)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	230.0000	237.0000	3.043	0	0	0
27/10/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	3,031.0000	2,970.0000	(2.013)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	179.0000	184.0000	2.793	0	0	0
27/10/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	2,920.0000	2,860.0000	(2.055)	0	0	0
27/10/2008	\$ / R 2009/06/12	10.95	Put	Currency Future	1,045.0000	1,068.0000	2.201	0	0	0
27/10/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	385.0000	395.0000	2.597	0	0	0
27/10/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	2,994.0000	2,933.0000	(2.037)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	290.0000	298.0000	2.759	0	0	0
27/10/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	3,502.0000	3,438.0000	(1.828)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	3,461.0000	3,397.0000	(1.849)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	3,421.0000	3,357.0000	(1.871)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	3,380.0000	3,317.0000	(1.864)	0	0	0
27/10/2008	\$ / R 2009/06/12	9.95	Call	Currency Future	2,402.0000	2,347.0000	(2.290)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	3,262.0000	3,199.0000	(1.931)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	3,145.0000	3,083.0000	(1.971)	0	0	0
27/10/2008	\$ / R 2009/06/12	11.85	Call	Currency Future	1,427.0000	1,385.0000	(2.943)	0	0	0
27/10/2008	\$ / R 2009/06/12	9.95	Put	Currency Future	630.0000	646.0000	2.540	0	0	0
27/10/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	2,567.0000	2,510.0000	(2.220)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	3,625.0000	3,561.0000	(1.766)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	3,340.0000	3,278.0000	(1.856)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	239.0000	246.0000	2.929	0	0	0
27/10/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	258.0000	266.0000	3.101	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
27/10/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	2,635.0000	2,578.0000	(2.163)	0	0	0
27/10/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	372.0000	382.0000	2.688	0	0	0
27/10/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	3,301.0000	3,238.0000	(1.909)	0	0	0
27/10/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	578.0000	593.0000	2.595	0	0	0
27/10/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	300.0000	309.0000	3.000	0	0	0
27/10/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	2,994.0000	2,933.0000	(2.037)	0	0	0
27/10/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	2,500.0000	2,444.0000	(2.240)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	268.0000	276.0000	2.985	0	0	0
27/10/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	347.0000	357.0000	2.882	0	0	0
27/10/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	300.0000	309.0000	3.000	0	0	0
27/10/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	2,920.0000	2,860.0000	(2.055)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	3,222.0000	3,160.0000	(1.924)	0	0	0
27/10/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	398.0000	409.0000	2.764	0	0	0
27/10/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	323.0000	332.0000	2.786	0	0	0
27/10/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	279.0000	287.0000	2.867	0	0	0
27/10/2008	\$ / R 2009/06/12	10.95	Call	Currency Future	1,817.0000	1,769.0000	(2.642)	0	0	0
27/10/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	453.0000	465.0000	2.649	0	0	0
27/10/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	3,069.0000	3,008.0000	(1.988)	0	0	0
27/10/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	372.0000	382.0000	2.688	0	0	0
27/10/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	2,775.0000	2,716.0000	(2.126)	0	0	0
27/10/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	761.0000	780.0000	2.497	0	0	0
27/10/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	1,870.0000	1,821.0000	(2.620)	0	0	0
27/10/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	2,183.0000	2,131.0000	(2.382)	0	0	0
27/10/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	998.0000	1,020.0000	2.204	0	0	0
27/10/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	2,775.0000	2,716.0000	(2.126)	0	0	0
27/10/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	2,635.0000	2,578.0000	(2.163)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	335.0000	344.0000	2.687	0	0	0
27/10/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	2,434.0000	2,379.0000	(2.260)	0	0	0
27/10/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	453.0000	465.0000	2.649	0	0	0
27/10/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	685.0000	701.0000	2.336	0	0	0
27/10/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,897.0000	1,848.0000	(2.583)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	3,380.0000	3,317.0000	(1.864)	0	0	0
27/10/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	612.0000	628.0000	2.614	0	0	0
27/10/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	864.0000	885.0000	2.431	0	0	0
27/10/2008	\$ / R 2009/06/12	9.55	Call	Currency Future	2,670.0000	2,612.0000	(2.172)	0	0	0
27/10/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,218.0000	1,246.0000	2.299	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	258.0000	266.0000	3.101	0	0	0
27/10/2008	\$ / R 2009/06/12	10.75	Call	Currency Future	1,924.0000	1,875.0000	(2.547)	0	0	0
27/10/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	545.0000	559.0000	2.569	0	0	0
27/10/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	1,598.0000	1,556.0000	(2.628)	0	0	0
27/10/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	3,107.0000	3,045.0000	(1.995)	0	0	0
27/10/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	2,307.0000	2,253.0000	(2.341)	0	0	0
27/10/2008	\$ / R 2009/06/12	10.75	Put	Currency Future	952.0000	974.0000	2.311	0	0	0
27/10/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	781.0000	800.0000	2.433	0	0	0
27/10/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	1,640.0000	1,597.0000	(2.622)	0	0	0
27/10/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	2,153.0000	2,101.0000	(2.415)	0	0	0
27/10/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	425.0000	436.0000	2.588	0	0	0
27/10/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,276.0000	1,305.0000	2.273	0	0	0
27/10/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	2,036.0000	1,986.0000	(2.456)	0	0	0
27/10/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	2,567.0000	2,510.0000	(2.220)	0	0	0
27/10/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	2,370.0000	2,315.0000	(2.321)	0	0	0
27/10/2008	\$ / R 2009/06/12	11.50	Put	Currency Future	1,336.0000	1,365.0000	2.171	0	0	0
27/10/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	578.0000	593.0000	2.595	0	0	0
27/10/2008	\$ / R 2009/06/12	11.60	Call	Currency Future	1,519.0000	1,477.0000	(2.765)	0	0	0
27/10/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	1,687.0000	1,716.0000	1.719	0	0	0
27/10/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	2,500.0000	2,444.0000	(2.240)	0	0	0
27/10/2008	\$ / R 2009/06/12	11.50	Call	Currency Future	1,558.0000	1,516.0000	(2.696)	0	0	0
27/10/2008	\$ / R 2009/06/12	12.15	Call	Currency Future	1,323.0000	1,278.0000	(3.401)	0	0	0
27/10/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	1,359.0000	1,317.0000	(3.091)	0	0	0
27/10/2008	\$ / R 2009/06/12	11.95	Call	Currency Future	1,393.0000	1,351.0000	(3.015)	0	0	0
27/10/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	513.0000	527.0000	2.729	0	0	0
27/10/2008	\$ / R 2009/06/12	11.95	Put	Currency Future	1,621.0000	1,650.0000	1.789	0	0	0
27/10/2008	\$ / R 2009/06/12	12.15	Put	Currency Future	1,751.0000	1,777.0000	1.485	0	0	0
27/10/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	425.0000	436.0000	2.588	0	0	0
27/10/2008	\$ / R 2009/06/12	12.25	Call	Currency Future	1,284.0000	1,240.0000	(3.427)	0	0	0
27/10/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	1,093.0000	1,117.0000	2.196	0	0	0
27/10/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	722.0000	740.0000	2.493	0	0	0
27/10/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,142.0000	1,167.0000	2.189	0	0	0
27/10/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	2,847.0000	2,788.0000	(2.072)	0	0	0
27/10/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	2,307.0000	2,253.0000	(2.341)	0	0	0
27/10/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	648.0000	664.0000	2.469	0	0	0
27/10/2008	\$ / R 2009/06/12	11.60	Put	Currency Future	1,397.0000	1,426.0000	2.076	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
27/10/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	2,244.0000	2,191.0000	(2.362)	0	0	0
27/10/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	1,714.0000	1,668.0000	(2.684)	0	0	0
27/10/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	685.0000	701.0000	2.336	0	0	0
27/10/2008	\$ / R 2009/06/12	11.75	Put	Currency Future	1,491.0000	1,520.0000	1.945	0	0	0
27/10/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	1,619.0000	1,577.0000	(2.594)	0	0	0
27/10/2008	\$ / R 2009/06/12	11.75	Call	Currency Future	1,463.0000	1,421.0000	(2.871)	0	0	0
27/10/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,247.0000	1,276.0000	2.326	0	0	0
27/10/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	1,739.0000	1,692.0000	(2.703)	0	0	0
27/10/2008	\$ / R 2009/06/12	12.25	Put	Currency Future	1,812.0000	1,839.0000	1.490	0	0	0
27/10/2008	\$ / R 2009/06/12	11.25	Call	Currency Future	1,664.0000	1,619.0000	(2.704)	0	0	0
27/10/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,021.0000	1,044.0000	2.253	0	0	0
27/10/2008	\$ / R 2009/06/12	11.65	Call	Currency Future	1,500.0000	1,458.0000	(2.800)	0	0	0
27/10/2008	\$ / R 2009/06/12	11.25	Put	Currency Future	1,192.0000	1,218.0000	2.181	0	0	0
27/10/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	1,843.0000	1,795.0000	(2.604)	0	0	0
27/10/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	975.0000	997.0000	2.256	0	0	0
27/10/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	1,765.0000	1,718.0000	(2.663)	0	0	0
27/10/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,117.0000	1,141.0000	2.149	0	0	0
27/10/2008	\$ / R 2009/06/12	11.65	Put	Currency Future	1,428.0000	1,457.0000	2.031	0	0	0
27/10/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	2,008.0000	1,958.0000	(2.490)	0	0	0
27/10/2008	\$ / R 2009/06/12	9.85	Call	Currency Future	2,467.0000	2,411.0000	(2.270)	0	0	0
27/10/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,117.0000	1,141.0000	2.149	0	0	0
27/10/2008	\$ / R 2009/06/12	9.75	Put	Currency Future	561.0000	576.0000	2.674	0	0	0
27/10/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,897.0000	1,848.0000	(2.583)	0	0	0
27/10/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	2,533.0000	2,477.0000	(2.211)	0	0	0
27/10/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	975.0000	997.0000	2.256	0	0	0
27/10/2008	\$ / R 2009/06/12	11.45	Put	Currency Future	1,306.0000	1,335.0000	2.221	0	0	0
27/10/2008	\$ / R 2009/06/12	9.65	Put	Currency Future	529.0000	543.0000	2.647	0	0	0
27/10/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	1,843.0000	1,795.0000	(2.604)	0	0	0
27/10/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	2,338.0000	2,284.0000	(2.310)	0	0	0
27/10/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,021.0000	1,044.0000	2.253	0	0	0
27/10/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,367.0000	1,395.0000	2.048	0	0	0
27/10/2008	\$ / R 2009/06/12	9.55	Put	Currency Future	498.0000	511.0000	2.610	0	0	0
27/10/2008	\$ / R 2009/06/12	11.00	Call	Currency Future	1,791.0000	1,743.0000	(2.680)	0	0	0
27/10/2008	\$ / R 2009/06/12	11.45	Call	Currency Future	1,578.0000	1,536.0000	(2.662)	0	0	0
27/10/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	2,601.0000	2,544.0000	(2.191)	0	0	0
27/10/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	1,539.0000	1,496.0000	(2.794)	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
27/10/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	666.0000	683.0000	2.553	0	0	0
27/10/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	1,739.0000	1,692.0000	(2.703)	0	0	0
27/10/2008	\$ / R 2009/06/12	9.85	Put	Currency Future	595.0000	610.0000	2.521	0	0	0
27/10/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	703.0000	721.0000	2.560	0	0	0
27/10/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	2,275.0000	2,222.0000	(2.330)	0	0	0
27/10/2008	\$ / R 2009/06/12	11.00	Put	Currency Future	1,069.0000	1,092.0000	2.152	0	0	0
27/10/2008	\$ / R 2009/06/12	10.25	Put	Currency Future	742.0000	760.0000	2.426	0	0	0
27/10/2008	\$ / R 2009/06/12	10.25	Call	Currency Future	2,214.0000	2,161.0000	(2.394)	0	0	0
27/10/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	802.0000	821.0000	2.369	0	0	0
27/10/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	2,124.0000	2,072.0000	(2.448)	0	0	0
27/10/2008	\$ / R 2009/06/12	10.70	Put	Currency Future	930.0000	951.0000	2.258	0	0	0
27/10/2008	\$ / R 2009/06/12	10.70	Call	Currency Future	1,952.0000	1,902.0000	(2.561)	0	0	0
27/10/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	886.0000	906.0000	2.257	0	0	0
27/10/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	2,008.0000	1,958.0000	(2.490)	0	0	0
27/10/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	886.0000	906.0000	2.257	0	0	0
27/10/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	802.0000	821.0000	2.369	0	0	0
27/10/2008	\$ / R 2009/06/12	10.50	Put	Currency Future	843.0000	863.0000	2.372	0	0	0
27/10/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	761.0000	780.0000	2.497	0	0	0
27/10/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	2,183.0000	2,131.0000	(2.382)	0	0	0
27/10/2008	\$ / R 2009/06/12	10.50	Call	Currency Future	2,065.0000	2,014.0000	(2.470)	0	0	0
27/10/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	2,124.0000	2,072.0000	(2.448)	0	0	0
27/10/2008	\$ / R 2009/06/12	11.80	Call	Currency Future	0.0000	1,403.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	0.0000	1,317.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/06/12	11.80	Put	Currency Future	0.0000	1,552.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/06/12	11.90	Call	Currency Future	0.0000	1,368.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/06/12	12.00	Call	Currency Future	0.0000	1,334.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	0.0000	1,395.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	0.0000	1,496.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/06/12	12.10	Put	Currency Future	0.0000	1,746.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/06/12	12.10	Call	Currency Future	0.0000	1,298.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/06/12	12.00	Put	Currency Future	0.0000	1,683.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/06/12	11.90	Put	Currency Future	0.0000	1,617.0000	100.000	0	0	0
27/10/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	0.0000	1,716.0000	100.000	0	0	0
27/10/2008	£ / R 2008/12/12			Currency Future	17.6418	17.0889	(3.134)	17.3800	17.2100	21,755
27/10/2008	£ / R 2008/12/12	18.15	Put	Currency Future	1,823.0000	2,104.0000	15.414	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
27/10/2008	£ / R 2008/12/12	18.45	Put	Currency Future	2,006.0000	2,303.0000	14.806	0	0	0
27/10/2008	£ / R 2008/12/12	15.40	Put	Currency Future	554.0000	678.0000	22.383	0	0	0
27/10/2008	£ / R 2008/12/12	16.65	Call	Currency Future	2,003.0000	1,642.0000	(18.023)	0	0	0
27/10/2008	£ / R 2008/12/12	15.55	Put	Currency Future	600.0000	731.0000	21.833	0	0	0
27/10/2008	£ / R 2008/12/12	16.10	Call	Currency Future	2,331.0000	1,939.0000	(16.817)	0	0	0
27/10/2008	£ / R 2008/12/12	18.55	Call	Currency Future	1,161.0000	910.0000	(21.619)	0	0	0
27/10/2008	£ / R 2008/12/12	16.50	Put	Currency Future	947.0000	1,131.0000	19.430	0	0	0
27/10/2008	£ / R 2008/12/12	15.55	Call	Currency Future	2,692.0000	2,270.0000	(15.676)	0	0	0
27/10/2008	£ / R 2008/12/12	18.55	Put	Currency Future	2,069.0000	2,371.0000	14.596	0	0	0
27/10/2008	£ / R 2008/12/12	16.30	Call	Currency Future	2,208.0000	1,827.0000	(17.255)	0	0	0
27/10/2008	£ / R 2008/12/12	18.15	Call	Currency Future	1,315.0000	1,043.0000	(20.684)	0	0	0
27/10/2008	£ / R 2008/12/12	14.75	Put	Currency Future	383.0000	475.0000	24.021	0	0	0
27/10/2008	£ / R 2008/12/12	16.30	Put	Currency Future	866.0000	1,038.0000	19.861	0	0	0
27/10/2008	£ / R 2008/12/12	15.35	Put	Currency Future	540.0000	660.0000	22.222	0	0	0
27/10/2008	£ / R 2008/12/12	15.45	Call	Currency Future	2,761.0000	2,334.0000	(15.465)	0	0	0
27/10/2008	£ / R 2008/12/12	16.10	Put	Currency Future	789.0000	950.0000	20.406	0	0	0
27/10/2008	£ / R 2008/12/12	15.60	Call	Currency Future	2,658.0000	2,239.0000	(15.764)	0	0	0
27/10/2008	£ / R 2008/12/12	15.45	Put	Currency Future	570.0000	695.0000	21.930	0	0	0
27/10/2008	£ / R 2008/12/12	15.95	Put	Currency Future	734.0000	887.0000	20.845	0	0	0
27/10/2008	£ / R 2008/12/12	18.45	Call	Currency Future	1,198.0000	942.0000	(21.369)	0	0	0
27/10/2008	£ / R 2008/12/12	14.90	Call	Currency Future	3,161.0000	2,707.0000	(14.363)	0	0	0
27/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	2,458.0000	2,055.0000	(16.395)	0	0	0
27/10/2008	£ / R 2008/12/12	15.65	Put	Currency Future	632.0000	768.0000	21.519	0	0	0
27/10/2008	£ / R 2008/12/12	15.35	Call	Currency Future	2,832.0000	2,399.0000	(15.290)	0	0	0
27/10/2008	£ / R 2008/12/12	15.65	Call	Currency Future	2,624.0000	2,207.0000	(15.892)	0	0	0
27/10/2008	£ / R 2008/12/12	15.70	Call	Currency Future	2,590.0000	2,176.0000	(15.985)	0	0	0
27/10/2008	£ / R 2008/12/12	18.35	Put	Currency Future	1,944.0000	2,236.0000	15.021	0	0	0
27/10/2008	£ / R 2008/12/12	14.90	Put	Currency Future	419.0000	518.0000	23.628	0	0	0
27/10/2008	£ / R 2008/12/12	15.60	Put	Currency Future	616.0000	750.0000	21.753	0	0	0
27/10/2008	£ / R 2008/12/12	15.70	Put	Currency Future	649.0000	787.0000	21.263	0	0	0
27/10/2008	£ / R 2008/12/12	17.95	Call	Currency Future	1,393.0000	1,115.0000	(19.957)	0	0	0
27/10/2008	£ / R 2008/12/12	14.60	Call	Currency Future	3,391.0000	2,924.0000	(13.772)	0	0	0
27/10/2008	£ / R 2008/12/12	18.05	Put	Currency Future	1,764.0000	2,039.0000	15.590	0	0	0
27/10/2008	£ / R 2008/12/12	15.40	Call	Currency Future	2,796.0000	2,367.0000	(15.343)	0	0	0
27/10/2008	£ / R 2008/12/12	17.75	Call	Currency Future	1,471.0000	1,190.0000	(19.103)	0	0	0
27/10/2008	£ / R 2008/12/12	14.75	Call	Currency Future	3,275.0000	2,814.0000	(14.076)	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
27/10/2008	£ / R 2008/12/12	14.40	Put	Currency Future	308.0000	385.0000	25.000	0	0	0
27/10/2008	£ / R 2008/12/12	17.75	Put	Currency Future	1,579.0000	1,851.0000	17.226	0	0	0
27/10/2008	£ / R 2008/12/12	14.60	Put	Currency Future	349.0000	435.0000	24.642	0	0	0
27/10/2008	£ / R 2008/12/12	15.90	Put	Currency Future	717.0000	866.0000	20.781	0	0	0
27/10/2008	£ / R 2008/12/12	17.70	Put	Currency Future	1,549.0000	1,821.0000	17.560	0	0	0
27/10/2008	£ / R 2008/12/12	14.50	Call	Currency Future	3,470.0000	2,998.0000	(13.602)	0	0	0
27/10/2008	£ / R 2008/12/12	15.80	Call	Currency Future	2,524.0000	2,115.0000	(16.204)	0	0	0
27/10/2008	£ / R 2008/12/12	17.85	Call	Currency Future	1,431.0000	1,152.0000	(19.497)	0	0	0
27/10/2008	£ / R 2008/12/12	17.70	Call	Currency Future	1,491.0000	1,210.0000	(18.846)	0	0	0
27/10/2008	£ / R 2008/12/12	14.50	Put	Currency Future	328.0000	409.0000	24.695	0	0	0
27/10/2008	£ / R 2008/12/12	14.45	Call	Currency Future	3,510.0000	3,036.0000	(13.504)	0	0	0
27/10/2008	£ / R 2008/12/12	15.80	Put	Currency Future	682.0000	826.0000	21.114	0	0	0
27/10/2008	£ / R 2008/12/12	17.85	Put	Currency Future	1,640.0000	1,913.0000	16.646	0	0	0
27/10/2008	£ / R 2008/12/12	14.60	Call	Currency Future	3,391.0000	2,924.0000	(13.772)	0	0	0
27/10/2008	£ / R 2008/12/12	15.60	Put	Currency Future	616.0000	750.0000	21.753	0	0	0
27/10/2008	£ / R 2008/12/12	14.45	Put	Currency Future	318.0000	397.0000	24.843	0	0	0
27/10/2008	£ / R 2008/12/12	15.95	Call	Currency Future	2,426.0000	2,026.0000	(16.488)	0	0	0
27/10/2008	£ / R 2008/12/12	16.50	Call	Currency Future	2,089.0000	1,720.0000	(17.664)	0	0	0
27/10/2008	£ / R 2008/12/12	17.70	Put	Currency Future	1,549.0000	1,821.0000	17.560	0	0	0
27/10/2008	£ / R 2008/12/12	14.60	Put	Currency Future	349.0000	435.0000	24.642	0	0	0
27/10/2008	£ / R 2008/12/12	14.35	Put	Currency Future	298.0000	373.0000	25.168	0	0	0
27/10/2008	£ / R 2008/12/12	18.35	Call	Currency Future	1,236.0000	975.0000	(21.117)	0	0	0
27/10/2008	£ / R 2008/12/12	14.40	Call	Currency Future	3,550.0000	3,074.0000	(13.408)	0	0	0
27/10/2008	£ / R 2008/12/12	16.20	Call	Currency Future	2,269.0000	1,882.0000	(17.056)	0	0	0
27/10/2008	£ / R 2008/12/12	18.05	Call	Currency Future	1,356.0000	1,078.0000	(20.501)	0	0	0
27/10/2008	£ / R 2008/12/12	14.35	Call	Currency Future	3,590.0000	3,112.0000	(13.315)	0	0	0
27/10/2008	£ / R 2008/12/12	17.95	Put	Currency Future	1,701.0000	1,976.0000	16.167	0	0	0
27/10/2008	£ / R 2008/12/12	15.25	Call	Currency Future	2,903.0000	2,466.0000	(15.053)	0	0	0
27/10/2008	£ / R 2008/12/12	16.20	Call	Currency Future	2,269.0000	1,882.0000	(17.056)	0	0	0
27/10/2008	£ / R 2008/12/12	14.55	Call	Currency Future	3,430.0000	2,961.0000	(13.673)	0	0	0
27/10/2008	£ / R 2008/12/12	15.90	Put	Currency Future	717.0000	866.0000	20.781	0	0	0
27/10/2008	£ / R 2008/12/12	14.80	Call	Currency Future	3,236.0000	2,778.0000	(14.153)	0	0	0
27/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	2,458.0000	2,055.0000	(16.395)	0	0	0
27/10/2008	£ / R 2008/12/12	16.10	Put	Currency Future	789.0000	950.0000	20.406	0	0	0
27/10/2008	£ / R 2008/12/12	14.65	Call	Currency Future	3,352.0000	2,887.0000	(13.872)	0	0	0
27/10/2008	£ / R 2008/12/12	16.40	Call	Currency Future	2,148.0000	1,773.0000	(17.458)	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
27/10/2008	£ / R 2008/12/12	17.70	Call	Currency Future	1,491.0000	1,210.0000	(18.846)	0	0	0
27/10/2008	£ / R 2008/12/12	15.05	Put	Currency Future	457.0000	563.0000	23.195	0	0	0
27/10/2008	£ / R 2008/12/12	15.80	Call	Currency Future	2,524.0000	2,115.0000	(16.204)	0	0	0
27/10/2008	£ / R 2008/12/12	15.05	Call	Currency Future	3,049.0000	2,602.0000	(14.661)	0	0	0
27/10/2008	£ / R 2008/12/12	14.80	Put	Currency Future	395.0000	489.0000	23.797	0	0	0
27/10/2008	£ / R 2008/12/12	16.20	Put	Currency Future	827.0000	993.0000	20.073	0	0	0
27/10/2008	£ / R 2008/12/12	18.40	Put	Currency Future	1,975.0000	2,269.0000	14.886	0	0	0
27/10/2008	£ / R 2008/12/12	15.80	Put	Currency Future	682.0000	826.0000	21.114	0	0	0
27/10/2008	£ / R 2008/12/12	18.10	Put	Currency Future	1,794.0000	2,071.0000	15.440	0	0	0
27/10/2008	£ / R 2008/12/12	14.55	Put	Currency Future	339.0000	422.0000	24.484	0	0	0
27/10/2008	£ / R 2008/12/12	18.60	Call	Currency Future	1,142.0000	895.0000	(21.629)	0	0	0
27/10/2008	£ / R 2008/12/12	16.00	Call	Currency Future	2,394.0000	1,996.0000	(16.625)	0	0	0
27/10/2008	£ / R 2008/12/12	18.10	Call	Currency Future	1,336.0000	1,060.0000	(20.659)	0	0	0
27/10/2008	£ / R 2008/12/12	14.85	Call	Currency Future	3,198.0000	2,742.0000	(14.259)	0	0	0
27/10/2008	£ / R 2008/12/12	15.25	Put	Currency Future	511.0000	627.0000	22.701	0	0	0
27/10/2008	£ / R 2008/12/12	18.60	Put	Currency Future	2,101.0000	2,406.0000	14.517	0	0	0
27/10/2008	£ / R 2008/12/12	16.10	Call	Currency Future	2,331.0000	1,939.0000	(16.817)	0	0	0
27/10/2008	£ / R 2008/12/12	14.65	Put	Currency Future	360.0000	448.0000	24.444	0	0	0
27/10/2008	£ / R 2008/12/12	15.00	Put	Currency Future	444.0000	547.0000	23.198	0	0	0
27/10/2008	£ / R 2008/12/12	18.40	Call	Currency Future	1,217.0000	958.0000	(21.282)	0	0	0
27/10/2008	£ / R 2008/12/12	16.65	Put	Currency Future	1,011.0000	1,203.0000	18.991	0	0	0
27/10/2008	£ / R 2008/12/12	14.85	Put	Currency Future	407.0000	503.0000	23.587	0	0	0
27/10/2008	£ / R 2008/12/12	18.30	Put	Currency Future	1,914.0000	2,203.0000	15.099	0	0	0
27/10/2008	£ / R 2008/12/12	16.00	Put	Currency Future	752.0000	907.0000	20.612	0	0	0
27/10/2008	£ / R 2008/12/12	14.55	Put	Currency Future	339.0000	422.0000	24.484	0	0	0
27/10/2008	£ / R 2008/12/12	16.20	Put	Currency Future	827.0000	993.0000	20.073	0	0	0
27/10/2008	£ / R 2008/12/12	15.00	Call	Currency Future	3,086.0000	2,636.0000	(14.582)	0	0	0
27/10/2008	£ / R 2008/12/12	16.40	Put	Currency Future	906.0000	1,084.0000	19.647	0	0	0
27/10/2008	£ / R 2008/12/12	18.30	Call	Currency Future	1,255.0000	991.0000	(21.036)	0	0	0
27/10/2008	£ / R 2008/12/12	14.55	Call	Currency Future	3,430.0000	2,961.0000	(13.673)	0	0	0
27/10/2008	£ / R 2008/12/12	15.50	Call	Currency Future	2,727.0000	2,302.0000	(15.585)	0	0	0
27/10/2008	£ / R 2008/12/12	14.65	Call	Currency Future	3,352.0000	2,887.0000	(13.872)	0	0	0
27/10/2008	£ / R 2008/12/12	15.90	Put	Currency Future	717.0000	866.0000	20.781	0	0	0
27/10/2008	£ / R 2008/12/12	18.40	Put	Currency Future	1,975.0000	2,269.0000	14.886	0	0	0
27/10/2008	£ / R 2008/12/12	18.20	Call	Currency Future	1,295.0000	1,025.0000	(20.849)	0	0	0
27/10/2008	£ / R 2008/12/12	15.40	Put	Currency Future	554.0000	678.0000	22.383	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2008	£ / R 2008/12/12	15.90	Call	Currency Future	2,458.0000	2,055.0000	(16.395)	0	0	0
27/10/2008	£ / R 2008/12/12	17.65	Call	Currency Future	0.0000	1,230.0000	100.000	0	0	0
27/10/2008	£ / R 2008/12/12	18.20	Put	Currency Future	1,853.0000	2,137.0000	15.326	0	0	0
27/10/2008	£ / R 2008/12/12	15.05	Call	Currency Future	3,049.0000	2,602.0000	(14.661)	0	0	0
27/10/2008	£ / R 2008/12/12	18.70	Call	Currency Future	1,107.0000	864.0000	(21.951)	0	0	0
27/10/2008	£ / R 2008/12/12	15.60	Call	Currency Future	2,658.0000	2,239.0000	(15.764)	0	0	0
27/10/2008	£ / R 2008/12/12	15.05	Put	Currency Future	457.0000	563.0000	23.195	0	0	0
27/10/2008	£ / R 2008/12/12	17.50	Put	Currency Future	1,432.0000	1,702.0000	18.855	0	0	0
27/10/2008	£ / R 2008/12/12	18.70	Put	Currency Future	2,165.0000	2,476.0000	14.365	0	0	0
27/10/2008	£ / R 2008/12/12	14.90	Put	Currency Future	419.0000	518.0000	23.628	0	0	0
27/10/2008	£ / R 2008/12/12	17.60	Call	Currency Future	1,531.0000	1,250.0000	(18.354)	0	0	0
27/10/2008	£ / R 2008/12/12	18.40	Call	Currency Future	1,217.0000	958.0000	(21.282)	0	0	0
27/10/2008	£ / R 2008/12/12	15.15	Put	Currency Future	483.0000	594.0000	22.981	0	0	0
27/10/2008	£ / R 2008/12/12	14.70	Call	Currency Future	3,313.0000	2,850.0000	(13.975)	0	0	0
27/10/2008	£ / R 2008/12/12	14.65	Put	Currency Future	360.0000	448.0000	24.444	0	0	0
27/10/2008	£ / R 2008/12/12	17.60	Put	Currency Future	1,490.0000	1,761.0000	18.188	0	0	0
27/10/2008	£ / R 2008/12/12	17.65	Put	Currency Future	0.0000	1,791.0000	100.000	0	0	0
27/10/2008	£ / R 2008/12/12	18.80	Put	Currency Future	2,230.0000	2,546.0000	14.170	0	0	0
27/10/2008	£ / R 2008/12/12	14.90	Call	Currency Future	3,161.0000	2,707.0000	(14.363)	0	0	0
27/10/2008	£ / R 2008/12/12	18.55	Put	Currency Future	2,069.0000	2,371.0000	14.596	0	0	0
27/10/2008	£ / R 2008/12/12	15.10	Call	Currency Future	3,012.0000	2,567.0000	(14.774)	0	0	0
27/10/2008	£ / R 2008/12/12	15.15	Call	Currency Future	2,975.0000	2,533.0000	(14.857)	0	0	0
27/10/2008	£ / R 2008/12/12	17.50	Call	Currency Future	1,573.0000	1,290.0000	(17.991)	0	0	0
27/10/2008	£ / R 2008/12/12	18.65	Put	Currency Future	2,133.0000	2,441.0000	14.440	0	0	0
27/10/2008	£ / R 2008/12/12	14.70	Put	Currency Future	371.0000	461.0000	24.259	0	0	0
27/10/2008	£ / R 2008/12/12	15.15	Put	Currency Future	483.0000	594.0000	22.981	0	0	0
27/10/2008	£ / R 2008/12/12	17.40	Call	Currency Future	1,617.0000	1,328.0000	(17.873)	0	0	0
27/10/2008	£ / R 2008/12/12	18.80	Call	Currency Future	1,072.0000	835.0000	(22.108)	0	0	0
27/10/2008	£ / R 2008/12/12	15.15	Call	Currency Future	2,975.0000	2,533.0000	(14.857)	0	0	0
27/10/2008	£ / R 2008/12/12	18.10	Call	Currency Future	1,336.0000	1,060.0000	(20.659)	0	0	0
27/10/2008	£ / R 2008/12/12	15.50	Put	Currency Future	585.0000	713.0000	21.880	0	0	0
27/10/2008	£ / R 2008/12/12	15.40	Call	Currency Future	2,796.0000	2,367.0000	(15.343)	0	0	0
27/10/2008	£ / R 2008/12/12	15.75	Put	Currency Future	665.0000	807.0000	21.353	0	0	0
27/10/2008	£ / R 2008/12/12	17.40	Put	Currency Future	1,375.0000	1,639.0000	19.200	0	0	0
27/10/2008	£ / R 2008/12/12	18.55	Call	Currency Future	1,161.0000	910.0000	(21.619)	0	0	0
27/10/2008	£ / R 2008/12/12	17.90	Put	Currency Future	1,670.0000	1,944.0000	16.407	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
27/10/2008	£ / R 2008/12/12	16.95	Call	Currency Future	1,838.0000	1,510.0000	(17.845)	0	0	0
27/10/2008	£ / R 2008/12/12	15.55	Put	Currency Future	600.0000	731.0000	21.833	0	0	0
27/10/2008	£ / R 2008/12/12	17.30	Call	Currency Future	1,661.0000	1,366.0000	(17.760)	0	0	0
27/10/2008	£ / R 2008/12/12	18.25	Put	Currency Future	1,883.0000	2,169.0000	15.189	0	0	0
27/10/2008	£ / R 2008/12/12	18.35	Put	Currency Future	1,944.0000	2,236.0000	15.021	0	0	0
27/10/2008	£ / R 2008/12/12	18.10	Put	Currency Future	1,794.0000	2,071.0000	15.440	0	0	0
27/10/2008	£ / R 2008/12/12	17.80	Put	Currency Future	1,609.0000	1,882.0000	16.967	0	0	0
27/10/2008	£ / R 2008/12/12	16.45	Call	Currency Future	2,118.0000	1,746.0000	(17.564)	0	0	0
27/10/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,319.0000	1,577.0000	19.560	0	0	0
27/10/2008	£ / R 2008/12/12	18.25	Call	Currency Future	1,275.0000	1,008.0000	(20.941)	0	0	0
27/10/2008	£ / R 2008/12/12	18.65	Call	Currency Future	1,124.0000	880.0000	(21.708)	0	0	0
27/10/2008	£ / R 2008/12/12	18.50	Put	Currency Future	2,037.0000	2,337.0000	14.728	0	0	0
27/10/2008	£ / R 2008/12/12	16.35	Put	Currency Future	886.0000	1,061.0000	19.752	0	0	0
27/10/2008	£ / R 2008/12/12	17.20	Put	Currency Future	1,267.0000	1,517.0000	19.732	0	0	0
27/10/2008	£ / R 2008/12/12	18.05	Put	Currency Future	1,764.0000	2,039.0000	15.590	0	0	0
27/10/2008	£ / R 2008/12/12	16.35	Call	Currency Future	2,178.0000	1,800.0000	(17.355)	0	0	0
27/10/2008	£ / R 2008/12/12	18.35	Call	Currency Future	1,236.0000	975.0000	(21.117)	0	0	0
27/10/2008	£ / R 2008/12/12	17.90	Call	Currency Future	1,412.0000	1,133.0000	(19.759)	0	0	0
27/10/2008	£ / R 2008/12/12	16.25	Put	Currency Future	846.0000	1,015.0000	19.976	0	0	0
27/10/2008	£ / R 2008/12/12	17.85	Call	Currency Future	1,431.0000	1,152.0000	(19.497)	0	0	0
27/10/2008	£ / R 2008/12/12	17.60	Put	Currency Future	1,490.0000	1,761.0000	18.188	0	0	0
27/10/2008	£ / R 2008/12/12	16.45	Put	Currency Future	927.0000	1,107.0000	19.417	0	0	0
27/10/2008	£ / R 2008/12/12	18.05	Call	Currency Future	1,356.0000	1,078.0000	(20.501)	0	0	0
27/10/2008	£ / R 2008/12/12	17.60	Call	Currency Future	1,531.0000	1,250.0000	(18.354)	0	0	0
27/10/2008	£ / R 2008/12/12	16.55	Put	Currency Future	968.0000	1,155.0000	19.318	0	0	0
27/10/2008	£ / R 2008/12/12	17.85	Put	Currency Future	1,640.0000	1,913.0000	16.646	0	0	0
27/10/2008	£ / R 2008/12/12	18.50	Call	Currency Future	1,179.0000	926.0000	(21.459)	0	0	0
27/10/2008	£ / R 2008/12/12	15.10	Call	Currency Future	3,012.0000	2,567.0000	(14.774)	0	0	0
27/10/2008	£ / R 2008/12/12	17.80	Call	Currency Future	1,451.0000	1,171.0000	(19.297)	0	0	0
27/10/2008	£ / R 2008/12/12	15.10	Put	Currency Future	470.0000	578.0000	22.979	0	0	0
27/10/2008	£ / R 2008/12/12	18.30	Put	Currency Future	1,914.0000	2,203.0000	15.099	0	0	0
27/10/2008	£ / R 2008/12/12	17.40	Call	Currency Future	1,617.0000	1,328.0000	(17.873)	0	0	0
27/10/2008	£ / R 2008/12/12	18.20	Put	Currency Future	1,853.0000	2,137.0000	15.326	0	0	0
27/10/2008	£ / R 2008/12/12	15.20	Call	Currency Future	2,939.0000	2,499.0000	(14.971)	0	0	0
27/10/2008	£ / R 2008/12/12	17.40	Put	Currency Future	1,375.0000	1,639.0000	19.200	0	0	0
27/10/2008	£ / R 2008/12/12	15.10	Put	Currency Future	470.0000	578.0000	22.979	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
27/10/2008	£ / R 2008/12/12	17.90	Call	Currency Future	1,412.0000	1,133.0000	(19.759)	0	0	0
27/10/2008	£ / R 2008/12/12	15.20	Put	Currency Future	497.0000	610.0000	22.736	0	0	0
27/10/2008	£ / R 2008/12/12	15.30	Call	Currency Future	2,867.0000	2,432.0000	(15.173)	0	0	0
27/10/2008	£ / R 2008/12/12	17.90	Put	Currency Future	1,670.0000	1,944.0000	16.407	0	0	0
27/10/2008	£ / R 2008/12/12	18.00	Call	Currency Future	1,375.0000	1,096.0000	(20.291)	0	0	0
27/10/2008	£ / R 2008/12/12	18.00	Put	Currency Future	1,733.0000	2,007.0000	15.811	0	0	0
27/10/2008	£ / R 2008/12/12	18.20	Call	Currency Future	1,295.0000	1,025.0000	(20.849)	0	0	0
27/10/2008	£ / R 2008/12/12	18.30	Call	Currency Future	1,255.0000	991.0000	(21.036)	0	0	0
27/10/2008	£ / R 2008/12/12	15.30	Put	Currency Future	525.0000	643.0000	22.476	0	0	0
27/10/2008	£ / R 2008/12/12	14.80	Call	Currency Future	3,236.0000	2,778.0000	(14.153)	0	0	0
27/10/2008	£ / R 2008/12/12	14.95	Put	Currency Future	431.0000	532.0000	23.434	0	0	0
27/10/2008	£ / R 2008/12/12	15.30	Put	Currency Future	525.0000	643.0000	22.476	0	0	0
27/10/2008	£ / R 2008/12/12	14.95	Call	Currency Future	3,123.0000	2,671.0000	(14.473)	0	0	0
27/10/2008	£ / R 2008/12/12	15.30	Call	Currency Future	2,867.0000	2,432.0000	(15.173)	0	0	0
27/10/2008	£ / R 2008/12/12	16.55	Call	Currency Future	2,060.0000	1,693.0000	(17.816)	0	0	0
27/10/2008	£ / R 2008/12/12	16.75	Put	Currency Future	1,055.0000	1,257.0000	19.147	0	0	0
27/10/2008	£ / R 2008/12/12	14.80	Put	Currency Future	395.0000	489.0000	23.797	0	0	0
27/10/2008	£ / R 2008/12/12	16.75	Call	Currency Future	1,947.0000	1,596.0000	(18.028)	0	0	0
27/10/2008	£ / R 2008/12/12	15.55	Call	Currency Future	2,692.0000	2,270.0000	(15.676)	0	0	0
27/10/2008	£ / R 2008/12/12	16.25	Call	Currency Future	2,238.0000	1,854.0000	(17.158)	0	0	0
27/10/2008	£ / R 2008/12/12	16.15	Call	Currency Future	2,300.0000	1,910.0000	(16.957)	0	0	0
27/10/2008	£ / R 2008/12/12	15.75	Call	Currency Future	2,557.0000	2,146.0000	(16.074)	0	0	0
27/10/2008	£ / R 2008/12/12	15.65	Put	Currency Future	632.0000	768.0000	21.519	0	0	0
27/10/2008	£ / R 2008/12/12	15.65	Call	Currency Future	2,624.0000	2,207.0000	(15.892)	0	0	0
27/10/2008	£ / R 2008/12/12	16.15	Put	Currency Future	808.0000	971.0000	20.173	0	0	0
27/10/2008	£ / R 2008/12/12	15.85	Put	Currency Future	699.0000	846.0000	21.030	0	0	0
27/10/2008	£ / R 2008/12/12	15.85	Call	Currency Future	2,491.0000	2,085.0000	(16.299)	0	0	0
27/10/2008	£ / R 2008/12/12	16.05	Put	Currency Future	771.0000	928.0000	20.363	0	0	0
27/10/2008	£ / R 2008/12/12	16.05	Call	Currency Future	2,362.0000	1,967.0000	(16.723)	0	0	0
27/10/2008	£ / R 2008/12/12	16.85	Put	Currency Future	1,100.0000	1,314.0000	19.455	0	0	0
27/10/2008	£ / R 2008/12/12	16.60	Call	Currency Future	2,031.0000	1,668.0000	(17.873)	0	0	0
27/10/2008	£ / R 2008/12/12	16.40	Put	Currency Future	906.0000	1,084.0000	19.647	0	0	0
27/10/2008	£ / R 2008/12/12	16.40	Call	Currency Future	2,148.0000	1,773.0000	(17.458)	0	0	0
27/10/2008	£ / R 2008/12/12	17.20	Call	Currency Future	1,709.0000	1,406.0000	(17.730)	0	0	0
27/10/2008	£ / R 2008/12/12	16.60	Put	Currency Future	990.0000	1,179.0000	19.091	0	0	0
27/10/2008	£ / R 2008/12/12	16.85	Call	Currency Future	1,892.0000	1,553.0000	(17.918)	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
27/10/2008	£ / R	2008/12/12	16.95	Put	Currency Future	1,147.0000	1,371.0000	19.529	0	0	0
27/10/2008	£ / R	2008/12/12	17.05	Call	Currency Future	1,786.0000	1,467.0000	(17.861)	0	0	0
27/10/2008	£ / R	2008/12/12	17.05	Put	Currency Future	1,194.0000	1,428.0000	19.598	0	0	0
27/10/2008	£ / R	2008/12/12	16.80	Call	Currency Future	0.0000	1,574.0000	100.000	0	0	0
27/10/2008	£ / R	2008/12/12	16.80	Put	Currency Future	0.0000	1,286.0000	100.000	0	0	0
27/10/2008	£ / R	2008/12/12	16.90	Call	Currency Future	0.0000	1,531.0000	100.000	0	0	0
27/10/2008	£ / R	2008/12/12	17.00	Call	Currency Future	0.0000	1,488.0000	100.000	0	0	0
27/10/2008	£ / R	2008/12/12	17.00	Put	Currency Future	0.0000	1,399.0000	100.000	0	0	0
27/10/2008	£ / R	2008/12/12	16.90	Put	Currency Future	0.0000	1,343.0000	100.000	0	0	0
27/10/2008	£ / R	2008/12/12	17.10	Call	Currency Future	0.0000	1,446.0000	100.000	0	0	0
27/10/2008	£ / R	2008/12/12	17.35	Call	Currency Future	0.0000	1,347.0000	100.000	0	0	0
27/10/2008	£ / R	2008/12/12	16.70	Call	Currency Future	0.0000	1,617.0000	100.000	0	0	0
27/10/2008	£ / R	2008/12/12	17.10	Put	Currency Future	0.0000	1,458.0000	100.000	0	0	0
27/10/2008	£ / R	2008/12/12	17.35	Put	Currency Future	0.0000	1,608.0000	100.000	0	0	0
27/10/2008	£ / R	2008/12/12	16.70	Put	Currency Future	0.0000	1,228.0000	100.000	0	0	0
27/10/2008	£ / R	2008/12/12	17.45	Call	Currency Future	0.0000	1,309.0000	100.000	0	0	0
27/10/2008	£ / R	2008/12/12	17.55	Call	Currency Future	0.0000	1,270.0000	100.000	0	0	0
27/10/2008	£ / R	2008/12/12	17.55	Put	Currency Future	0.0000	1,731.0000	100.000	0	0	0
27/10/2008	£ / R	2008/12/12	17.45	Put	Currency Future	0.0000	1,670.0000	100.000	0	0	0
27/10/2008	£ / R	2008/12/12	17.25	Put	Currency Future	0.0000	1,547.0000	100.000	0	0	0
27/10/2008	£ / R	2008/12/12	17.25	Call	Currency Future	0.0000	1,386.0000	100.000	0	0	0
27/10/2008	£ / R	2009/03/16			Currency Future	18.0272	17.4925	(2.966)	0.0000	0.0000	16,464
27/10/2008	£ / R	2009/03/16	19.25	Call	Currency Future	1,450.0000	1,223.0000	(15.655)	0	0	0
27/10/2008	£ / R	2009/03/16	15.90	Put	Currency Future	908.0000	1,071.0000	17.952	0	0	0
27/10/2008	£ / R	2009/03/16	14.90	Put	Currency Future	588.0000	707.0000	20.238	0	0	0
27/10/2008	£ / R	2009/03/16	16.00	Call	Currency Future	2,972.0000	2,604.0000	(12.382)	0	0	0
27/10/2008	£ / R	2009/03/16	19.15	Put	Currency Future	2,608.0000	2,913.0000	11.695	0	0	0
27/10/2008	£ / R	2009/03/16	14.75	Call	Currency Future	3,825.0000	3,403.0000	(11.033)	0	0	0
27/10/2008	£ / R	2009/03/16	14.80	Put	Currency Future	561.0000	676.0000	20.499	0	0	0
27/10/2008	£ / R	2009/03/16	16.20	Put	Currency Future	1,022.0000	1,198.0000	17.221	0	0	0
27/10/2008	£ / R	2009/03/16	14.80	Call	Currency Future	3,788.0000	3,369.0000	(11.061)	0	0	0
27/10/2008	£ / R	2009/03/16	16.50	Put	Currency Future	1,143.0000	1,333.0000	16.623	0	0	0
27/10/2008	£ / R	2009/03/16	19.15	Call	Currency Future	1,485.0000	1,255.0000	(15.488)	0	0	0
27/10/2008	£ / R	2009/03/16	15.05	Put	Currency Future	630.0000	756.0000	20.000	0	0	0
27/10/2008	£ / R	2009/03/16	14.90	Call	Currency Future	3,715.0000	3,300.0000	(11.171)	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
27/10/2008	£ / R 2009/03/16	18.90	Put	Currency Future	2,450.0000	2,745.0000	12.041	0	0	0
27/10/2008	£ / R 2009/03/16	18.95	Call	Currency Future	1,559.0000	1,320.0000	(15.330)	0	0	0
27/10/2008	£ / R 2009/03/16	16.95	Call	Currency Future	2,418.0000	2,093.0000	(13.441)	0	0	0
27/10/2008	£ / R 2009/03/16	15.15	Call	Currency Future	3,537.0000	3,132.0000	(11.450)	0	0	0
27/10/2008	£ / R 2009/03/16	15.10	Call	Currency Future	3,572.0000	3,165.0000	(11.394)	0	0	0
27/10/2008	£ / R 2009/03/16	16.70	Call	Currency Future	2,556.0000	2,220.0000	(13.146)	0	0	0
27/10/2008	£ / R 2009/03/16	19.25	Put	Currency Future	2,672.0000	2,981.0000	11.564	0	0	0
27/10/2008	£ / R 2009/03/16	15.15	Put	Currency Future	660.0000	790.0000	19.697	0	0	0
27/10/2008	£ / R 2009/03/16	15.05	Call	Currency Future	3,608.0000	3,199.0000	(11.336)	0	0	0
27/10/2008	£ / R 2009/03/16	16.00	Put	Currency Future	945.0000	1,112.0000	17.672	0	0	0
27/10/2008	£ / R 2009/03/16	18.95	Put	Currency Future	2,482.0000	2,778.0000	11.926	0	0	0
27/10/2008	£ / R 2009/03/16	17.95	Call	Currency Future	1,943.0000	1,691.0000	(12.970)	0	0	0
27/10/2008	£ / R 2009/03/16	15.05	Call	Currency Future	3,608.0000	3,199.0000	(11.336)	0	0	0
27/10/2008	£ / R 2009/03/16	15.30	Put	Currency Future	705.0000	842.0000	19.433	0	0	0
27/10/2008	£ / R 2009/03/16	16.70	Put	Currency Future	1,229.0000	1,428.0000	16.192	0	0	0
27/10/2008	£ / R 2009/03/16	19.05	Put	Currency Future	2,544.0000	2,845.0000	11.832	0	0	0
27/10/2008	£ / R 2009/03/16	16.20	Call	Currency Future	2,849.0000	2,490.0000	(12.601)	0	0	0
27/10/2008	£ / R 2009/03/16	16.10	Call	Currency Future	2,910.0000	2,547.0000	(12.474)	0	0	0
27/10/2008	£ / R 2009/03/16	19.05	Call	Currency Future	1,522.0000	1,287.0000	(15.440)	0	0	0
27/10/2008	£ / R 2009/03/16	16.95	Put	Currency Future	1,341.0000	1,551.0000	15.660	0	0	0
27/10/2008	£ / R 2009/03/16	16.30	Call	Currency Future	2,788.0000	2,434.0000	(12.697)	0	0	0
27/10/2008	£ / R 2009/03/16	18.55	Call	Currency Future	1,715.0000	1,459.0000	(14.927)	0	0	0
27/10/2008	£ / R 2009/03/16	15.70	Call	Currency Future	3,164.0000	2,783.0000	(12.042)	0	0	0
27/10/2008	£ / R 2009/03/16	14.70	Put	Currency Future	534.0000	646.0000	20.974	0	0	0
27/10/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,273.0000	1,476.0000	15.947	0	0	0
27/10/2008	£ / R 2009/03/16	18.95	Put	Currency Future	2,482.0000	2,778.0000	11.926	0	0	0
27/10/2008	£ / R 2009/03/16	17.95	Put	Currency Future	1,865.0000	2,148.0000	15.174	0	0	0
27/10/2008	£ / R 2009/03/16	15.10	Put	Currency Future	645.0000	773.0000	19.845	0	0	0
27/10/2008	£ / R 2009/03/16	16.80	Call	Currency Future	2,500.0000	2,169.0000	(13.240)	0	0	0
27/10/2008	£ / R 2009/03/16	18.95	Call	Currency Future	1,559.0000	1,320.0000	(15.330)	0	0	0
27/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	3,035.0000	2,663.0000	(12.257)	0	0	0
27/10/2008	£ / R 2009/03/16	15.80	Call	Currency Future	3,099.0000	2,723.0000	(12.133)	0	0	0
27/10/2008	£ / R 2009/03/16	14.70	Call	Currency Future	3,861.0000	3,438.0000	(10.956)	0	0	0
27/10/2008	£ / R 2009/03/16	16.00	Put	Currency Future	945.0000	1,112.0000	17.672	0	0	0
27/10/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,186.0000	1,380.0000	16.358	0	0	0
27/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	908.0000	1,071.0000	17.952	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
27/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	3,035.0000	2,663.0000	(12.257)	0	0	0
27/10/2008	£ / R 2009/03/16	15.30	Call	Currency Future	3,433.0000	3,034.0000	(11.622)	0	0	0
27/10/2008	£ / R 2009/03/16	16.00	Call	Currency Future	2,972.0000	2,604.0000	(12.382)	0	0	0
27/10/2008	£ / R 2009/03/16	16.60	Call	Currency Future	2,613.0000	2,272.0000	(13.050)	0	0	0
27/10/2008	£ / R 2009/03/16	15.80	Put	Currency Future	872.0000	1,030.0000	18.119	0	0	0
27/10/2008	£ / R 2009/03/16	14.60	Call	Currency Future	3,936.0000	3,509.0000	(10.849)	0	0	0
27/10/2008	£ / R 2009/03/16	15.15	Call	Currency Future	3,537.0000	3,132.0000	(11.450)	0	0	0
27/10/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,061.0000	1,242.0000	17.059	0	0	0
27/10/2008	£ / R 2009/03/16	15.35	Put	Currency Future	721.0000	859.0000	19.140	0	0	0
27/10/2008	£ / R 2009/03/16	16.10	Put	Currency Future	983.0000	1,154.0000	17.396	0	0	0
27/10/2008	£ / R 2009/03/16	18.55	Put	Currency Future	2,237.0000	2,517.0000	12.517	0	0	0
27/10/2008	£ / R 2009/03/16	15.60	Put	Currency Future	803.0000	952.0000	18.555	0	0	0
27/10/2008	£ / R 2009/03/16	18.85	Put	Currency Future	2,419.0000	2,711.0000	12.071	0	0	0
27/10/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,022.0000	1,198.0000	17.221	0	0	0
27/10/2008	£ / R 2009/03/16	16.50	Call	Currency Future	2,670.0000	2,325.0000	(12.921)	0	0	0
27/10/2008	£ / R 2009/03/16	15.60	Call	Currency Future	3,230.0000	2,844.0000	(11.950)	0	0	0
27/10/2008	£ / R 2009/03/16	19.05	Put	Currency Future	2,544.0000	2,845.0000	11.832	0	0	0
27/10/2008	£ / R 2009/03/16	16.30	Call	Currency Future	2,788.0000	2,434.0000	(12.697)	0	0	0
27/10/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,178.0000	2,453.0000	12.626	0	0	0
27/10/2008	£ / R 2009/03/16	14.60	Put	Currency Future	509.0000	616.0000	21.022	0	0	0
27/10/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,061.0000	1,242.0000	17.059	0	0	0
27/10/2008	£ / R 2009/03/16	18.45	Call	Currency Future	1,755.0000	1,496.0000	(14.758)	0	0	0
27/10/2008	£ / R 2009/03/16	15.70	Put	Currency Future	837.0000	991.0000	18.399	0	0	0
27/10/2008	£ / R 2009/03/16	16.20	Call	Currency Future	2,849.0000	2,490.0000	(12.601)	0	0	0
27/10/2008	£ / R 2009/03/16	16.10	Call	Currency Future	2,910.0000	2,547.0000	(12.474)	0	0	0
27/10/2008	£ / R 2009/03/16	19.05	Call	Currency Future	1,522.0000	1,287.0000	(15.440)	0	0	0
27/10/2008	£ / R 2009/03/16	16.40	Call	Currency Future	2,729.0000	2,379.0000	(12.825)	0	0	0
27/10/2008	£ / R 2009/03/16	16.40	Call	Currency Future	2,729.0000	2,379.0000	(12.825)	0	0	0
27/10/2008	£ / R 2009/03/16	18.85	Call	Currency Future	1,597.0000	1,354.0000	(15.216)	0	0	0
27/10/2008	£ / R 2009/03/16	15.80	Put	Currency Future	872.0000	1,030.0000	18.119	0	0	0
27/10/2008	£ / R 2009/03/16	18.45	Call	Currency Future	1,755.0000	1,496.0000	(14.758)	0	0	0
27/10/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,102.0000	1,287.0000	16.788	0	0	0
27/10/2008	£ / R 2009/03/16	18.30	Call	Currency Future	1,812.0000	1,552.0000	(14.349)	0	0	0
27/10/2008	£ / R 2009/03/16	18.20	Put	Currency Future	2,021.0000	2,298.0000	13.706	0	0	0
27/10/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,186.0000	1,380.0000	16.358	0	0	0
27/10/2008	£ / R 2009/03/16	18.20	Call	Currency Future	1,848.0000	1,591.0000	(13.907)	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
27/10/2008	£ / R 2009/03/16	15.15	Put	Currency Future	660.0000	790.0000	19.697	0	0	0
27/10/2008	£ / R 2009/03/16	15.80	Call	Currency Future	3,099.0000	2,723.0000	(12.133)	0	0	0
27/10/2008	£ / R 2009/03/16	18.30	Put	Currency Future	2,084.0000	2,360.0000	13.244	0	0	0
27/10/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,102.0000	1,287.0000	16.788	0	0	0
27/10/2008	£ / R 2009/03/16	16.10	Put	Currency Future	983.0000	1,154.0000	17.396	0	0	0
27/10/2008	£ / R 2009/03/16	18.40	Call	Currency Future	1,776.0000	1,515.0000	(14.696)	0	0	0
27/10/2008	£ / R 2009/03/16	15.00	Put	Currency Future	616.0000	740.0000	20.130	0	0	0
27/10/2008	£ / R 2009/03/16	18.60	Call	Currency Future	1,694.0000	1,441.0000	(14.935)	0	0	0
27/10/2008	£ / R 2009/03/16	14.85	Put	Currency Future	574.0000	692.0000	20.557	0	0	0
27/10/2008	£ / R 2009/03/16	16.60	Call	Currency Future	2,613.0000	2,272.0000	(13.050)	0	0	0
27/10/2008	£ / R 2009/03/16	18.70	Put	Currency Future	2,328.0000	2,613.0000	12.242	0	0	0
27/10/2008	£ / R 2009/03/16	15.00	Call	Currency Future	3,643.0000	3,232.0000	(11.282)	0	0	0
27/10/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,178.0000	2,453.0000	12.626	0	0	0
27/10/2008	£ / R 2009/03/16	18.70	Call	Currency Future	1,655.0000	1,406.0000	(15.045)	0	0	0
27/10/2008	£ / R 2009/03/16	14.85	Call	Currency Future	3,751.0000	3,334.0000	(11.117)	0	0	0
27/10/2008	£ / R 2009/03/16	18.60	Put	Currency Future	2,267.0000	2,549.0000	12.439	0	0	0
27/10/2008	£ / R 2009/03/16	15.05	Put	Currency Future	630.0000	756.0000	20.000	0	0	0
27/10/2008	£ / R 2009/03/16	14.75	Put	Currency Future	547.0000	661.0000	20.841	0	0	0
27/10/2008	£ / R 2009/03/16	18.40	Put	Currency Future	2,149.0000	2,422.0000	12.704	0	0	0
27/10/2008	£ / R 2009/03/16	15.45	Call	Currency Future	3,330.0000	2,938.0000	(11.772)	0	0	0
27/10/2008	£ / R 2009/03/16	18.10	Call	Currency Future	1,885.0000	1,630.0000	(13.528)	0	0	0
27/10/2008	£ / R 2009/03/16	14.95	Call	Currency Future	3,679.0000	3,266.0000	(11.226)	0	0	0
27/10/2008	£ / R 2009/03/16	18.10	Put	Currency Future	1,958.0000	2,238.0000	14.300	0	0	0
27/10/2008	£ / R 2009/03/16	15.25	Call	Currency Future	3,467.0000	3,067.0000	(11.537)	0	0	0
27/10/2008	£ / R 2009/03/16	18.90	Call	Currency Future	1,578.0000	1,337.0000	(15.272)	0	0	0
27/10/2008	£ / R 2009/03/16	15.40	Call	Currency Future	3,364.0000	2,970.0000	(11.712)	0	0	0
27/10/2008	£ / R 2009/03/16	14.65	Call	Currency Future	3,899.0000	3,473.0000	(10.926)	0	0	0
27/10/2008	£ / R 2009/03/16	14.95	Put	Currency Future	602.0000	723.0000	20.100	0	0	0
27/10/2008	£ / R 2009/03/16	17.55	Call	Currency Future	2,109.0000	1,839.0000	(12.802)	0	0	0
27/10/2008	£ / R 2009/03/16	18.65	Call	Currency Future	1,674.0000	1,423.0000	(14.994)	0	0	0
27/10/2008	£ / R 2009/03/16	15.45	Put	Currency Future	753.0000	896.0000	18.991	0	0	0
27/10/2008	£ / R 2009/03/16	15.35	Call	Currency Future	3,398.0000	3,002.0000	(11.654)	0	0	0
27/10/2008	£ / R 2009/03/16	15.40	Put	Currency Future	737.0000	878.0000	19.132	0	0	0
27/10/2008	£ / R 2009/03/16	15.25	Put	Currency Future	690.0000	824.0000	19.420	0	0	0
27/10/2008	£ / R 2009/03/16	15.40	Put	Currency Future	737.0000	878.0000	19.132	0	0	0
27/10/2008	£ / R 2009/03/16	15.55	Call	Currency Future	3,263.0000	2,876.0000	(11.860)	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
27/10/2008	£ / R 2009/03/16	17.65	Put	Currency Future	1,687.0000	1,959.0000	16.123	0	0	0
27/10/2008	£ / R 2009/03/16	18.15	Call	Currency Future	1,866.0000	1,610.0000	(13.719)	0	0	0
27/10/2008	£ / R 2009/03/16	18.05	Call	Currency Future	1,904.0000	1,650.0000	(13.340)	0	0	0
27/10/2008	£ / R 2009/03/16	17.55	Put	Currency Future	1,632.0000	1,896.0000	16.176	0	0	0
27/10/2008	£ / R 2009/03/16	18.15	Put	Currency Future	1,989.0000	2,268.0000	14.027	0	0	0
27/10/2008	£ / R 2009/03/16	18.05	Put	Currency Future	1,927.0000	2,208.0000	14.582	0	0	0
27/10/2008	£ / R 2009/03/16	17.65	Put	Currency Future	1,687.0000	1,959.0000	16.123	0	0	0
27/10/2008	£ / R 2009/03/16	18.80	Put	Currency Future	2,389.0000	2,679.0000	12.139	0	0	0
27/10/2008	£ / R 2009/03/16	18.25	Call	Currency Future	1,830.0000	1,571.0000	(14.153)	0	0	0
27/10/2008	£ / R 2009/03/16	18.65	Put	Currency Future	2,297.0000	2,581.0000	12.364	0	0	0
27/10/2008	£ / R 2009/03/16	18.80	Call	Currency Future	1,616.0000	1,371.0000	(15.161)	0	0	0
27/10/2008	£ / R 2009/03/16	18.25	Put	Currency Future	2,052.0000	2,329.0000	13.499	0	0	0
27/10/2008	£ / R 2009/03/16	15.85	Put	Currency Future	890.0000	1,050.0000	17.978	0	0	0
27/10/2008	£ / R 2009/03/16	18.65	Call	Currency Future	1,674.0000	1,423.0000	(14.994)	0	0	0
27/10/2008	£ / R 2009/03/16	18.50	Call	Currency Future	1,735.0000	1,478.0000	(14.813)	0	0	0
27/10/2008	£ / R 2009/03/16	15.20	Put	Currency Future	675.0000	807.0000	19.556	0	0	0
27/10/2008	£ / R 2009/03/16	15.85	Call	Currency Future	3,067.0000	2,693.0000	(12.194)	0	0	0
27/10/2008	£ / R 2009/03/16	15.75	Put	Currency Future	854.0000	1,010.0000	18.267	0	0	0
27/10/2008	£ / R 2009/03/16	15.55	Put	Currency Future	786.0000	933.0000	18.702	0	0	0
27/10/2008	£ / R 2009/03/16	15.20	Call	Currency Future	3,502.0000	3,099.0000	(11.508)	0	0	0
27/10/2008	£ / R 2009/03/16	15.65	Call	Currency Future	3,197.0000	2,814.0000	(11.980)	0	0	0
27/10/2008	£ / R 2009/03/16	17.85	Call	Currency Future	1,982.0000	1,729.0000	(12.765)	0	0	0
27/10/2008	£ / R 2009/03/16	15.75	Call	Currency Future	3,132.0000	2,753.0000	(12.101)	0	0	0
27/10/2008	£ / R 2009/03/16	15.50	Put	Currency Future	769.0000	914.0000	18.856	0	0	0
27/10/2008	£ / R 2009/03/16	17.85	Put	Currency Future	1,805.0000	2,086.0000	15.568	0	0	0
27/10/2008	£ / R 2009/03/16	14.65	Put	Currency Future	521.0000	631.0000	21.113	0	0	0
27/10/2008	£ / R 2009/03/16	15.65	Put	Currency Future	820.0000	971.0000	18.415	0	0	0
27/10/2008	£ / R 2009/03/16	15.40	Call	Currency Future	3,364.0000	2,970.0000	(11.712)	0	0	0
27/10/2008	£ / R 2009/03/16	17.65	Call	Currency Future	2,064.0000	1,801.0000	(12.742)	0	0	0
27/10/2008	£ / R 2009/03/16	14.80	Call	Currency Future	3,788.0000	3,369.0000	(11.061)	0	0	0
27/10/2008	£ / R 2009/03/16	15.35	Put	Currency Future	721.0000	859.0000	19.140	0	0	0
27/10/2008	£ / R 2009/03/16	18.15	Put	Currency Future	1,989.0000	2,268.0000	14.027	0	0	0
27/10/2008	£ / R 2009/03/16	15.30	Put	Currency Future	705.0000	842.0000	19.433	0	0	0
27/10/2008	£ / R 2009/03/16	18.15	Call	Currency Future	1,866.0000	1,610.0000	(13.719)	0	0	0
27/10/2008	£ / R 2009/03/16	15.50	Call	Currency Future	3,297.0000	2,907.0000	(11.829)	0	0	0
27/10/2008	£ / R 2009/03/16	15.30	Call	Currency Future	3,433.0000	3,034.0000	(11.622)	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
27/10/2008	£ / R 2009/03/16	18.35	Call	Currency Future	1,794.0000	1,533.0000	(14.548)	0	0	0
27/10/2008	£ / R 2009/03/16	15.65	Call	Currency Future	3,197.0000	2,814.0000	(11.980)	0	0	0
27/10/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,117.0000	2,391.0000	12.943	0	0	0
27/10/2008	£ / R 2009/03/16	14.90	Call	Currency Future	3,715.0000	3,300.0000	(11.171)	0	0	0
27/10/2008	£ / R 2009/03/16	14.80	Put	Currency Future	561.0000	676.0000	20.499	0	0	0
27/10/2008	£ / R 2009/03/16	17.15	Put	Currency Future	1,434.0000	1,657.0000	15.551	0	0	0
27/10/2008	£ / R 2009/03/16	15.65	Put	Currency Future	820.0000	971.0000	18.415	0	0	0
27/10/2008	£ / R 2009/03/16	15.35	Call	Currency Future	3,398.0000	3,002.0000	(11.654)	0	0	0
27/10/2008	£ / R 2009/03/16	14.90	Put	Currency Future	588.0000	707.0000	20.238	0	0	0
27/10/2008	£ / R 2009/03/16	17.15	Call	Currency Future	2,312.0000	1,999.0000	(13.538)	0	0	0
27/10/2008	£ / R 2009/03/16	18.55	Put	Currency Future	2,237.0000	2,517.0000	12.517	0	0	0
27/10/2008	£ / R 2009/03/16	17.25	Call	Currency Future	2,260.0000	1,958.0000	(13.363)	0	0	0
27/10/2008	£ / R 2009/03/16	18.65	Put	Currency Future	2,297.0000	2,581.0000	12.364	0	0	0
27/10/2008	£ / R 2009/03/16	17.65	Call	Currency Future	2,064.0000	1,801.0000	(12.742)	0	0	0
27/10/2008	£ / R 2009/03/16	17.35	Call	Currency Future	2,209.0000	1,917.0000	(13.219)	0	0	0
27/10/2008	£ / R 2009/03/16	18.50	Put	Currency Future	2,208.0000	2,485.0000	12.545	0	0	0
27/10/2008	£ / R 2009/03/16	18.75	Call	Currency Future	1,635.0000	1,388.0000	(15.107)	0	0	0
27/10/2008	£ / R 2009/03/16	17.85	Call	Currency Future	1,982.0000	1,729.0000	(12.765)	0	0	0
27/10/2008	£ / R 2009/03/16	17.85	Put	Currency Future	1,805.0000	2,086.0000	15.568	0	0	0
27/10/2008	£ / R 2009/03/16	17.75	Call	Currency Future	2,023.0000	1,765.0000	(12.753)	0	0	0
27/10/2008	£ / R 2009/03/16	16.15	Put	Currency Future	1,002.0000	1,176.0000	17.365	0	0	0
27/10/2008	£ / R 2009/03/16	17.75	Put	Currency Future	1,745.0000	2,022.0000	15.874	0	0	0
27/10/2008	£ / R 2009/03/16	18.55	Call	Currency Future	1,715.0000	1,459.0000	(14.927)	0	0	0
27/10/2008	£ / R 2009/03/16	18.75	Put	Currency Future	2,358.0000	2,646.0000	12.214	0	0	0
27/10/2008	£ / R 2009/03/16	16.05	Put	Currency Future	964.0000	1,133.0000	17.531	0	0	0
27/10/2008	£ / R 2009/03/16	16.25	Call	Currency Future	2,819.0000	2,462.0000	(12.664)	0	0	0
27/10/2008	£ / R 2009/03/16	16.05	Call	Currency Future	2,941.0000	2,576.0000	(12.411)	0	0	0
27/10/2008	£ / R 2009/03/16	16.25	Put	Currency Future	1,041.0000	1,220.0000	17.195	0	0	0
27/10/2008	£ / R 2009/03/16	18.85	Put	Currency Future	2,419.0000	2,711.0000	12.071	0	0	0
27/10/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,081.0000	1,264.0000	16.929	0	0	0
27/10/2008	£ / R 2009/03/16	18.85	Call	Currency Future	1,597.0000	1,354.0000	(15.216)	0	0	0
27/10/2008	£ / R 2009/03/16	16.35	Call	Currency Future	2,759.0000	2,407.0000	(12.758)	0	0	0
27/10/2008	£ / R 2009/03/16	16.45	Put	Currency Future	1,122.0000	1,310.0000	16.756	0	0	0
27/10/2008	£ / R 2009/03/16	16.85	Call	Currency Future	2,472.0000	2,143.0000	(13.309)	0	0	0
27/10/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,295.0000	1,501.0000	15.907	0	0	0
27/10/2008	£ / R 2009/03/16	17.25	Put	Currency Future	1,482.0000	1,715.0000	15.722	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
27/10/2008	£ / R 2009/03/16	16.75	Put	Currency Future	1,251.0000	1,452.0000	16.067	0	0	0
27/10/2008	£ / R 2009/03/16	17.35	Put	Currency Future	1,531.0000	1,775.0000	15.937	0	0	0
27/10/2008	£ / R 2009/03/16	17.05	Put	Currency Future	1,387.0000	1,602.0000	15.501	0	0	0
27/10/2008	£ / R 2009/03/16	15.90	Put	Currency Future	908.0000	1,071.0000	17.952	0	0	0
27/10/2008	£ / R 2009/03/16	16.75	Call	Currency Future	2,528.0000	2,194.0000	(13.212)	0	0	0
27/10/2008	£ / R 2009/03/16	16.65	Put	Currency Future	1,207.0000	1,403.0000	16.239	0	0	0
27/10/2008	£ / R 2009/03/16	17.05	Call	Currency Future	2,364.0000	2,044.0000	(13.536)	0	0	0
27/10/2008	£ / R 2009/03/16	16.65	Call	Currency Future	2,584.0000	2,246.0000	(13.080)	0	0	0
27/10/2008	£ / R 2009/03/16	16.55	Call	Currency Future	2,641.0000	2,299.0000	(12.950)	0	0	0
27/10/2008	£ / R 2009/03/16	15.90	Call	Currency Future	3,035.0000	2,663.0000	(12.257)	0	0	0
27/10/2008	£ / R 2009/03/16	16.55	Put	Currency Future	1,164.0000	1,356.0000	16.495	0	0	0
27/10/2008	£ / R 2009/03/16	16.45	Call	Currency Future	2,700.0000	2,352.0000	(12.889)	0	0	0
27/10/2008	£ / R 2009/03/16	16.15	Call	Currency Future	2,879.0000	2,518.0000	(12.539)	0	0	0
27/10/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,117.0000	2,391.0000	12.943	0	0	0
27/10/2008	£ / R 2009/03/16	18.35	Call	Currency Future	1,794.0000	1,533.0000	(14.548)	0	0	0
27/10/2008	£ / R 2009/03/16	17.60	Call	Currency Future	0.0000	1,820.0000	100.000	0	0	0
27/10/2008	£ / R 2009/03/16	17.40	Put	Currency Future	0.0000	1,805.0000	100.000	0	0	0
27/10/2008	£ / R 2009/03/16	17.70	Call	Currency Future	0.0000	1,783.0000	100.000	0	0	0
27/10/2008	£ / R 2009/03/16	17.30	Call	Currency Future	0.0000	1,937.0000	100.000	0	0	0
27/10/2008	£ / R 2009/03/16	17.30	Put	Currency Future	0.0000	1,745.0000	100.000	0	0	0
27/10/2008	£ / R 2009/03/16	17.20	Put	Currency Future	0.0000	1,686.0000	100.000	0	0	0
27/10/2008	£ / R 2009/03/16	17.40	Call	Currency Future	0.0000	1,897.0000	100.000	0	0	0
27/10/2008	£ / R 2009/03/16	17.50	Call	Currency Future	0.0000	1,858.0000	100.000	0	0	0
27/10/2008	£ / R 2009/03/16	17.50	Put	Currency Future	0.0000	1,866.0000	100.000	0	0	0
27/10/2008	£ / R 2009/03/16	17.20	Call	Currency Future	0.0000	1,978.0000	100.000	0	0	0
27/10/2008	£ / R 2009/03/16	17.10	Put	Currency Future	0.0000	1,628.0000	100.000	0	0	0
27/10/2008	£ / R 2009/03/16	17.10	Call	Currency Future	0.0000	2,020.0000	100.000	0	0	0
27/10/2008	£ / R 2009/03/16	17.70	Put	Currency Future	0.0000	1,990.0000	100.000	0	0	0
27/10/2008	£ / R 2009/03/16	17.80	Call	Currency Future	0.0000	1,747.0000	100.000	0	0	0
27/10/2008	£ / R 2009/03/16	17.80	Put	Currency Future	0.0000	2,054.0000	100.000	0	0	0
27/10/2008	£ / R 2009/03/16	17.90	Call	Currency Future	0.0000	1,711.0000	100.000	0	0	0
27/10/2008	£ / R 2009/03/16	17.90	Put	Currency Future	0.0000	2,118.0000	100.000	0	0	0
27/10/2008	£ / R 2009/03/16	17.60	Put	Currency Future	0.0000	1,927.0000	100.000	0	0	0
27/10/2008	£ / R 2009/03/16	18.00	Put	Currency Future	0.0000	2,178.0000	100.000	0	0	0
27/10/2008	£ / R 2009/03/16	18.00	Call	Currency Future	0.0000	1,670.0000	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
27/10/2008	£ / R	2009/06/12			Currency Future	18.3788	17.8228	(3.025)	0.0000	0.0000	8
27/10/2008	£ / R	2009/06/12	16.70	Put	Currency Future	1,318.0000	1,503.0000	14.036	0	0	0
27/10/2008	£ / R	2009/06/12	16.60	Call	Currency Future	3,055.0000	2,679.0000	(12.308)	0	0	0
27/10/2008	£ / R	2009/06/12	15.55	Put	Currency Future	878.0000	1,016.0000	15.718	0	0	0
27/10/2008	£ / R	2009/06/12	16.75	Put	Currency Future	1,340.0000	1,526.0000	13.881	0	0	0
27/10/2008	£ / R	2009/06/12	16.30	Put	Currency Future	1,153.0000	1,321.0000	14.571	0	0	0
27/10/2008	£ / R	2009/06/12	15.20	Put	Currency Future	765.0000	890.0000	16.340	0	0	0
27/10/2008	£ / R	2009/06/12	19.25	Call	Currency Future	1,849.0000	1,579.0000	(14.602)	0	0	0
27/10/2008	£ / R	2009/06/12	16.00	Put	Currency Future	1,038.0000	1,194.0000	15.029	0	0	0
27/10/2008	£ / R	2009/06/12	16.10	Call	Currency Future	3,354.0000	2,958.0000	(11.807)	0	0	0
27/10/2008	£ / R	2009/06/12	15.20	Call	Currency Future	3,944.0000	3,513.0000	(10.928)	0	0	0
27/10/2008	£ / R	2009/06/12	16.00	Call	Currency Future	3,416.0000	3,016.0000	(11.710)	0	0	0
27/10/2008	£ / R	2009/06/12	15.85	Call	Currency Future	3,511.0000	3,105.0000	(11.564)	0	0	0
27/10/2008	£ / R	2009/06/12	16.75	Call	Currency Future	2,969.0000	2,599.0000	(12.462)	0	0	0
27/10/2008	£ / R	2009/06/12	16.30	Call	Currency Future	3,232.0000	2,844.0000	(12.005)	0	0	0
27/10/2008	£ / R	2009/06/12	16.80	Put	Currency Future	1,362.0000	1,550.0000	13.803	0	0	0
27/10/2008	£ / R	2009/06/12	19.20	Call	Currency Future	1,868.0000	1,596.0000	(14.561)	0	0	0
27/10/2008	£ / R	2009/06/12	15.35	Put	Currency Future	812.0000	943.0000	16.133	0	0	0
27/10/2008	£ / R	2009/06/12	16.80	Put	Currency Future	1,362.0000	1,550.0000	13.803	0	0	0
27/10/2008	£ / R	2009/06/12	17.25	Call	Currency Future	2,695.0000	2,346.0000	(12.950)	0	0	0
27/10/2008	£ / R	2009/06/12	14.90	Call	Currency Future	4,154.0000	3,712.0000	(10.640)	0	0	0
27/10/2008	£ / R	2009/06/12	19.20	Put	Currency Future	2,689.0000	2,973.0000	10.562	0	0	0
27/10/2008	£ / R	2009/06/12	15.85	Put	Currency Future	982.0000	1,133.0000	15.377	0	0	0
27/10/2008	£ / R	2009/06/12	14.80	Call	Currency Future	4,226.0000	3,781.0000	(10.530)	0	0	0
27/10/2008	£ / R	2009/06/12	16.30	Put	Currency Future	1,153.0000	1,321.0000	14.571	0	0	0
27/10/2008	£ / R	2009/06/12	19.10	Call	Currency Future	1,906.0000	1,631.0000	(14.428)	0	0	0
27/10/2008	£ / R	2009/06/12	15.80	Call	Currency Future	3,543.0000	3,135.0000	(11.516)	0	0	0
27/10/2008	£ / R	2009/06/12	16.80	Call	Currency Future	2,940.0000	2,573.0000	(12.483)	0	0	0
27/10/2008	£ / R	2009/06/12	14.80	Put	Currency Future	647.0000	758.0000	17.156	0	0	0
27/10/2008	£ / R	2009/06/12	17.25	Put	Currency Future	1,566.0000	1,773.0000	13.218	0	0	0
27/10/2008	£ / R	2009/06/12	16.10	Put	Currency Future	1,075.0000	1,235.0000	14.884	0	0	0
27/10/2008	£ / R	2009/06/12	16.60	Put	Currency Future	1,276.0000	1,456.0000	14.107	0	0	0
27/10/2008	£ / R	2009/06/12	15.00	Call	Currency Future	4,083.0000	3,645.0000	(10.727)	0	0	0
27/10/2008	£ / R	2009/06/12	16.20	Call	Currency Future	3,292.0000	2,901.0000	(11.877)	0	0	0
27/10/2008	£ / R	2009/06/12	16.30	Call	Currency Future	3,232.0000	2,844.0000	(12.005)	0	0	0
27/10/2008	£ / R	2009/06/12	18.25	Call	Currency Future	2,227.0000	1,954.0000	(12.259)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,114.0000	1,278.0000	14.722	0	0	0
27/10/2008	£ / R 2009/06/12	18.85	Put	Currency Future	2,477.0000	2,748.0000	10.941	0	0	0
27/10/2008	£ / R 2009/06/12	18.35	Put	Currency Future	2,161.0000	2,441.0000	12.957	0	0	0
27/10/2008	£ / R 2009/06/12	19.05	Call	Currency Future	1,926.0000	1,649.0000	(14.382)	0	0	0
27/10/2008	£ / R 2009/06/12	19.05	Put	Currency Future	2,597.0000	2,876.0000	10.743	0	0	0
27/10/2008	£ / R 2009/06/12	16.50	Call	Currency Future	3,113.0000	2,733.0000	(12.207)	0	0	0
27/10/2008	£ / R 2009/06/12	15.80	Put	Currency Future	965.0000	1,113.0000	15.337	0	0	0
27/10/2008	£ / R 2009/06/12	16.60	Call	Currency Future	3,055.0000	2,679.0000	(12.308)	0	0	0
27/10/2008	£ / R 2009/06/12	18.75	Call	Currency Future	2,047.0000	1,758.0000	(14.118)	0	0	0
27/10/2008	£ / R 2009/06/12	18.90	Put	Currency Future	2,507.0000	2,780.0000	10.890	0	0	0
27/10/2008	£ / R 2009/06/12	15.15	Put	Currency Future	749.0000	873.0000	16.555	0	0	0
27/10/2008	£ / R 2009/06/12	17.00	Put	Currency Future	1,451.0000	1,647.0000	13.508	0	0	0
27/10/2008	£ / R 2009/06/12	15.55	Call	Currency Future	3,707.0000	3,289.0000	(11.276)	0	0	0
27/10/2008	£ / R 2009/06/12	15.25	Put	Currency Future	780.0000	907.0000	16.282	0	0	0
27/10/2008	£ / R 2009/06/12	17.00	Call	Currency Future	2,829.0000	2,470.0000	(12.690)	0	0	0
27/10/2008	£ / R 2009/06/12	18.85	Call	Currency Future	2,006.0000	1,721.0000	(14.207)	0	0	0
27/10/2008	£ / R 2009/06/12	14.85	Call	Currency Future	4,190.0000	3,747.0000	(10.573)	0	0	0
27/10/2008	£ / R 2009/06/12	16.80	Call	Currency Future	2,940.0000	2,573.0000	(12.483)	0	0	0
27/10/2008	£ / R 2009/06/12	19.25	Put	Currency Future	2,720.0000	3,006.0000	10.515	0	0	0
27/10/2008	£ / R 2009/06/12	18.35	Call	Currency Future	2,190.0000	1,913.0000	(12.648)	0	0	0
27/10/2008	£ / R 2009/06/12	15.55	Call	Currency Future	3,707.0000	3,289.0000	(11.276)	0	0	0
27/10/2008	£ / R 2009/06/12	15.15	Call	Currency Future	3,978.0000	3,545.0000	(10.885)	0	0	0
27/10/2008	£ / R 2009/06/12	18.90	Call	Currency Future	1,986.0000	1,703.0000	(14.250)	0	0	0
27/10/2008	£ / R 2009/06/12	15.25	Call	Currency Future	3,909.0000	3,480.0000	(10.975)	0	0	0
27/10/2008	£ / R 2009/06/12	18.25	Put	Currency Future	2,098.0000	2,381.0000	13.489	0	0	0
27/10/2008	£ / R 2009/06/12	16.00	Call	Currency Future	3,416.0000	3,016.0000	(11.710)	0	0	0
27/10/2008	£ / R 2009/06/12	15.65	Call	Currency Future	3,641.0000	3,227.0000	(11.371)	0	0	0
27/10/2008	£ / R 2009/06/12	14.90	Put	Currency Future	676.0000	790.0000	16.864	0	0	0
27/10/2008	£ / R 2009/06/12	19.10	Put	Currency Future	2,628.0000	2,908.0000	10.654	0	0	0
27/10/2008	£ / R 2009/06/12	18.75	Put	Currency Future	2,418.0000	2,685.0000	11.042	0	0	0
27/10/2008	£ / R 2009/06/12	15.05	Put	Currency Future	719.0000	839.0000	16.690	0	0	0
27/10/2008	£ / R 2009/06/12	16.70	Call	Currency Future	2,997.0000	2,625.0000	(12.412)	0	0	0
27/10/2008	£ / R 2009/06/12	18.70	Call	Currency Future	2,064.0000	1,777.0000	(13.905)	0	0	0
27/10/2008	£ / R 2009/06/12	15.60	Put	Currency Future	895.0000	1,035.0000	15.642	0	0	0
27/10/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,276.0000	1,456.0000	14.107	0	0	0
27/10/2008	£ / R 2009/06/12	15.80	Call	Currency Future	3,543.0000	3,135.0000	(11.516)	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
27/10/2008	£ / R 2009/06/12	14.95	Put	Currency Future	690.0000	806.0000	16.812	0	0	0
27/10/2008	£ / R 2009/06/12	15.60	Call	Currency Future	3,674.0000	3,258.0000	(11.323)	0	0	0
27/10/2008	£ / R 2009/06/12	16.20	Call	Currency Future	3,292.0000	2,901.0000	(11.877)	0	0	0
27/10/2008	£ / R 2009/06/12	19.35	Call	Currency Future	1,811.0000	1,545.0000	(14.688)	0	0	0
27/10/2008	£ / R 2009/06/12	16.45	Put	Currency Future	1,213.0000	1,388.0000	14.427	0	0	0
27/10/2008	£ / R 2009/06/12	15.80	Put	Currency Future	965.0000	1,113.0000	15.337	0	0	0
27/10/2008	£ / R 2009/06/12	14.85	Put	Currency Future	661.0000	774.0000	17.095	0	0	0
27/10/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,193.0000	1,365.0000	14.417	0	0	0
27/10/2008	£ / R 2009/06/12	15.90	Call	Currency Future	3,479.0000	3,075.0000	(11.613)	0	0	0
27/10/2008	£ / R 2009/06/12	14.95	Call	Currency Future	4,119.0000	3,679.0000	(10.682)	0	0	0
27/10/2008	£ / R 2009/06/12	16.70	Call	Currency Future	2,997.0000	2,625.0000	(12.412)	0	0	0
27/10/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,001.0000	1,153.0000	15.185	0	0	0
27/10/2008	£ / R 2009/06/12	16.40	Call	Currency Future	3,172.0000	2,788.0000	(12.106)	0	0	0
27/10/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,406.0000	1,598.0000	13.656	0	0	0
27/10/2008	£ / R 2009/06/12	16.45	Call	Currency Future	3,142.0000	2,760.0000	(12.158)	0	0	0
27/10/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,038.0000	1,194.0000	15.029	0	0	0
27/10/2008	£ / R 2009/06/12	15.05	Call	Currency Future	4,048.0000	3,612.0000	(10.771)	0	0	0
27/10/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,318.0000	1,503.0000	14.036	0	0	0
27/10/2008	£ / R 2009/06/12	18.70	Put	Currency Future	2,385.0000	2,654.0000	11.279	0	0	0
27/10/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,114.0000	1,278.0000	14.722	0	0	0
27/10/2008	£ / R 2009/06/12	15.15	Put	Currency Future	749.0000	873.0000	16.555	0	0	0
27/10/2008	£ / R 2009/06/12	15.65	Put	Currency Future	912.0000	1,054.0000	15.570	0	0	0
27/10/2008	£ / R 2009/06/12	16.90	Call	Currency Future	2,884.0000	2,521.0000	(12.587)	0	0	0
27/10/2008	£ / R 2009/06/12	18.65	Put	Currency Future	2,353.0000	2,623.0000	11.475	0	0	0
27/10/2008	£ / R 2009/06/12	15.15	Call	Currency Future	3,978.0000	3,545.0000	(10.885)	0	0	0
27/10/2008	£ / R 2009/06/12	15.55	Put	Currency Future	878.0000	1,016.0000	15.718	0	0	0
27/10/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,193.0000	1,365.0000	14.417	0	0	0
27/10/2008	£ / R 2009/06/12	18.65	Call	Currency Future	2,082.0000	1,796.0000	(13.737)	0	0	0
27/10/2008	£ / R 2009/06/12	15.05	Put	Currency Future	719.0000	839.0000	16.690	0	0	0
27/10/2008	£ / R 2009/06/12	18.80	Put	Currency Future	2,448.0000	2,717.0000	10.989	0	0	0
27/10/2008	£ / R 2009/06/12	16.50	Put	Currency Future	1,234.0000	1,410.0000	14.263	0	0	0
27/10/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,224.0000	2,501.0000	12.455	0	0	0
27/10/2008	£ / R 2009/06/12	15.40	Call	Currency Future	3,807.0000	3,384.0000	(11.111)	0	0	0
27/10/2008	£ / R 2009/06/12	15.35	Call	Currency Future	3,841.0000	3,416.0000	(11.065)	0	0	0
27/10/2008	£ / R 2009/06/12	16.40	Call	Currency Future	3,172.0000	2,788.0000	(12.106)	0	0	0
27/10/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,037.0000	2,319.0000	13.844	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
27/10/2008	£ / R 2009/06/12	15.30	Put	Currency Future	796.0000	925.0000	16.206	0	0	0
27/10/2008	£ / R 2009/06/12	15.65	Put	Currency Future	912.0000	1,054.0000	15.570	0	0	0
27/10/2008	£ / R 2009/06/12	17.95	Call	Currency Future	2,345.0000	2,063.0000	(12.026)	0	0	0
27/10/2008	£ / R 2009/06/12	15.30	Call	Currency Future	3,875.0000	3,448.0000	(11.019)	0	0	0
27/10/2008	£ / R 2009/06/12	17.05	Call	Currency Future	2,802.0000	2,445.0000	(12.741)	0	0	0
27/10/2008	£ / R 2009/06/12	18.45	Call	Currency Future	2,153.0000	1,874.0000	(12.959)	0	0	0
27/10/2008	£ / R 2009/06/12	18.40	Put	Currency Future	2,192.0000	2,471.0000	12.728	0	0	0
27/10/2008	£ / R 2009/06/12	17.95	Put	Currency Future	1,916.0000	2,190.0000	14.301	0	0	0
27/10/2008	£ / R 2009/06/12	14.90	Put	Currency Future	676.0000	790.0000	16.864	0	0	0
27/10/2008	£ / R 2009/06/12	17.15	Call	Currency Future	2,748.0000	2,395.0000	(12.846)	0	0	0
27/10/2008	£ / R 2009/06/12	18.40	Call	Currency Future	2,171.0000	1,893.0000	(12.805)	0	0	0
27/10/2008	£ / R 2009/06/12	15.65	Call	Currency Future	3,641.0000	3,227.0000	(11.371)	0	0	0
27/10/2008	£ / R 2009/06/12	17.85	Call	Currency Future	2,393.0000	2,099.0000	(12.286)	0	0	0
27/10/2008	£ / R 2009/06/12	15.40	Put	Currency Future	828.0000	961.0000	16.063	0	0	0
27/10/2008	£ / R 2009/06/12	16.95	Put	Currency Future	1,428.0000	1,623.0000	13.655	0	0	0
27/10/2008	£ / R 2009/06/12	19.35	Put	Currency Future	2,782.0000	3,072.0000	10.424	0	0	0
27/10/2008	£ / R 2009/06/12	18.45	Call	Currency Future	2,153.0000	1,874.0000	(12.959)	0	0	0
27/10/2008	£ / R 2009/06/12	16.95	Call	Currency Future	2,857.0000	2,495.0000	(12.671)	0	0	0
27/10/2008	£ / R 2009/06/12	18.15	Call	Currency Future	2,266.0000	1,992.0000	(12.092)	0	0	0
27/10/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,384.0000	1,574.0000	13.728	0	0	0
27/10/2008	£ / R 2009/06/12	18.50	Call	Currency Future	2,135.0000	1,854.0000	(13.162)	0	0	0
27/10/2008	£ / R 2009/06/12	17.95	Call	Currency Future	2,345.0000	2,063.0000	(12.026)	0	0	0
27/10/2008	£ / R 2009/06/12	17.15	Put	Currency Future	1,519.0000	1,722.0000	13.364	0	0	0
27/10/2008	£ / R 2009/06/12	18.50	Put	Currency Future	2,256.0000	2,531.0000	12.190	0	0	0
27/10/2008	£ / R 2009/06/12	19.15	Call	Currency Future	1,887.0000	1,613.0000	(14.520)	0	0	0
27/10/2008	£ / R 2009/06/12	17.95	Put	Currency Future	1,916.0000	2,190.0000	14.301	0	0	0
27/10/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,473.0000	1,672.0000	13.510	0	0	0
27/10/2008	£ / R 2009/06/12	18.60	Put	Currency Future	2,320.0000	2,592.0000	11.724	0	0	0
27/10/2008	£ / R 2009/06/12	19.15	Put	Currency Future	2,658.0000	2,941.0000	10.647	0	0	0
27/10/2008	£ / R 2009/06/12	14.90	Call	Currency Future	4,154.0000	3,712.0000	(10.640)	0	0	0
27/10/2008	£ / R 2009/06/12	18.60	Call	Currency Future	2,099.0000	1,815.0000	(13.530)	0	0	0
27/10/2008	£ / R 2009/06/12	19.00	Put	Currency Future	2,567.0000	2,844.0000	10.791	0	0	0
27/10/2008	£ / R 2009/06/12	15.70	Put	Currency Future	929.0000	1,073.0000	15.501	0	0	0
27/10/2008	£ / R 2009/06/12	14.80	Put	Currency Future	647.0000	758.0000	17.156	0	0	0
27/10/2008	£ / R 2009/06/12	16.05	Call	Currency Future	3,385.0000	2,987.0000	(11.758)	0	0	0
27/10/2008	£ / R 2009/06/12	14.80	Call	Currency Future	4,226.0000	3,781.0000	(10.530)	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
27/10/2008	£ / R 2009/06/12	15.75	Put	Currency Future	947.0000	1,093.0000	15.417	0	0	0
27/10/2008	£ / R 2009/06/12	15.10	Put	Currency Future	734.0000	856.0000	16.621	0	0	0
27/10/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,001.0000	1,153.0000	15.185	0	0	0
27/10/2008	£ / R 2009/06/12	18.80	Call	Currency Future	2,026.0000	1,739.0000	(14.166)	0	0	0
27/10/2008	£ / R 2009/06/12	15.45	Call	Currency Future	3,773.0000	3,352.0000	(11.158)	0	0	0
27/10/2008	£ / R 2009/06/12	17.85	Put	Currency Future	1,864.0000	2,126.0000	14.056	0	0	0
27/10/2008	£ / R 2009/06/12	15.10	Call	Currency Future	4,013.0000	3,578.0000	(10.840)	0	0	0
27/10/2008	£ / R 2009/06/12	16.10	Call	Currency Future	3,354.0000	2,958.0000	(11.807)	0	0	0
27/10/2008	£ / R 2009/06/12	19.00	Call	Currency Future	1,946.0000	1,666.0000	(14.388)	0	0	0
27/10/2008	£ / R 2009/06/12	15.45	Put	Currency Future	845.0000	979.0000	15.858	0	0	0
27/10/2008	£ / R 2009/06/12	15.00	Put	Currency Future	705.0000	822.0000	16.596	0	0	0
27/10/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,075.0000	1,235.0000	14.884	0	0	0
27/10/2008	£ / R 2009/06/12	15.75	Call	Currency Future	3,576.0000	3,166.0000	(11.465)	0	0	0
27/10/2008	£ / R 2009/06/12	15.30	Call	Currency Future	3,875.0000	3,448.0000	(11.019)	0	0	0
27/10/2008	£ / R 2009/06/12	15.90	Call	Currency Future	3,479.0000	3,075.0000	(11.613)	0	0	0
27/10/2008	£ / R 2009/06/12	18.10	Call	Currency Future	0.0000	2,009.0000	100.000	0	0	0
27/10/2008	£ / R 2009/06/12	15.60	Call	Currency Future	3,674.0000	3,258.0000	(11.323)	0	0	0
27/10/2008	£ / R 2009/06/12	15.30	Put	Currency Future	796.0000	925.0000	16.206	0	0	0
27/10/2008	£ / R 2009/06/12	18.00	Put	Currency Future	0.0000	2,222.0000	100.000	0	0	0
27/10/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,037.0000	2,319.0000	13.844	0	0	0
27/10/2008	£ / R 2009/06/12	15.40	Call	Currency Future	3,807.0000	3,384.0000	(11.111)	0	0	0
27/10/2008	£ / R 2009/06/12	18.15	Call	Currency Future	2,266.0000	1,992.0000	(12.092)	0	0	0
27/10/2008	£ / R 2009/06/12	15.50	Put	Currency Future	861.0000	998.0000	15.912	0	0	0
27/10/2008	£ / R 2009/06/12	18.05	Put	Currency Future	1,976.0000	2,254.0000	14.069	0	0	0
27/10/2008	£ / R 2009/06/12	15.50	Call	Currency Future	3,740.0000	3,320.0000	(11.230)	0	0	0
27/10/2008	£ / R 2009/06/12	15.40	Put	Currency Future	828.0000	961.0000	16.063	0	0	0
27/10/2008	£ / R 2009/06/12	15.95	Put	Currency Future	1,019.0000	1,173.0000	15.113	0	0	0
27/10/2008	£ / R 2009/06/12	16.05	Put	Currency Future	1,056.0000	1,214.0000	14.962	0	0	0
27/10/2008	£ / R 2009/06/12	15.95	Call	Currency Future	3,448.0000	3,046.0000	(11.659)	0	0	0
27/10/2008	£ / R 2009/06/12	15.60	Put	Currency Future	895.0000	1,035.0000	15.642	0	0	0
27/10/2008	£ / R 2009/06/12	15.05	Call	Currency Future	4,048.0000	3,612.0000	(10.771)	0	0	0
27/10/2008	£ / R 2009/06/12	18.05	Call	Currency Future	2,305.0000	2,027.0000	(12.061)	0	0	0
27/10/2008	£ / R 2009/06/12	17.65	Put	Currency Future	1,762.0000	2,002.0000	13.621	0	0	0
27/10/2008	£ / R 2009/06/12	17.55	Call	Currency Future	2,540.0000	2,214.0000	(12.835)	0	0	0
27/10/2008	£ / R 2009/06/12	17.55	Put	Currency Future	1,712.0000	1,941.0000	13.376	0	0	0
27/10/2008	£ / R 2009/06/12	15.70	Call	Currency Future	3,608.0000	3,196.0000	(11.419)	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
27/10/2008	£ / R 2009/06/12	18.10	Put	Currency Future	0.0000	2,286.0000	100.000	0	0	0
27/10/2008	£ / R 2009/06/12	18.20	Put	Currency Future	0.0000	2,352.0000	100.000	0	0	0
27/10/2008	£ / R 2009/06/12	18.00	Call	Currency Future	0.0000	2,045.0000	100.000	0	0	0
27/10/2008	£ / R 2009/06/12	18.20	Call	Currency Future	0.0000	1,975.0000	100.000	0	0	0
27/10/2008	£ / R 2009/06/12	17.90	Put	Currency Future	0.0000	2,158.0000	100.000	0	0	0
27/10/2008	£ / R 2009/06/12	17.70	Call	Currency Future	0.0000	2,155.0000	100.000	0	0	0
27/10/2008	£ / R 2009/06/12	17.80	Put	Currency Future	0.0000	2,095.0000	100.000	0	0	0
27/10/2008	£ / R 2009/06/12	17.50	Call	Currency Future	0.0000	2,234.0000	100.000	0	0	0
27/10/2008	£ / R 2009/06/12	17.40	Put	Currency Future	0.0000	1,851.0000	100.000	0	0	0
27/10/2008	£ / R 2009/06/12	16.85	Call	Currency Future	2,912.0000	2,547.0000	(12.534)	0	0	0
27/10/2008	£ / R 2009/06/12	17.90	Call	Currency Future	0.0000	2,081.0000	100.000	0	0	0
27/10/2008	£ / R 2009/06/12	17.50	Put	Currency Future	0.0000	1,911.0000	100.000	0	0	0
27/10/2008	£ / R 2009/06/12	17.40	Call	Currency Future	0.0000	2,274.0000	100.000	0	0	0
27/10/2008	£ / R 2009/06/12	17.60	Put	Currency Future	0.0000	1,971.0000	100.000	0	0	0
27/10/2008	£ / R 2009/06/12	17.70	Put	Currency Future	0.0000	2,033.0000	100.000	0	0	0
27/10/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,297.0000	1,479.0000	14.032	0	0	0
27/10/2008	£ / R 2009/06/12	17.80	Call	Currency Future	0.0000	2,118.0000	100.000	0	0	0
27/10/2008	£ / R 2009/06/12	17.60	Call	Currency Future	0.0000	2,194.0000	100.000	0	0	0
27/10/2008	£ / R 2009/06/12	16.55	Put	Currency Future	1,255.0000	1,433.0000	14.183	0	0	0
27/10/2008	£ / R 2009/06/12	16.65	Call	Currency Future	3,026.0000	2,652.0000	(12.360)	0	0	0
27/10/2008	£ / R 2009/06/12	17.10	Call	Currency Future	2,775.0000	2,420.0000	(12.793)	0	0	0
27/10/2008	£ / R 2009/06/12	19.05	Call	Currency Future	1,926.0000	1,649.0000	(14.382)	0	0	0
27/10/2008	£ / R 2009/06/12	18.95	Call	Currency Future	1,966.0000	1,684.0000	(14.344)	0	0	0
27/10/2008	£ / R 2009/06/12	19.05	Put	Currency Future	2,597.0000	2,876.0000	10.743	0	0	0
27/10/2008	£ / R 2009/06/12	18.85	Put	Currency Future	2,477.0000	2,748.0000	10.941	0	0	0
27/10/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,406.0000	1,598.0000	13.656	0	0	0
27/10/2008	£ / R 2009/06/12	18.95	Put	Currency Future	2,537.0000	2,812.0000	10.840	0	0	0
27/10/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,496.0000	1,697.0000	13.436	0	0	0
27/10/2008	£ / R 2009/06/12	18.65	Put	Currency Future	2,353.0000	2,623.0000	11.475	0	0	0
27/10/2008	£ / R 2009/06/12	18.55	Put	Currency Future	2,288.0000	2,562.0000	11.976	0	0	0
27/10/2008	£ / R 2009/06/12	18.65	Call	Currency Future	2,082.0000	1,796.0000	(13.737)	0	0	0
27/10/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,224.0000	2,501.0000	12.455	0	0	0
27/10/2008	£ / R 2009/06/12	18.55	Call	Currency Future	2,117.0000	1,834.0000	(13.368)	0	0	0
27/10/2008	£ / R 2009/06/12	16.90	Call	Currency Future	2,884.0000	2,521.0000	(12.587)	0	0	0
27/10/2008	£ / R 2009/06/12	18.85	Call	Currency Future	2,006.0000	1,721.0000	(14.207)	0	0	0
27/10/2008	£ / R 2009/06/12	16.35	Call	Currency Future	3,202.0000	2,816.0000	(12.055)	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
27/10/2008	£ / R	2009/06/12	16.55	Call	Currency Future	3,084.0000	2,706.0000	(12.257)	0	0	0
27/10/2008	£ / R	2009/06/12	16.35	Put	Currency Future	1,173.0000	1,343.0000	14.493	0	0	0
27/10/2008	£ / R	2009/06/12	17.65	Call	Currency Future	2,490.0000	2,175.0000	(12.651)	0	0	0
27/10/2008	£ / R	2009/06/12	16.25	Put	Currency Future	1,133.0000	1,299.0000	14.651	0	0	0
27/10/2008	£ / R	2009/06/12	16.25	Call	Currency Future	3,262.0000	2,872.0000	(11.956)	0	0	0
27/10/2008	£ / R	2009/06/12	16.15	Put	Currency Future	1,094.0000	1,256.0000	14.808	0	0	0
27/10/2008	£ / R	2009/06/12	16.15	Call	Currency Future	3,323.0000	2,929.0000	(11.857)	0	0	0
27/10/2008	£ / R	2009/06/12	16.35	Call	Currency Future	3,202.0000	2,816.0000	(12.055)	0	0	0
27/10/2008	£ / R	2009/06/12	16.35	Put	Currency Future	1,173.0000	1,343.0000	14.493	0	0	0
27/10/2008	£ / R	2009/06/12	16.85	Call	Currency Future	2,912.0000	2,547.0000	(12.534)	0	0	0
27/10/2008	£ / R	2009/06/12	17.45	Call	Currency Future	2,591.0000	2,254.0000	(13.007)	0	0	0
27/10/2008	£ / R	2009/06/12	17.35	Put	Currency Future	1,614.0000	1,825.0000	13.073	0	0	0
27/10/2008	£ / R	2009/06/12	17.35	Call	Currency Future	2,643.0000	2,298.0000	(13.053)	0	0	0
27/10/2008	£ / R	2009/06/12	16.85	Put	Currency Future	1,384.0000	1,574.0000	13.728	0	0	0
27/10/2008	£ / R	2009/06/12	17.45	Put	Currency Future	1,662.0000	1,881.0000	13.177	0	0	0
27/10/2008	£ / R	2009/06/12	19.45	Call	Currency Future	1,774.0000	1,512.0000	(14.769)	0	0	0
27/10/2008	£ / R	2009/06/12	19.40	Call	Currency Future	1,792.0000	1,528.0000	(14.732)	0	0	0
27/10/2008	£ / R	2009/06/12	19.40	Put	Currency Future	2,813.0000	3,105.0000	10.380	0	0	0
27/10/2008	£ / R	2009/06/12	19.30	Put	Currency Future	2,751.0000	3,039.0000	10.469	0	0	0
27/10/2008	£ / R	2009/06/12	19.30	Call	Currency Future	1,830.0000	1,562.0000	(14.645)	0	0	0
27/10/2008	£ / R	2009/06/12	18.90	Put	Currency Future	2,507.0000	2,780.0000	10.890	0	0	0
27/10/2008	£ / R	2009/06/12	19.45	Put	Currency Future	2,845.0000	3,139.0000	10.334	0	0	0
27/10/2008	£ / R	2009/06/12	18.90	Call	Currency Future	1,986.0000	1,703.0000	(14.250)	0	0	0
27/10/2008	£ / R	2009/06/12	19.55	Call	Currency Future	1,737.0000	1,479.0000	(14.853)	0	0	0
27/10/2008	£ / R	2009/06/12	19.55	Put	Currency Future	2,909.0000	3,206.0000	10.210	0	0	0
27/10/2008	€ / R	2008/12/12			Currency Future	14.2183	13.7958	(2.972)	14.2800	14.0300	83,913
27/10/2008	€ / R	2008/12/12	13.60	Put	Currency Future	873.0000	1,026.0000	17.526	0	0	0
27/10/2008	€ / R	2008/12/12	11.30	Put	Currency Future	132.0000	174.0000	31.818	0	0	0
27/10/2008	€ / R	2008/12/12	14.55	Call	Currency Future	1,093.0000	868.0000	(20.586)	0	0	0
27/10/2008	€ / R	2008/12/12	17.40	Call	Currency Future	0.0000	312.0000	100.000	0	0	0
27/10/2008	€ / R	2008/12/12	11.30	Call	Currency Future	3,050.0000	2,670.0000	(12.459)	0	0	0
27/10/2008	€ / R	2008/12/12	16.60	Put	Currency Future	0.0000	3,229.0000	100.000	0	0	0
27/10/2008	€ / R	2008/12/12	13.60	Call	Currency Future	1,492.0000	1,222.0000	(18.097)	0	0	0
27/10/2008	€ / R	2008/12/12	11.40	Call	Currency Future	2,966.0000	2,589.0000	(12.711)	0	0	0
27/10/2008	€ / R	2008/12/12	12.10	Call	Currency Future	2,412.0000	2,062.0000	(14.511)	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
27/10/2008	€ / R 2008/12/12	11.50	Call	Currency Future	2,883.0000	2,510.0000	(12.938)	0	0	0
27/10/2008	€ / R 2008/12/12	17.40	Put	Currency Future	0.0000	3,916.0000	100.000	0	0	0
27/10/2008	€ / R 2008/12/12	13.50	Call	Currency Future	1,541.0000	1,266.0000	(17.846)	0	0	0
27/10/2008	€ / R 2008/12/12	11.85	Call	Currency Future	2,603.0000	2,242.0000	(13.869)	0	0	0
27/10/2008	€ / R 2008/12/12	13.05	Call	Currency Future	1,784.0000	1,481.0000	(16.984)	0	0	0
27/10/2008	€ / R 2008/12/12	12.05	Call	Currency Future	2,450.0000	2,097.0000	(14.408)	0	0	0
27/10/2008	€ / R 2008/12/12	11.40	Put	Currency Future	148.0000	194.0000	31.081	0	0	0
27/10/2008	€ / R 2008/12/12	10.60	Put	Currency Future	0.0000	74.0000	100.000	0	0	0
27/10/2008	€ / R 2008/12/12	11.50	Put	Currency Future	165.0000	214.0000	29.697	0	0	0
27/10/2008	€ / R 2008/12/12	13.05	Put	Currency Future	615.0000	736.0000	19.675	0	0	0
27/10/2008	€ / R 2008/12/12	16.60	Call	Currency Future	0.0000	425.0000	100.000	0	0	0
27/10/2008	€ / R 2008/12/12	13.50	Put	Currency Future	823.0000	970.0000	17.861	0	0	0
27/10/2008	€ / R 2008/12/12	11.80	Put	Currency Future	223.0000	283.0000	26.906	0	0	0
27/10/2008	€ / R 2008/12/12	14.20	Call	Currency Future	1,228.0000	986.0000	(19.707)	0	0	0
27/10/2008	€ / R 2008/12/12	10.60	Call	Currency Future	0.0000	3,270.0000	100.000	0	0	0
27/10/2008	€ / R 2008/12/12	13.80	Put	Currency Future	980.0000	1,143.0000	16.633	0	0	0
27/10/2008	€ / R 2008/12/12	15.80	Put	Currency Future	0.0000	2,563.0000	100.000	0	0	0
27/10/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,150.0000	1,326.0000	15.304	0	0	0
27/10/2008	€ / R 2008/12/12	11.80	Call	Currency Future	2,642.0000	2,279.0000	(13.740)	0	0	0
27/10/2008	€ / R 2008/12/12	12.10	Put	Currency Future	294.0000	366.0000	24.490	0	0	0
27/10/2008	€ / R 2008/12/12	13.10	Put	Currency Future	637.0000	760.0000	19.309	0	0	0
27/10/2008	€ / R 2008/12/12	13.40	Call	Currency Future	0.0000	1,311.0000	100.000	0	0	0
27/10/2008	€ / R 2008/12/12	11.85	Put	Currency Future	234.0000	296.0000	26.496	0	0	0
27/10/2008	€ / R 2008/12/12	14.55	Put	Currency Future	1,425.0000	1,622.0000	13.825	0	0	0
27/10/2008	€ / R 2008/12/12	13.10	Call	Currency Future	1,755.0000	1,456.0000	(17.037)	0	0	0
27/10/2008	€ / R 2008/12/12	15.00	Put	Currency Future	0.0000	1,943.0000	100.000	0	0	0
27/10/2008	€ / R 2008/12/12	12.05	Put	Currency Future	281.0000	351.0000	24.911	0	0	0
27/10/2008	€ / R 2008/12/12	12.50	Put	Currency Future	409.0000	502.0000	22.738	0	0	0
27/10/2008	€ / R 2008/12/12	12.80	Put	Currency Future	515.0000	623.0000	20.971	0	0	0
27/10/2008	€ / R 2008/12/12	11.00	Call	Currency Future	0.0000	2,919.0000	100.000	0	0	0
27/10/2008	€ / R 2008/12/12	12.80	Call	Currency Future	1,933.0000	1,619.0000	(16.244)	0	0	0
27/10/2008	€ / R 2008/12/12	13.90	Call	Currency Future	1,353.0000	1,099.0000	(18.773)	0	0	0
27/10/2008	€ / R 2008/12/12	11.00	Put	Currency Future	0.0000	124.0000	100.000	0	0	0
27/10/2008	€ / R 2008/12/12	14.10	Call	Currency Future	1,269.0000	1,022.0000	(19.464)	0	0	0
27/10/2008	€ / R 2008/12/12	12.35	Call	Currency Future	2,231.0000	1,894.0000	(15.105)	0	0	0
27/10/2008	€ / R 2008/12/12	12.30	Call	Currency Future	2,267.0000	1,926.0000	(15.042)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2008	€ / R 2008/12/12	13.70	Put	Currency Future	926.0000	1,084.0000	17.063	0	0	0
27/10/2008	€ / R 2008/12/12	14.60	Call	Currency Future	0.0000	853.0000	100.000	0	0	0
27/10/2008	€ / R 2008/12/12	11.90	Call	Currency Future	2,564.0000	2,205.0000	(14.002)	0	0	0
27/10/2008	€ / R 2008/12/12	12.45	Put	Currency Future	393.0000	484.0000	23.155	0	0	0
27/10/2008	€ / R 2008/12/12	12.30	Put	Currency Future	348.0000	430.0000	23.563	0	0	0
27/10/2008	€ / R 2008/12/12	13.20	Call	Currency Future	1,699.0000	1,406.0000	(17.245)	0	0	0
27/10/2008	€ / R 2008/12/12	13.70	Call	Currency Future	1,444.0000	1,180.0000	(18.283)	0	0	0
27/10/2008	€ / R 2008/12/12	13.40	Put	Currency Future	0.0000	915.0000	100.000	0	0	0
27/10/2008	€ / R 2008/12/12	12.45	Call	Currency Future	2,162.0000	1,830.0000	(15.356)	0	0	0
27/10/2008	€ / R 2008/12/12	12.50	Call	Currency Future	2,127.0000	1,798.0000	(15.468)	0	0	0
27/10/2008	€ / R 2008/12/12	14.20	Put	Currency Future	1,210.0000	1,390.0000	14.876	0	0	0
27/10/2008	€ / R 2008/12/12	15.00	Call	Currency Future	0.0000	739.0000	100.000	0	0	0
27/10/2008	€ / R 2008/12/12	11.80	Call	Currency Future	2,642.0000	2,279.0000	(13.740)	0	0	0
27/10/2008	€ / R 2008/12/12	13.20	Put	Currency Future	681.0000	810.0000	18.943	0	0	0
27/10/2008	€ / R 2008/12/12	15.80	Call	Currency Future	0.0000	559.0000	100.000	0	0	0
27/10/2008	€ / R 2008/12/12	11.80	Put	Currency Future	223.0000	283.0000	26.906	0	0	0
27/10/2008	€ / R 2008/12/12	12.30	Put	Currency Future	348.0000	430.0000	23.563	0	0	0
27/10/2008	€ / R 2008/12/12	11.60	Call	Currency Future	2,801.0000	2,431.0000	(13.210)	0	0	0
27/10/2008	€ / R 2008/12/12	14.15	Call	Currency Future	1,248.0000	1,004.0000	(19.551)	0	0	0
27/10/2008	€ / R 2008/12/12	13.45	Call	Currency Future	1,566.0000	1,288.0000	(17.752)	0	0	0
27/10/2008	€ / R 2008/12/12	13.30	Put	Currency Future	726.0000	862.0000	18.733	0	0	0
27/10/2008	€ / R 2008/12/12	13.90	Put	Currency Future	1,035.0000	1,203.0000	16.232	0	0	0
27/10/2008	€ / R 2008/12/12	13.80	Call	Currency Future	1,398.0000	1,139.0000	(18.526)	0	0	0
27/10/2008	€ / R 2008/12/12	13.45	Put	Currency Future	798.0000	942.0000	18.045	0	0	0
27/10/2008	€ / R 2008/12/12	14.60	Put	Currency Future	0.0000	1,657.0000	100.000	0	0	0
27/10/2008	€ / R 2008/12/12	13.55	Call	Currency Future	1,516.0000	1,244.0000	(17.942)	0	0	0
27/10/2008	€ / R 2008/12/12	15.40	Put	Currency Future	0.0000	2,246.0000	100.000	0	0	0
27/10/2008	€ / R 2008/12/12	12.15	Call	Currency Future	2,375.0000	2,027.0000	(14.653)	0	0	0
27/10/2008	€ / R 2008/12/12	13.35	Put	Currency Future	750.0000	888.0000	18.400	0	0	0
27/10/2008	€ / R 2008/12/12	14.00	Call	Currency Future	1,310.0000	1,060.0000	(19.084)	0	0	0
27/10/2008	€ / R 2008/12/12	12.30	Call	Currency Future	2,267.0000	1,926.0000	(15.042)	0	0	0
27/10/2008	€ / R 2008/12/12	13.55	Put	Currency Future	848.0000	998.0000	17.689	0	0	0
27/10/2008	€ / R 2008/12/12	13.40	Put	Currency Future	773.0000	915.0000	18.370	0	0	0
27/10/2008	€ / R 2008/12/12	14.00	Put	Currency Future	1,092.0000	1,264.0000	15.751	0	0	0
27/10/2008	€ / R 2008/12/12	11.90	Call	Currency Future	2,564.0000	2,205.0000	(14.002)	0	0	0
27/10/2008	€ / R 2008/12/12	12.20	Put	Currency Future	320.0000	397.0000	24.063	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
27/10/2008	€ / R 2008/12/12	11.60	Put	Currency Future	183.0000	236.0000	28.962	0	0	0
27/10/2008	€ / R 2008/12/12	13.35	Call	Currency Future	1,618.0000	1,334.0000	(17.553)	0	0	0
27/10/2008	€ / R 2008/12/12	13.40	Call	Currency Future	1,592.0000	1,311.0000	(17.651)	0	0	0
27/10/2008	€ / R 2008/12/12	14.30	Call	Currency Future	1,188.0000	950.0000	(20.034)	0	0	0
27/10/2008	€ / R 2008/12/12	11.90	Put	Currency Future	245.0000	309.0000	26.122	0	0	0
27/10/2008	€ / R 2008/12/12	12.20	Call	Currency Future	2,339.0000	1,993.0000	(14.793)	0	0	0
27/10/2008	€ / R 2008/12/12	12.15	Put	Currency Future	307.0000	381.0000	24.104	0	0	0
27/10/2008	€ / R 2008/12/12	13.30	Call	Currency Future	1,645.0000	1,357.0000	(17.508)	0	0	0
27/10/2008	€ / R 2008/12/12	11.55	Call	Currency Future	2,842.0000	2,470.0000	(13.089)	0	0	0
27/10/2008	€ / R 2008/12/12	14.50	Put	Currency Future	1,393.0000	1,588.0000	13.999	0	0	0
27/10/2008	€ / R 2008/12/12	12.35	Put	Currency Future	363.0000	448.0000	23.416	0	0	0
27/10/2008	€ / R 2008/12/12	13.75	Call	Currency Future	1,421.0000	1,159.0000	(18.438)	0	0	0
27/10/2008	€ / R 2008/12/12	14.50	Call	Currency Future	1,112.0000	884.0000	(20.504)	0	0	0
27/10/2008	€ / R 2008/12/12	13.85	Call	Currency Future	1,376.0000	1,119.0000	(18.677)	0	0	0
27/10/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,270.0000	1,455.0000	14.567	0	0	0
27/10/2008	€ / R 2008/12/12	11.90	Put	Currency Future	245.0000	309.0000	26.122	0	0	0
27/10/2008	€ / R 2008/12/12	11.70	Put	Currency Future	202.0000	259.0000	28.218	0	0	0
27/10/2008	€ / R 2008/12/12	14.40	Call	Currency Future	1,149.0000	917.0000	(20.191)	0	0	0
27/10/2008	€ / R 2008/12/12	11.70	Call	Currency Future	2,721.0000	2,354.0000	(13.488)	0	0	0
27/10/2008	€ / R 2008/12/12	14.40	Put	Currency Future	1,331.0000	1,521.0000	14.275	0	0	0
27/10/2008	€ / R 2008/12/12	17.00	Call	Currency Future	0.0000	371.0000	100.000	0	0	0
27/10/2008	€ / R 2008/12/12	12.10	Call	Currency Future	2,412.0000	2,062.0000	(14.511)	0	0	0
27/10/2008	€ / R 2008/12/12	16.20	Put	Currency Future	0.0000	2,892.0000	100.000	0	0	0
27/10/2008	€ / R 2008/12/12	12.10	Put	Currency Future	294.0000	366.0000	24.490	0	0	0
27/10/2008	€ / R 2008/12/12	11.55	Put	Currency Future	173.0000	225.0000	30.058	0	0	0
27/10/2008	€ / R 2008/12/12	13.75	Put	Currency Future	953.0000	1,113.0000	16.789	0	0	0
27/10/2008	€ / R 2008/12/12	16.20	Call	Currency Future	0.0000	488.0000	100.000	0	0	0
27/10/2008	€ / R 2008/12/12	17.00	Put	Currency Future	0.0000	3,575.0000	100.000	0	0	0
27/10/2008	€ / R 2008/12/12	11.75	Put	Currency Future	213.0000	271.0000	27.230	0	0	0
27/10/2008	€ / R 2008/12/12	14.05	Call	Currency Future	1,289.0000	1,041.0000	(19.240)	0	0	0
27/10/2008	€ / R 2008/12/12	15.40	Call	Currency Future	0.0000	642.0000	100.000	0	0	0
27/10/2008	€ / R 2008/12/12	14.25	Put	Currency Future	1,240.0000	1,422.0000	14.677	0	0	0
27/10/2008	€ / R 2008/12/12	11.65	Call	Currency Future	2,761.0000	2,393.0000	(13.329)	0	0	0
27/10/2008	€ / R 2008/12/12	13.95	Call	Currency Future	1,332.0000	1,079.0000	(18.994)	0	0	0
27/10/2008	€ / R 2008/12/12	12.55	Put	Currency Future	425.0000	521.0000	22.588	0	0	0
27/10/2008	€ / R 2008/12/12	11.65	Put	Currency Future	192.0000	247.0000	28.646	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
27/10/2008	€ / R 2008/12/12	13.95	Put	Currency Future	1,063.0000	1,233.0000	15.992	0	0	0
27/10/2008	€ / R 2008/12/12	12.35	Call	Currency Future	2,231.0000	1,894.0000	(15.105)	0	0	0
27/10/2008	€ / R 2008/12/12	11.75	Call	Currency Future	2,681.0000	2,317.0000	(13.577)	0	0	0
27/10/2008	€ / R 2008/12/12	14.05	Put	Currency Future	1,121.0000	1,295.0000	15.522	0	0	0
27/10/2008	€ / R 2008/12/12	14.25	Call	Currency Future	1,208.0000	968.0000	(19.868)	0	0	0
27/10/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,007.0000	1,173.0000	16.485	0	0	0
27/10/2008	€ / R 2008/12/12	14.45	Call	Currency Future	1,130.0000	900.0000	(20.354)	0	0	0
27/10/2008	€ / R 2008/12/12	14.45	Put	Currency Future	1,362.0000	1,554.0000	14.097	0	0	0
27/10/2008	€ / R 2008/12/12	14.35	Call	Currency Future	1,168.0000	933.0000	(20.120)	0	0	0
27/10/2008	€ / R 2008/12/12	14.35	Put	Currency Future	1,300.0000	1,488.0000	14.462	0	0	0
27/10/2008	€ / R 2008/12/12	12.35	Put	Currency Future	363.0000	448.0000	23.416	0	0	0
27/10/2008	€ / R 2008/12/12	16.95	Call	Currency Future	506.0000	377.0000	(25.494)	0	0	0
27/10/2008	€ / R 2008/12/12	12.55	Call	Currency Future	2,093.0000	1,767.0000	(15.576)	0	0	0
27/10/2008	€ / R 2008/12/12	12.40	Call	Currency Future	2,196.0000	1,861.0000	(15.255)	0	0	0
27/10/2008	€ / R 2008/12/12	12.95	Call	Currency Future	1,842.0000	1,535.0000	(16.667)	0	0	0
27/10/2008	€ / R 2008/12/12	12.55	Call	Currency Future	2,093.0000	1,767.0000	(15.576)	0	0	0
27/10/2008	€ / R 2008/12/12	16.15	Call	Currency Future	651.0000	496.0000	(23.810)	0	0	0
27/10/2008	€ / R 2008/12/12	12.85	Put	Currency Future	534.0000	644.0000	20.599	0	0	0
27/10/2008	€ / R 2008/12/12	12.75	Put	Currency Future	496.0000	602.0000	21.371	0	0	0
27/10/2008	€ / R 2008/12/12	12.95	Put	Currency Future	574.0000	689.0000	20.035	0	0	0
27/10/2008	€ / R 2008/12/12	11.35	Call	Currency Future	3,008.0000	2,629.0000	(12.600)	0	0	0
27/10/2008	€ / R 2008/12/12	12.40	Call	Currency Future	2,196.0000	1,861.0000	(15.255)	0	0	0
27/10/2008	€ / R 2008/12/12	12.75	Call	Currency Future	1,964.0000	1,648.0000	(16.090)	0	0	0
27/10/2008	€ / R 2008/12/12	11.35	Put	Currency Future	140.0000	184.0000	31.429	0	0	0
27/10/2008	€ / R 2008/12/12	12.55	Put	Currency Future	425.0000	521.0000	22.588	0	0	0
27/10/2008	€ / R 2008/12/12	12.85	Call	Currency Future	1,902.0000	1,590.0000	(16.404)	0	0	0
27/10/2008	€ / R 2008/12/12	15.35	Call	Currency Future	840.0000	653.0000	(22.262)	0	0	0
27/10/2008	€ / R 2008/12/12	12.40	Put	Currency Future	378.0000	466.0000	23.280	0	0	0
27/10/2008	€ / R 2008/12/12	13.05	Call	Currency Future	1,784.0000	1,481.0000	(16.984)	0	0	0
27/10/2008	€ / R 2008/12/12	16.95	Put	Currency Future	3,238.0000	3,531.0000	9.049	0	0	0
27/10/2008	€ / R 2008/12/12	12.80	Put	Currency Future	515.0000	623.0000	20.971	0	0	0
27/10/2008	€ / R 2008/12/12	16.15	Put	Currency Future	2,582.0000	2,850.0000	10.380	0	0	0
27/10/2008	€ / R 2008/12/12	12.25	Put	Currency Future	334.0000	413.0000	23.653	0	0	0
27/10/2008	€ / R 2008/12/12	12.80	Call	Currency Future	1,933.0000	1,619.0000	(16.244)	0	0	0
27/10/2008	€ / R 2008/12/12	15.35	Put	Currency Future	1,972.0000	2,207.0000	11.917	0	0	0
27/10/2008	€ / R 2008/12/12	13.25	Put	Currency Future	703.0000	836.0000	18.919	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
27/10/2008	€ / R 2008/12/12	17.75	Call	Currency Future	384.0000	268.0000	(30.208)	0	0	0
27/10/2008	€ / R 2008/12/12	13.25	Call	Currency Future	1,672.0000	1,381.0000	(17.404)	0	0	0
27/10/2008	€ / R 2008/12/12	16.90	Call	Currency Future	515.0000	383.0000	(25.631)	0	0	0
27/10/2008	€ / R 2008/12/12	13.15	Put	Currency Future	659.0000	785.0000	19.120	0	0	0
27/10/2008	€ / R 2008/12/12	15.30	Call	Currency Future	854.0000	665.0000	(22.131)	0	0	0
27/10/2008	€ / R 2008/12/12	12.40	Put	Currency Future	378.0000	466.0000	23.280	0	0	0
27/10/2008	€ / R 2008/12/12	12.60	Put	Currency Future	442.0000	541.0000	22.398	0	0	0
27/10/2008	€ / R 2008/12/12	13.05	Put	Currency Future	615.0000	736.0000	19.675	0	0	0
27/10/2008	€ / R 2008/12/12	12.65	Call	Currency Future	2,028.0000	1,707.0000	(15.828)	0	0	0
27/10/2008	€ / R 2008/12/12	13.15	Call	Currency Future	1,727.0000	1,431.0000	(17.140)	0	0	0
27/10/2008	€ / R 2008/12/12	12.25	Call	Currency Future	2,303.0000	1,959.0000	(14.937)	0	0	0
27/10/2008	€ / R 2008/12/12	12.60	Call	Currency Future	2,060.0000	1,737.0000	(15.680)	0	0	0
27/10/2008	€ / R 2008/12/12	15.30	Put	Currency Future	1,936.0000	2,169.0000	12.035	0	0	0
27/10/2008	€ / R 2008/12/12	16.10	Call	Currency Future	661.0000	504.0000	(23.752)	0	0	0
27/10/2008	€ / R 2008/12/12	17.75	Put	Currency Future	3,916.0000	4,222.0000	7.814	0	0	0
27/10/2008	€ / R 2008/12/12	12.65	Put	Currency Future	459.0000	561.0000	22.222	0	0	0
27/10/2008	€ / R 2008/12/12	16.10	Put	Currency Future	2,543.0000	2,809.0000	10.460	0	0	0
27/10/2008	€ / R 2008/12/12	17.70	Call	Currency Future	392.0000	274.0000	(30.102)	0	0	0
27/10/2008	€ / R 2008/12/12	17.70	Put	Currency Future	3,873.0000	4,178.0000	7.875	0	0	0
27/10/2008	€ / R 2008/12/12	12.70	Call	Currency Future	1,996.0000	1,677.0000	(15.982)	0	0	0
27/10/2008	€ / R 2008/12/12	16.90	Put	Currency Future	3,196.0000	3,488.0000	9.136	0	0	0
27/10/2008	€ / R 2008/12/12	12.70	Put	Currency Future	477.0000	581.0000	21.803	0	0	0
27/10/2008	€ / R 2008/12/12	12.60	Call	Currency Future	2,060.0000	1,737.0000	(15.680)	0	0	0
27/10/2008	€ / R 2008/12/12	12.60	Put	Currency Future	442.0000	541.0000	22.398	0	0	0
27/10/2008	€ / R 2008/12/12	12.90	Call	Currency Future	1,872.0000	1,562.0000	(16.560)	0	0	0
27/10/2008	€ / R 2008/12/12	12.90	Put	Currency Future	554.0000	666.0000	20.217	0	0	0
27/10/2008	€ / R 2008/12/12	11.60	Call	Currency Future	2,801.0000	2,431.0000	(13.210)	0	0	0
27/10/2008	€ / R 2008/12/12	11.40	Put	Currency Future	148.0000	194.0000	31.081	0	0	0
27/10/2008	€ / R 2008/12/12	12.00	Call	Currency Future	2,487.0000	2,133.0000	(14.234)	0	0	0
27/10/2008	€ / R 2008/12/12	11.60	Put	Currency Future	183.0000	236.0000	28.962	0	0	0
27/10/2008	€ / R 2008/12/12	11.40	Call	Currency Future	2,966.0000	2,589.0000	(12.711)	0	0	0
27/10/2008	€ / R 2008/12/12	11.30	Call	Currency Future	3,050.0000	2,670.0000	(12.459)	0	0	0
27/10/2008	€ / R 2008/12/12	11.30	Put	Currency Future	132.0000	174.0000	31.818	0	0	0
27/10/2008	€ / R 2008/12/12	12.00	Put	Currency Future	269.0000	337.0000	25.279	0	0	0
27/10/2008	€ / R 2008/12/12	11.35	Call	Currency Future	3,008.0000	2,629.0000	(12.600)	0	0	0
27/10/2008	€ / R 2008/12/12	11.45	Put	Currency Future	156.0000	204.0000	30.769	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
27/10/2008	€ / R 2008/12/12	11.45	Call	Currency Future	2,924.0000	2,549.0000	(12.825)	0	0	0
27/10/2008	€ / R 2008/12/12	11.95	Call	Currency Future	2,525.0000	2,169.0000	(14.099)	0	0	0
27/10/2008	€ / R 2008/12/12	11.85	Put	Currency Future	234.0000	296.0000	26.496	0	0	0
27/10/2008	€ / R 2008/12/12	11.85	Call	Currency Future	2,603.0000	2,242.0000	(13.869)	0	0	0
27/10/2008	€ / R 2008/12/12	11.35	Put	Currency Future	140.0000	184.0000	31.429	0	0	0
27/10/2008	€ / R 2008/12/12	11.95	Put	Currency Future	257.0000	323.0000	25.681	0	0	0
27/10/2008	€ / R 2008/12/12	13.00	Put	Currency Future	594.0000	712.0000	19.865	0	0	0
27/10/2008	€ / R 2008/12/12	13.00	Call	Currency Future	1,813.0000	1,507.0000	(16.878)	0	0	0
27/10/2008	€ / R 2008/12/12	13.80	Put	Currency Future	980.0000	1,143.0000	16.633	0	0	0
27/10/2008	€ / R 2008/12/12	13.80	Call	Currency Future	1,398.0000	1,139.0000	(18.526)	0	0	0
27/10/2008	€ / R 2008/12/12	13.65	Call	Currency Future	1,468.0000	1,201.0000	(18.188)	0	0	0
27/10/2008	€ / R 2008/12/12	13.65	Put	Currency Future	900.0000	1,055.0000	17.222	0	0	0
27/10/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,150.0000	1,326.0000	15.304	0	0	0
27/10/2008	€ / R 2008/12/12	14.10	Call	Currency Future	1,269.0000	1,022.0000	(19.464)	0	0	0
27/10/2008	€ / R 2008/12/12	14.15	Put	Currency Future	1,180.0000	1,358.0000	15.085	0	0	0
27/10/2008	€ / R 2009/03/16			Currency Future	14.5675	14.1655	(2.760)	14.2800	14.2800	15,091
27/10/2008	€ / R 2009/03/16	12.10	Put	Currency Future	364.0000	476.0000	30.769	0	0	0
27/10/2008	€ / R 2009/03/16	16.45	Call	Currency Future	984.0000	854.0000	(13.211)	0	0	0
27/10/2008	€ / R 2009/03/16	13.55	Put	Currency Future	945.0000	1,126.0000	19.153	0	0	0
27/10/2008	€ / R 2009/03/16	16.80	Call	Currency Future	912.0000	789.0000	(13.487)	0	0	0
27/10/2008	€ / R 2009/03/16	12.35	Put	Currency Future	439.0000	563.0000	28.246	0	0	0
27/10/2008	€ / R 2009/03/16	15.85	Put	Currency Future	2,410.0000	2,666.0000	10.622	0	0	0
27/10/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,278.0000	1,485.0000	16.197	0	0	0
27/10/2008	€ / R 2009/03/16	16.20	Put	Currency Future	2,673.0000	2,939.0000	9.951	0	0	0
27/10/2008	€ / R 2009/03/16	14.15	Call	Currency Future	1,695.0000	1,500.0000	(11.504)	0	0	0
27/10/2008	€ / R 2009/03/16	16.80	Put	Currency Future	3,144.0000	3,423.0000	8.874	0	0	0
27/10/2008	€ / R 2009/03/16	11.65	Call	Currency Future	3,170.0000	2,859.0000	(9.811)	0	0	0
27/10/2008	€ / R 2009/03/16	16.45	Put	Currency Future	2,867.0000	3,138.0000	9.452	0	0	0
27/10/2008	€ / R 2009/03/16	17.35	Call	Currency Future	0.0000	699.0000	100.000	0	0	0
27/10/2008	€ / R 2009/03/16	13.55	Call	Currency Future	1,962.0000	1,742.0000	(11.213)	0	0	0
27/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	2,831.0000	2,542.0000	(10.208)	0	0	0
27/10/2008	€ / R 2009/03/16	11.85	Put	Currency Future	299.0000	399.0000	33.445	0	0	0
27/10/2008	€ / R 2009/03/16	12.10	Put	Currency Future	364.0000	476.0000	30.769	0	0	0
27/10/2008	€ / R 2009/03/16	12.35	Call	Currency Future	2,657.0000	2,378.0000	(10.501)	0	0	0
27/10/2008	€ / R 2009/03/16	11.45	Put	Currency Future	211.0000	293.0000	38.863	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
27/10/2008	€ / R 2009/03/16	16.20	Call	Currency Future	1,041.0000	904.0000	(13.160)	0	0	0
27/10/2008	€ / R 2009/03/16	12.10	Call	Currency Future	2,831.0000	2,542.0000	(10.208)	0	0	0
27/10/2008	€ / R 2009/03/16	11.65	Put	Currency Future	252.0000	343.0000	36.111	0	0	0
27/10/2008	€ / R 2009/03/16	14.15	Call	Currency Future	1,695.0000	1,500.0000	(11.504)	0	0	0
27/10/2008	€ / R 2009/03/16	15.85	Call	Currency Future	1,127.0000	982.0000	(12.866)	0	0	0
27/10/2008	€ / R 2009/03/16	11.85	Call	Currency Future	3,016.0000	2,714.0000	(10.013)	0	0	0
27/10/2008	€ / R 2009/03/16	15.60	Put	Currency Future	2,227.0000	2,477.0000	11.226	0	0	0
27/10/2008	€ / R 2009/03/16	15.00	Put	Currency Future	1,811.0000	2,042.0000	12.755	0	0	0
27/10/2008	€ / R 2009/03/16	12.60	Put	Currency Future	524.0000	659.0000	25.763	0	0	0
27/10/2008	€ / R 2009/03/16	14.90	Put	Currency Future	1,745.0000	1,973.0000	13.066	0	0	0
27/10/2008	€ / R 2009/03/16	14.45	Call	Currency Future	1,577.0000	1,389.0000	(11.921)	0	0	0
27/10/2008	€ / R 2009/03/16	14.90	Call	Currency Future	1,413.0000	1,238.0000	(12.385)	0	0	0
27/10/2008	€ / R 2009/03/16	15.25	Put	Currency Future	1,981.0000	2,220.0000	12.065	0	0	0
27/10/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,278.0000	1,485.0000	16.197	0	0	0
27/10/2008	€ / R 2009/03/16	11.80	Call	Currency Future	3,054.0000	2,750.0000	(9.954)	0	0	0
27/10/2008	€ / R 2009/03/16	12.60	Call	Currency Future	2,491.0000	2,224.0000	(10.719)	0	0	0
27/10/2008	€ / R 2009/03/16	14.45	Put	Currency Future	1,459.0000	1,673.0000	14.668	0	0	0
27/10/2008	€ / R 2009/03/16	14.65	Put	Currency Future	1,585.0000	1,804.0000	13.817	0	0	0
27/10/2008	€ / R 2009/03/16	17.35	Put	Currency Future	0.0000	3,884.0000	100.000	0	0	0
27/10/2008	€ / R 2009/03/16	12.35	Put	Currency Future	439.0000	563.0000	28.246	0	0	0
27/10/2008	€ / R 2009/03/16	11.80	Put	Currency Future	287.0000	384.0000	33.798	0	0	0
27/10/2008	€ / R 2009/03/16	12.45	Put	Currency Future	472.0000	600.0000	27.119	0	0	0
27/10/2008	€ / R 2009/03/16	13.55	Put	Currency Future	945.0000	1,126.0000	19.153	0	0	0
27/10/2008	€ / R 2009/03/16	12.35	Call	Currency Future	2,657.0000	2,378.0000	(10.501)	0	0	0
27/10/2008	€ / R 2009/03/16	12.40	Put	Currency Future	455.0000	581.0000	27.692	0	0	0
27/10/2008	€ / R 2009/03/16	13.55	Call	Currency Future	1,962.0000	1,742.0000	(11.213)	0	0	0
27/10/2008	€ / R 2009/03/16	12.15	Put	Currency Future	378.0000	493.0000	30.423	0	0	0
27/10/2008	€ / R 2009/03/16	12.65	Put	Currency Future	542.0000	680.0000	25.461	0	0	0
27/10/2008	€ / R 2009/03/16	11.45	Call	Currency Future	3,329.0000	3,009.0000	(9.612)	0	0	0
27/10/2008	€ / R 2009/03/16	10.95	Put	Currency Future	0.0000	190.0000	100.000	0	0	0
27/10/2008	€ / R 2009/03/16	17.75	Put	Currency Future	0.0000	4,206.0000	100.000	0	0	0
27/10/2008	€ / R 2009/03/16	12.45	Call	Currency Future	2,589.0000	2,315.0000	(10.583)	0	0	0
27/10/2008	€ / R 2009/03/16	17.75	Call	Currency Future	0.0000	622.0000	100.000	0	0	0
27/10/2008	€ / R 2009/03/16	13.80	Call	Currency Future	1,847.0000	1,636.0000	(11.424)	0	0	0
27/10/2008	€ / R 2009/03/16	14.95	Call	Currency Future	0.0000	1,223.0000	100.000	0	0	0
27/10/2008	€ / R 2009/03/16	12.15	Call	Currency Future	2,795.0000	2,508.0000	(10.268)	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
27/10/2008	€ / R 2009/03/16	13.80	Put	Currency Future	1,079.0000	1,270.0000	17.702	0	0	0
27/10/2008	€ / R 2009/03/16	14.95	Put	Currency Future	0.0000	2,007.0000	100.000	0	0	0
27/10/2008	€ / R 2009/03/16	12.15	Put	Currency Future	378.0000	493.0000	30.423	0	0	0
27/10/2008	€ / R 2009/03/16	15.00	Call	Currency Future	1,379.0000	1,208.0000	(12.400)	0	0	0
27/10/2008	€ / R 2009/03/16	15.75	Call	Currency Future	0.0000	1,005.0000	100.000	0	0	0
27/10/2008	€ / R 2009/03/16	12.55	Call	Currency Future	2,523.0000	2,253.0000	(10.702)	0	0	0
27/10/2008	€ / R 2009/03/16	15.60	Call	Currency Future	1,195.0000	1,042.0000	(12.803)	0	0	0
27/10/2008	€ / R 2009/03/16	16.55	Put	Currency Future	0.0000	3,219.0000	100.000	0	0	0
27/10/2008	€ / R 2009/03/16	12.55	Put	Currency Future	506.0000	638.0000	26.087	0	0	0
27/10/2008	€ / R 2009/03/16	12.00	Call	Currency Future	2,904.0000	2,610.0000	(10.124)	0	0	0
27/10/2008	€ / R 2009/03/16	16.55	Call	Currency Future	0.0000	835.0000	100.000	0	0	0
27/10/2008	€ / R 2009/03/16	12.30	Call	Currency Future	2,691.0000	2,410.0000	(10.442)	0	0	0
27/10/2008	€ / R 2009/03/16	12.65	Call	Currency Future	2,459.0000	2,196.0000	(10.695)	0	0	0
27/10/2008	€ / R 2009/03/16	12.00	Put	Currency Future	337.0000	444.0000	31.751	0	0	0
27/10/2008	€ / R 2009/03/16	15.25	Call	Currency Future	1,298.0000	1,135.0000	(12.558)	0	0	0
27/10/2008	€ / R 2009/03/16	15.75	Put	Currency Future	0.0000	2,590.0000	100.000	0	0	0
27/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	423.0000	545.0000	28.842	0	0	0
27/10/2008	€ / R 2009/03/16	16.95	Put	Currency Future	0.0000	3,547.0000	100.000	0	0	0
27/10/2008	€ / R 2009/03/16	12.40	Call	Currency Future	2,623.0000	2,346.0000	(10.560)	0	0	0
27/10/2008	€ / R 2009/03/16	16.95	Call	Currency Future	0.0000	763.0000	100.000	0	0	0
27/10/2008	€ / R 2009/03/16	13.45	Call	Currency Future	2,011.0000	1,786.0000	(11.188)	0	0	0
27/10/2008	€ / R 2009/03/16	16.15	Put	Currency Future	0.0000	2,899.0000	100.000	0	0	0
27/10/2008	€ / R 2009/03/16	12.05	Put	Currency Future	350.0000	460.0000	31.429	0	0	0
27/10/2008	€ / R 2009/03/16	13.45	Put	Currency Future	893.0000	1,071.0000	19.933	0	0	0
27/10/2008	€ / R 2009/03/16	16.15	Call	Currency Future	0.0000	915.0000	100.000	0	0	0
27/10/2008	€ / R 2009/03/16	12.05	Call	Currency Future	2,868.0000	2,576.0000	(10.181)	0	0	0
27/10/2008	€ / R 2009/03/16	12.55	Put	Currency Future	506.0000	638.0000	26.087	0	0	0
27/10/2008	€ / R 2009/03/16	14.65	Call	Currency Future	1,502.0000	1,319.0000	(12.184)	0	0	0
27/10/2008	€ / R 2009/03/16	12.65	Call	Currency Future	2,459.0000	2,196.0000	(10.695)	0	0	0
27/10/2008	€ / R 2009/03/16	12.25	Call	Currency Future	2,725.0000	2,443.0000	(10.349)	0	0	0
27/10/2008	€ / R 2009/03/16	12.85	Put	Currency Future	617.0000	769.0000	24.635	0	0	0
27/10/2008	€ / R 2009/03/16	12.65	Put	Currency Future	542.0000	680.0000	25.461	0	0	0
27/10/2008	€ / R 2009/03/16	12.15	Call	Currency Future	2,795.0000	2,508.0000	(10.268)	0	0	0
27/10/2008	€ / R 2009/03/16	12.75	Call	Currency Future	2,396.0000	2,139.0000	(10.726)	0	0	0
27/10/2008	€ / R 2009/03/16	12.85	Call	Currency Future	2,334.0000	2,085.0000	(10.668)	0	0	0
27/10/2008	€ / R 2009/03/16	12.75	Put	Currency Future	579.0000	724.0000	25.043	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
27/10/2008	€ / R 2009/03/16	12.55	Call	Currency Future	2,523.0000	2,253.0000	(10.702)	0	0	0
27/10/2008	€ / R 2009/03/16	11.35	Call	Currency Future	0.0000	3,086.0000	100.000	0	0	0
27/10/2008	€ / R 2009/03/16	13.75	Call	Currency Future	0.0000	1,656.0000	100.000	0	0	0
27/10/2008	€ / R 2009/03/16	14.55	Call	Currency Future	0.0000	1,353.0000	100.000	0	0	0
27/10/2008	€ / R 2009/03/16	15.35	Put	Currency Future	0.0000	2,292.0000	100.000	0	0	0
27/10/2008	€ / R 2009/03/16	14.55	Put	Currency Future	0.0000	1,738.0000	100.000	0	0	0
27/10/2008	€ / R 2009/03/16	15.35	Call	Currency Future	0.0000	1,108.0000	100.000	0	0	0
27/10/2008	€ / R 2009/03/16	12.25	Put	Currency Future	408.0000	527.0000	29.167	0	0	0
27/10/2008	€ / R 2009/03/16	13.75	Put	Currency Future	0.0000	1,241.0000	100.000	0	0	0
27/10/2008	€ / R 2009/03/16	11.90	Put	Currency Future	311.0000	414.0000	33.119	0	0	0
27/10/2008	€ / R 2009/03/16	11.35	Put	Currency Future	0.0000	270.0000	100.000	0	0	0
27/10/2008	€ / R 2009/03/16	11.90	Call	Currency Future	2,979.0000	2,679.0000	(10.070)	0	0	0
27/10/2008	€ / R 2009/03/16	10.95	Call	Currency Future	0.0000	3,406.0000	100.000	0	0	0
27/10/2008	€ / R 2009/03/16	12.85	Put	Currency Future	617.0000	769.0000	24.635	0	0	0
27/10/2008	€ / R 2009/03/16	12.85	Call	Currency Future	2,334.0000	2,085.0000	(10.668)	0	0	0
27/10/2008	€ / R 2009/03/16	16.50	Put	Currency Future	2,906.0000	3,179.0000	9.394	0	0	0
27/10/2008	€ / R 2009/03/16	17.30	Call	Currency Future	820.0000	707.0000	(13.780)	0	0	0
27/10/2008	€ / R 2009/03/16	17.30	Put	Currency Future	3,552.0000	3,841.0000	8.136	0	0	0
27/10/2008	€ / R 2009/03/16	13.10	Call	Currency Future	2,191.0000	1,954.0000	(10.817)	0	0	0
27/10/2008	€ / R 2009/03/16	12.60	Call	Currency Future	2,491.0000	2,224.0000	(10.719)	0	0	0
27/10/2008	€ / R 2009/03/16	18.10	Call	Currency Future	677.0000	560.0000	(17.282)	0	0	0
27/10/2008	€ / R 2009/03/16	12.80	Call	Currency Future	2,365.0000	2,112.0000	(10.698)	0	0	0
27/10/2008	€ / R 2009/03/16	18.10	Put	Currency Future	4,209.0000	4,495.0000	6.795	0	0	0
27/10/2008	€ / R 2009/03/16	16.50	Call	Currency Future	973.0000	844.0000	(13.258)	0	0	0
27/10/2008	€ / R 2009/03/16	12.50	Call	Currency Future	2,556.0000	2,284.0000	(10.642)	0	0	0
27/10/2008	€ / R 2009/03/16	15.70	Put	Currency Future	2,300.0000	2,552.0000	10.957	0	0	0
27/10/2008	€ / R 2009/03/16	13.30	Put	Currency Future	818.0000	990.0000	21.027	0	0	0
27/10/2008	€ / R 2009/03/16	13.10	Put	Currency Future	724.0000	889.0000	22.790	0	0	0
27/10/2008	€ / R 2009/03/16	13.30	Call	Currency Future	2,086.0000	1,856.0000	(11.026)	0	0	0
27/10/2008	€ / R 2009/03/16	12.95	Call	Currency Future	2,274.0000	2,031.0000	(10.686)	0	0	0
27/10/2008	€ / R 2009/03/16	12.50	Put	Currency Future	489.0000	619.0000	26.585	0	0	0
27/10/2008	€ / R 2009/03/16	12.95	Put	Currency Future	657.0000	816.0000	24.201	0	0	0
27/10/2008	€ / R 2009/03/16	12.60	Put	Currency Future	524.0000	659.0000	25.763	0	0	0
27/10/2008	€ / R 2009/03/16	12.80	Put	Currency Future	598.0000	746.0000	24.749	0	0	0
27/10/2008	€ / R 2009/03/16	15.70	Call	Currency Future	1,167.0000	1,018.0000	(12.768)	0	0	0
27/10/2008	€ / R 2009/03/16	12.90	Call	Currency Future	2,304.0000	2,058.0000	(10.677)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2008	€ / R 2009/03/16	13.70	Put	Currency Future	1,025.0000	1,212.0000	18.244	0	0	0
27/10/2008	€ / R 2009/03/16	13.70	Call	Currency Future	1,892.0000	1,677.0000	(11.364)	0	0	0
27/10/2008	€ / R 2009/03/16	12.90	Put	Currency Future	637.0000	792.0000	24.333	0	0	0
27/10/2008	€ / R 2009/03/16	12.80	Call	Currency Future	2,365.0000	2,112.0000	(10.698)	0	0	0
27/10/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,367.0000	1,578.0000	15.435	0	0	0
27/10/2008	€ / R 2009/03/16	12.80	Put	Currency Future	598.0000	746.0000	24.749	0	0	0
27/10/2008	€ / R 2009/03/16	14.30	Call	Currency Future	1,635.0000	1,443.0000	(11.743)	0	0	0
27/10/2008	€ / R 2009/03/16	13.20	Call	Currency Future	2,138.0000	1,904.0000	(10.945)	0	0	0
27/10/2008	€ / R 2009/03/16	13.00	Put	Currency Future	679.0000	840.0000	23.711	0	0	0
27/10/2008	€ / R 2009/03/16	13.20	Put	Currency Future	770.0000	939.0000	21.948	0	0	0
27/10/2008	€ / R 2009/03/16	13.40	Put	Currency Future	868.0000	1,043.0000	20.161	0	0	0
27/10/2008	€ / R 2009/03/16	13.40	Call	Currency Future	2,035.0000	1,809.0000	(11.106)	0	0	0
27/10/2008	€ / R 2009/03/16	13.00	Call	Currency Future	2,246.0000	2,005.0000	(10.730)	0	0	0
27/10/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,248.0000	1,453.0000	16.426	0	0	0
27/10/2008	€ / R 2009/03/16	14.10	Call	Currency Future	1,716.0000	1,519.0000	(11.480)	0	0	0
27/10/2008	€ / R 2009/03/16	13.35	Put	Currency Future	843.0000	1,017.0000	20.641	0	0	0
27/10/2008	€ / R 2009/03/16	13.60	Call	Currency Future	1,939.0000	1,720.0000	(11.294)	0	0	0
27/10/2008	€ / R 2009/03/16	13.60	Put	Currency Future	971.0000	1,154.0000	18.847	0	0	0
27/10/2008	€ / R 2009/03/16	13.85	Call	Currency Future	1,824.0000	1,615.0000	(11.458)	0	0	0
27/10/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,107.0000	1,300.0000	17.435	0	0	0
27/10/2008	€ / R 2009/03/16	13.60	Call	Currency Future	1,939.0000	1,720.0000	(11.294)	0	0	0
27/10/2008	€ / R 2009/03/16	13.60	Put	Currency Future	971.0000	1,154.0000	18.847	0	0	0
27/10/2008	€ / R 2009/03/16	13.35	Call	Currency Future	2,060.0000	1,832.0000	(11.068)	0	0	0
27/10/2008	€ / R 2009/03/16	11.75	Call	Currency Future	3,092.0000	2,786.0000	(9.897)	0	0	0
27/10/2008	€ / R 2009/03/16	11.65	Put	Currency Future	252.0000	343.0000	36.111	0	0	0
27/10/2008	€ / R 2009/03/16	11.65	Call	Currency Future	3,170.0000	2,859.0000	(9.811)	0	0	0
27/10/2008	€ / R 2009/03/16	11.75	Put	Currency Future	275.0000	370.0000	34.545	0	0	0
27/10/2008	€ / R 2009/03/16	11.55	Put	Currency Future	231.0000	318.0000	37.662	0	0	0
27/10/2008	€ / R 2009/03/16	11.85	Call	Currency Future	3,016.0000	2,714.0000	(10.013)	0	0	0
27/10/2008	€ / R 2009/03/16	11.95	Call	Currency Future	2,941.0000	2,644.0000	(10.099)	0	0	0
27/10/2008	€ / R 2009/03/16	12.05	Put	Currency Future	350.0000	460.0000	31.429	0	0	0
27/10/2008	€ / R 2009/03/16	12.05	Call	Currency Future	2,868.0000	2,576.0000	(10.181)	0	0	0
27/10/2008	€ / R 2009/03/16	11.95	Put	Currency Future	324.0000	429.0000	32.407	0	0	0
27/10/2008	€ / R 2009/03/16	11.85	Put	Currency Future	299.0000	399.0000	33.445	0	0	0
27/10/2008	€ / R 2009/03/16	11.55	Call	Currency Future	3,249.0000	2,933.0000	(9.726)	0	0	0
27/10/2008	€ / R 2009/03/16	12.30	Put	Currency Future	423.0000	545.0000	28.842	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
27/10/2008	€ / R 2009/03/16	12.30	Call	Currency Future	2,691.0000	2,410.0000	(10.442)	0	0	0
27/10/2008	€ / R 2009/03/16	11.50	Call	Currency Future	3,289.0000	2,971.0000	(9.669)	0	0	0
27/10/2008	€ / R 2009/03/16	11.50	Put	Currency Future	221.0000	305.0000	38.009	0	0	0
27/10/2008	€ / R 2009/03/16	11.60	Call	Currency Future	3,209.0000	2,896.0000	(9.754)	0	0	0
27/10/2008	€ / R 2009/03/16	11.60	Put	Currency Future	242.0000	330.0000	36.364	0	0	0
27/10/2008	€ / R 2009/03/16	11.80	Put	Currency Future	287.0000	384.0000	33.798	0	0	0
27/10/2008	€ / R 2009/03/16	11.80	Call	Currency Future	3,054.0000	2,750.0000	(9.954)	0	0	0
27/10/2008	€ / R 2009/03/16	11.70	Call	Currency Future	3,131.0000	2,822.0000	(9.869)	0	0	0
27/10/2008	€ / R 2009/03/16	11.70	Put	Currency Future	264.0000	356.0000	34.848	0	0	0
27/10/2008	€ / R 2009/03/16	12.70	Call	Currency Future	2,427.0000	2,167.0000	(10.713)	0	0	0
27/10/2008	€ / R 2009/03/16	12.70	Put	Currency Future	560.0000	702.0000	25.357	0	0	0
27/10/2008	€ / R 2009/03/16	14.00	Call	Currency Future	1,758.0000	1,556.0000	(11.490)	0	0	0
27/10/2008	€ / R 2009/03/16	14.00	Put	Currency Future	1,191.0000	1,391.0000	16.793	0	0	0
27/10/2008	€ / R 2009/03/16	14.05	Call	Currency Future	1,737.0000	1,537.0000	(11.514)	0	0	0
27/10/2008	€ / R 2009/03/16	14.05	Put	Currency Future	1,219.0000	1,422.0000	16.653	0	0	0
27/10/2008	€ / R 2009/03/16	12.20	Put	Currency Future	393.0000	510.0000	29.771	0	0	0
27/10/2008	€ / R 2009/03/16	13.25	Call	Currency Future	2,112.0000	1,880.0000	(10.985)	0	0	0
27/10/2008	€ / R 2009/03/16	13.25	Put	Currency Future	794.0000	964.0000	21.411	0	0	0
27/10/2008	€ / R 2009/03/16	12.20	Call	Currency Future	2,760.0000	2,475.0000	(10.326)	0	0	200
27/10/2008	€ / R 2009/03/16	14.40	Call	Currency Future	1,596.0000	1,407.0000	(11.842)	0	0	0
27/10/2008	€ / R 2009/03/16	14.40	Put	Currency Future	1,428.0000	1,641.0000	14.916	0	0	0
27/10/2008	€ / R 2009/06/12			Currency Future	14.8834	14.4768	(2.732)	0.0000	0.0000	250
27/10/2008	€ / R 2009/06/12	12.85	Put	Currency Future	776.0000	916.0000	18.041	0	0	0
27/10/2008	€ / R 2009/06/12	14.80	Call	Currency Future	0.0000	1,606.0000	100.000	0	0	0
27/10/2008	€ / R 2009/06/12	14.50	Put	Currency Future	1,503.0000	1,736.0000	15.502	0	0	0
27/10/2008	€ / R 2009/06/12	12.50	Call	Currency Future	3,040.0000	2,760.0000	(9.211)	0	0	0
27/10/2008	€ / R 2009/06/12	14.90	Call	Currency Future	1,733.0000	1,572.0000	(9.290)	0	0	0
27/10/2008	€ / R 2009/06/12	14.80	Put	Currency Future	0.0000	1,929.0000	100.000	0	0	0
27/10/2008	€ / R 2009/06/12	12.50	Put	Currency Future	657.0000	783.0000	19.178	0	0	0
27/10/2008	€ / R 2009/06/12	14.90	Call	Currency Future	0.0000	1,572.0000	100.000	0	0	0
27/10/2008	€ / R 2009/06/12	14.55	Call	Currency Future	1,866.0000	1,694.0000	(9.218)	0	0	0
27/10/2008	€ / R 2009/06/12	12.10	Call	Currency Future	3,319.0000	3,023.0000	(8.918)	0	0	0
27/10/2008	€ / R 2009/06/12	14.90	Put	Currency Future	1,749.0000	1,995.0000	14.065	0	0	0
27/10/2008	€ / R 2009/06/12	15.30	Call	Currency Future	0.0000	1,418.0000	100.000	0	0	0
27/10/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,162.0000	1,340.0000	15.318	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
27/10/2008	€ / R 2009/06/12	14.60	Call	Currency Future	1,846.0000	1,676.0000	(9.209)	0	0	0
27/10/2008	€ / R 2009/06/12	12.85	Call	Currency Future	2,810.0000	2,543.0000	(9.502)	0	0	0
27/10/2008	€ / R 2009/06/12	14.70	Put	Currency Future	1,624.0000	1,864.0000	14.778	0	0	0
27/10/2008	€ / R 2009/06/12	14.10	Call	Currency Future	0.0000	1,870.0000	100.000	0	0	0
27/10/2008	€ / R 2009/06/12	14.55	Put	Currency Future	1,533.0000	1,767.0000	15.264	0	0	0
27/10/2008	€ / R 2009/06/12	13.30	Put	Currency Future	947.0000	1,106.0000	16.790	0	0	0
27/10/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,563.0000	1,799.0000	15.099	0	0	0
27/10/2008	€ / R 2009/06/12	12.10	Put	Currency Future	536.0000	646.0000	20.522	0	0	0
27/10/2008	€ / R 2009/06/12	14.10	Put	Currency Future	0.0000	1,493.0000	100.000	0	0	0
27/10/2008	€ / R 2009/06/12	14.95	Put	Currency Future	1,781.0000	2,025.0000	13.700	0	0	0
27/10/2008	€ / R 2009/06/12	13.60	Call	Currency Future	2,356.0000	2,120.0000	(10.017)	0	0	0
27/10/2008	€ / R 2009/06/12	14.90	Put	Currency Future	0.0000	1,995.0000	100.000	0	0	0
27/10/2008	€ / R 2009/06/12	14.75	Put	Currency Future	1,655.0000	1,896.0000	14.562	0	0	0
27/10/2008	€ / R 2009/06/12	12.70	Put	Currency Future	724.0000	857.0000	18.370	0	0	0
27/10/2008	€ / R 2009/06/12	15.20	Call	Currency Future	1,628.0000	1,455.0000	(10.627)	0	0	0
27/10/2008	€ / R 2009/06/12	15.30	Put	Currency Future	0.0000	2,241.0000	100.000	0	0	0
27/10/2008	€ / R 2009/06/12	15.05	Call	Currency Future	1,679.0000	1,513.0000	(9.887)	0	0	0
27/10/2008	€ / R 2009/06/12	13.30	Call	Currency Future	2,531.0000	2,283.0000	(9.798)	0	0	0
27/10/2008	€ / R 2009/06/12	12.30	Call	Currency Future	3,178.0000	2,889.0000	(9.094)	0	0	0
27/10/2008	€ / R 2009/06/12	15.20	Put	Currency Future	1,944.0000	2,178.0000	12.037	0	0	0
27/10/2008	€ / R 2009/06/12	13.90	Call	Currency Future	2,191.0000	1,967.0000	(10.224)	0	0	0
27/10/2008	€ / R 2009/06/12	14.50	Call	Currency Future	1,887.0000	1,713.0000	(9.221)	0	0	0
27/10/2008	€ / R 2009/06/12	12.70	Call	Currency Future	2,907.0000	2,634.0000	(9.391)	0	0	0
27/10/2008	€ / R 2009/06/12	14.95	Call	Currency Future	1,715.0000	1,552.0000	(9.504)	0	0	0
27/10/2008	€ / R 2009/06/12	14.00	Call	Currency Future	2,138.0000	1,918.0000	(10.290)	0	0	0
27/10/2008	€ / R 2009/06/12	12.60	Call	Currency Future	2,973.0000	2,696.0000	(9.317)	0	0	0
27/10/2008	€ / R 2009/06/12	14.70	Call	Currency Future	1,807.0000	1,640.0000	(9.242)	0	0	0
27/10/2008	€ / R 2009/06/12	14.85	Put	Currency Future	1,718.0000	1,962.0000	14.203	0	0	0
27/10/2008	€ / R 2009/06/12	14.00	Put	Currency Future	1,254.0000	1,441.0000	14.912	0	0	0
27/10/2008	€ / R 2009/06/12	12.30	Put	Currency Future	594.0000	712.0000	19.865	0	0	0
27/10/2008	€ / R 2009/06/12	12.60	Put	Currency Future	690.0000	820.0000	18.841	0	0	0
27/10/2008	€ / R 2009/06/12	14.85	Call	Currency Future	1,751.0000	1,589.0000	(9.252)	0	0	0
27/10/2008	€ / R 2009/06/12	12.35	Put	Currency Future	610.0000	729.0000	19.508	0	0	0
27/10/2008	€ / R 2009/06/12	14.75	Call	Currency Future	1,788.0000	1,623.0000	(9.228)	0	0	0
27/10/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,051.0000	1,220.0000	16.080	0	0	0
27/10/2008	€ / R 2009/06/12	14.10	Call	Currency Future	2,086.0000	1,870.0000	(10.355)	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
27/10/2008	€ / R 2009/06/12	14.45	Put	Currency Future	1,477.0000	1,705.0000	15.437	0	0	0
27/10/2008	€ / R 2009/06/12	14.40	Call	Currency Future	1,935.0000	1,750.0000	(9.561)	0	0	0
27/10/2008	€ / R 2009/06/12	12.35	Put	Currency Future	610.0000	729.0000	19.508	0	0	0
27/10/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,073.0000	1,244.0000	15.937	0	0	0
27/10/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,451.0000	1,674.0000	15.369	0	0	0
27/10/2008	€ / R 2009/06/12	13.70	Call	Currency Future	2,300.0000	2,068.0000	(10.087)	0	0	0
27/10/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,302.0000	1,493.0000	14.670	0	0	0
27/10/2008	€ / R 2009/06/12	12.80	Call	Currency Future	2,842.0000	2,573.0000	(9.465)	0	0	0
27/10/2008	€ / R 2009/06/12	13.80	Call	Currency Future	2,245.0000	2,017.0000	(10.156)	0	0	0
27/10/2008	€ / R 2009/06/12	12.80	Put	Currency Future	758.0000	896.0000	18.206	0	0	0
27/10/2008	€ / R 2009/06/12	12.65	Put	Currency Future	707.0000	838.0000	18.529	0	0	0
27/10/2008	€ / R 2009/06/12	13.70	Put	Currency Future	1,117.0000	1,291.0000	15.577	0	0	0
27/10/2008	€ / R 2009/06/12	12.60	Call	Currency Future	2,973.0000	2,696.0000	(9.317)	0	0	0
27/10/2008	€ / R 2009/06/12	12.55	Call	Currency Future	3,007.0000	2,728.0000	(9.278)	0	0	0
27/10/2008	€ / R 2009/06/12	12.60	Put	Currency Future	690.0000	820.0000	18.841	0	0	0
27/10/2008	€ / R 2009/06/12	12.65	Call	Currency Future	2,940.0000	2,665.0000	(9.354)	0	0	0
27/10/2008	€ / R 2009/06/12	12.05	Call	Currency Future	3,355.0000	3,057.0000	(8.882)	0	0	0
27/10/2008	€ / R 2009/06/12	14.25	Put	Currency Future	1,376.0000	1,582.0000	14.971	0	0	0
27/10/2008	€ / R 2009/06/12	12.55	Put	Currency Future	673.0000	801.0000	19.019	0	0	0
27/10/2008	€ / R 2009/06/12	11.65	Call	Currency Future	3,651.0000	3,337.0000	(8.600)	0	0	0
27/10/2008	€ / R 2009/06/12	12.15	Call	Currency Future	3,283.0000	2,989.0000	(8.955)	0	0	0
27/10/2008	€ / R 2009/06/12	14.45	Call	Currency Future	1,911.0000	1,731.0000	(9.419)	0	0	0
27/10/2008	€ / R 2009/06/12	13.55	Call	Currency Future	2,385.0000	2,147.0000	(9.979)	0	0	0
27/10/2008	€ / R 2009/06/12	12.25	Put	Currency Future	579.0000	695.0000	20.035	0	0	0
27/10/2008	€ / R 2009/06/12	12.15	Call	Currency Future	3,283.0000	2,989.0000	(8.955)	0	0	0
27/10/2008	€ / R 2009/06/12	14.35	Put	Currency Future	1,426.0000	1,643.0000	15.217	0	0	0
27/10/2008	€ / R 2009/06/12	12.25	Call	Currency Future	3,213.0000	2,922.0000	(9.057)	0	0	0
27/10/2008	€ / R 2009/06/12	12.85	Call	Currency Future	2,810.0000	2,543.0000	(9.502)	0	0	0
27/10/2008	€ / R 2009/06/12	12.05	Call	Currency Future	3,355.0000	3,057.0000	(8.882)	0	0	0
27/10/2008	€ / R 2009/06/12	14.35	Call	Currency Future	1,959.0000	1,770.0000	(9.648)	0	0	0
27/10/2008	€ / R 2009/06/12	12.35	Call	Currency Future	3,143.0000	2,856.0000	(9.131)	0	0	0
27/10/2008	€ / R 2009/06/12	12.85	Put	Currency Future	776.0000	916.0000	18.041	0	0	0
27/10/2008	€ / R 2009/06/12	14.25	Call	Currency Future	2,009.0000	1,809.0000	(9.955)	0	0	0
27/10/2008	€ / R 2009/06/12	12.05	Put	Currency Future	522.0000	630.0000	20.690	0	0	0
27/10/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,208.0000	1,390.0000	15.066	0	0	0
27/10/2008	€ / R 2009/06/12	12.15	Put	Currency Future	550.0000	662.0000	20.364	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2008	€ / R 2009/06/12	12.20	Call	Currency Future	3,248.0000	2,955.0000	(9.021)	0	0	0
27/10/2008	€ / R 2009/06/12	12.35	Call	Currency Future	3,143.0000	2,856.0000	(9.131)	0	0	0
27/10/2008	€ / R 2009/06/12	11.65	Put	Currency Future	418.0000	511.0000	22.249	0	0	0
27/10/2008	€ / R 2009/06/12	12.05	Put	Currency Future	522.0000	630.0000	20.690	0	0	0
27/10/2008	€ / R 2009/06/12	15.00	Call	Currency Future	1,697.0000	1,532.0000	(9.723)	0	0	0
27/10/2008	€ / R 2009/06/12	12.95	Call	Currency Future	2,746.0000	2,483.0000	(9.578)	0	0	0
27/10/2008	€ / R 2009/06/12	15.00	Put	Currency Future	1,813.0000	2,055.0000	13.348	0	0	0
27/10/2008	€ / R 2009/06/12	11.85	Put	Currency Future	468.0000	568.0000	21.368	0	0	0
27/10/2008	€ / R 2009/06/12	15.10	Put	Currency Future	1,878.0000	2,116.0000	12.673	0	0	0
27/10/2008	€ / R 2009/06/12	12.45	Put	Currency Future	641.0000	765.0000	19.345	0	0	0
27/10/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,686.0000	1,929.0000	14.413	0	0	0
27/10/2008	€ / R 2009/06/12	15.10	Call	Currency Future	1,662.0000	1,493.0000	(10.168)	0	0	0
27/10/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,451.0000	1,674.0000	15.369	0	0	0
27/10/2008	€ / R 2009/06/12	12.20	Put	Currency Future	565.0000	678.0000	20.000	0	0	0
27/10/2008	€ / R 2009/06/12	14.80	Call	Currency Future	1,769.0000	1,606.0000	(9.214)	0	0	0
27/10/2008	€ / R 2009/06/12	12.15	Put	Currency Future	550.0000	662.0000	20.364	0	0	0
27/10/2008	€ / R 2009/06/12	15.05	Put	Currency Future	1,846.0000	2,086.0000	13.001	0	0	0
27/10/2008	€ / R 2009/06/12	14.60	Call	Currency Future	1,846.0000	1,676.0000	(9.209)	0	0	0
27/10/2008	€ / R 2009/06/12	11.85	Call	Currency Future	3,501.0000	3,195.0000	(8.740)	0	0	0
27/10/2008	€ / R 2009/06/12	14.30	Call	Currency Future	1,984.0000	1,789.0000	(9.829)	0	0	0
27/10/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,401.0000	1,612.0000	15.061	0	0	0
27/10/2008	€ / R 2009/06/12	13.05	Put	Currency Future	850.0000	998.0000	17.412	0	0	0
27/10/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,563.0000	1,799.0000	15.099	0	0	0
27/10/2008	€ / R 2009/06/12	13.05	Call	Currency Future	2,683.0000	2,425.0000	(9.616)	0	0	0
27/10/2008	€ / R 2009/06/12	15.40	Put	Currency Future	2,071.0000	2,304.0000	11.251	0	0	0
27/10/2008	€ / R 2009/06/12	12.95	Put	Currency Future	812.0000	956.0000	17.734	0	0	0
27/10/2008	€ / R 2009/06/12	15.50	Call	Currency Future	1,516.0000	1,345.0000	(11.280)	0	0	0
27/10/2008	€ / R 2009/06/12	12.65	Put	Currency Future	707.0000	838.0000	18.529	0	0	0
27/10/2008	€ / R 2009/06/12	12.10	Call	Currency Future	3,319.0000	3,023.0000	(8.918)	0	0	0
27/10/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,011.0000	2,241.0000	11.437	0	0	0
27/10/2008	€ / R 2009/06/12	12.65	Call	Currency Future	2,940.0000	2,665.0000	(9.354)	0	0	0
27/10/2008	€ / R 2009/06/12	12.10	Put	Currency Future	536.0000	646.0000	20.522	0	0	0
27/10/2008	€ / R 2009/06/12	15.30	Call	Currency Future	1,595.0000	1,418.0000	(11.097)	0	0	0
27/10/2008	€ / R 2009/06/12	12.45	Call	Currency Future	3,074.0000	2,792.0000	(9.174)	0	0	0
27/10/2008	€ / R 2009/06/12	14.40	Call	Currency Future	1,935.0000	1,750.0000	(9.561)	0	0	0
27/10/2008	€ / R 2009/06/12	15.40	Call	Currency Future	1,555.0000	1,381.0000	(11.190)	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
27/10/2008	€ / R 2009/06/12	13.35	Call	Currency Future	2,501.0000	2,255.0000	(9.836)	0	0	0
27/10/2008	€ / R 2009/06/12	15.50	Put	Currency Future	2,132.0000	2,369.0000	11.116	0	0	0
27/10/2008	€ / R 2009/06/12	13.10	Call	Currency Future	2,652.0000	2,396.0000	(9.653)	0	0	0
27/10/2008	€ / R 2009/06/12	15.60	Put	Currency Future	2,194.0000	2,434.0000	10.939	0	0	0
27/10/2008	€ / R 2009/06/12	15.60	Call	Currency Future	1,477.0000	1,310.0000	(11.307)	0	0	0
27/10/2008	€ / R 2009/06/12	12.80	Call	Currency Future	2,842.0000	2,573.0000	(9.465)	0	0	0
27/10/2008	€ / R 2009/06/12	13.35	Put	Currency Future	968.0000	1,128.0000	16.529	0	0	0
27/10/2008	€ / R 2009/06/12	12.75	Call	Currency Future	2,874.0000	2,604.0000	(9.395)	0	0	0
27/10/2008	€ / R 2009/06/12	13.10	Put	Currency Future	869.0000	1,019.0000	17.261	0	0	0
27/10/2008	€ / R 2009/06/12	13.15	Put	Currency Future	888.0000	1,040.0000	17.117	0	0	0
27/10/2008	€ / R 2009/06/12	13.15	Call	Currency Future	2,622.0000	2,367.0000	(9.725)	0	0	0
27/10/2008	€ / R 2009/06/12	12.80	Put	Currency Future	758.0000	896.0000	18.206	0	0	0
27/10/2008	€ / R 2009/06/12	12.90	Put	Currency Future	794.0000	936.0000	17.884	0	0	0
27/10/2008	€ / R 2009/06/12	12.75	Put	Currency Future	741.0000	877.0000	18.354	0	0	0
27/10/2008	€ / R 2009/06/12	12.90	Call	Currency Future	2,778.0000	2,513.0000	(9.539)	0	0	0
27/10/2008	€ / R 2009/06/12	13.00	Call	Currency Future	2,714.0000	2,454.0000	(9.580)	0	0	0
27/10/2008	€ / R 2009/06/12	12.30	Call	Currency Future	3,178.0000	2,889.0000	(9.094)	0	0	0
27/10/2008	€ / R 2009/06/12	12.40	Call	Currency Future	3,109.0000	2,824.0000	(9.167)	0	0	0
27/10/2008	€ / R 2009/06/12	12.40	Put	Currency Future	625.0000	747.0000	19.520	0	0	0
27/10/2008	€ / R 2009/06/12	12.30	Put	Currency Future	594.0000	712.0000	19.865	0	0	0
27/10/2008	€ / R 2009/06/12	13.00	Put	Currency Future	831.0000	977.0000	17.569	0	0	0
27/10/2008	€ / R 2009/06/12	13.30	Call	Currency Future	2,531.0000	2,283.0000	(9.798)	0	0	0
27/10/2008	€ / R 2009/06/12	13.40	Call	Currency Future	2,472.0000	2,227.0000	(9.911)	0	0	0
27/10/2008	€ / R 2009/06/12	13.40	Put	Currency Future	988.0000	1,151.0000	16.498	0	0	0
27/10/2008	€ / R 2009/06/12	13.05	Put	Currency Future	850.0000	998.0000	17.412	0	0	0
27/10/2008	€ / R 2009/06/12	13.75	Put	Currency Future	1,139.0000	1,316.0000	15.540	0	0	0
27/10/2008	€ / R 2009/06/12	13.75	Call	Currency Future	2,273.0000	2,043.0000	(10.119)	0	0	0
27/10/2008	€ / R 2009/06/12	13.20	Call	Currency Future	2,591.0000	2,339.0000	(9.726)	0	0	0
27/10/2008	€ / R 2009/06/12	13.30	Put	Currency Future	947.0000	1,106.0000	16.790	0	0	0
27/10/2008	€ / R 2009/06/12	13.20	Put	Currency Future	908.0000	1,062.0000	16.960	0	0	0
27/10/2008	€ / R 2009/06/12	13.65	Put	Currency Future	1,095.0000	1,267.0000	15.708	0	0	0
27/10/2008	€ / R 2009/06/12	13.65	Call	Currency Future	2,328.0000	2,094.0000	(10.052)	0	0	0
27/10/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,051.0000	1,220.0000	16.080	0	0	0
27/10/2008	€ / R 2009/06/12	13.25	Call	Currency Future	2,561.0000	2,310.0000	(9.801)	0	0	0
27/10/2008	€ / R 2009/06/12	13.25	Put	Currency Future	927.0000	1,084.0000	16.936	0	0	0
27/10/2008	€ / R 2009/06/12	13.45	Call	Currency Future	2,443.0000	2,200.0000	(9.947)	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
27/10/2008	€ / R	2009/06/12	13.45	Put	Currency Future	1,009.0000	1,174.0000	16.353	0	0	0
27/10/2008	€ / R	2009/06/12	13.55	Call	Currency Future	2,385.0000	2,147.0000	(9.979)	0	0	0
27/10/2008	€ / R	2009/06/12	13.05	Call	Currency Future	2,683.0000	2,425.0000	(9.616)	0	0	0
27/10/2008	€ / R	2009/06/12	11.70	Put	Currency Future	430.0000	525.0000	22.093	0	0	0
27/10/2008	€ / R	2009/06/12	11.80	Call	Currency Future	3,538.0000	3,230.0000	(8.705)	0	0	0
27/10/2008	€ / R	2009/06/12	11.80	Put	Currency Future	455.0000	553.0000	21.538	0	0	0
27/10/2008	€ / R	2009/06/12	11.70	Call	Currency Future	3,613.0000	3,301.0000	(8.635)	0	0	0
27/10/2008	€ / R	2009/06/12	11.90	Call	Currency Future	3,464.0000	3,160.0000	(8.776)	0	0	0
27/10/2008	€ / R	2009/06/12	11.90	Put	Currency Future	481.0000	583.0000	21.206	0	0	0
27/10/2008	€ / R	2009/06/12	12.40	Call	Currency Future	3,109.0000	2,824.0000	(9.167)	0	0	0
27/10/2008	€ / R	2009/06/12	12.00	Put	Currency Future	508.0000	614.0000	20.866	0	0	0
27/10/2008	€ / R	2009/06/12	12.55	Call	Currency Future	3,007.0000	2,728.0000	(9.278)	0	0	0
27/10/2008	€ / R	2009/06/12	11.95	Put	Currency Future	494.0000	598.0000	21.053	0	0	0
27/10/2008	€ / R	2009/06/12	12.55	Put	Currency Future	673.0000	801.0000	19.019	0	0	0
27/10/2008	€ / R	2009/06/12	12.00	Call	Currency Future	3,391.0000	3,091.0000	(8.847)	0	0	0
27/10/2008	€ / R	2009/06/12	11.95	Call	Currency Future	3,428.0000	3,125.0000	(8.839)	0	0	0
27/10/2008	€ / R	2009/06/12	11.85	Call	Currency Future	3,501.0000	3,195.0000	(8.740)	0	0	0
27/10/2008	€ / R	2009/06/12	11.85	Put	Currency Future	468.0000	568.0000	21.368	0	0	0
27/10/2008	€ / R	2009/06/12	12.40	Put	Currency Future	625.0000	747.0000	19.520	0	0	0
27/10/2008	€ / R	2009/06/12	11.75	Put	Currency Future	442.0000	539.0000	21.946	0	0	0
27/10/2008	€ / R	2009/06/12	11.75	Call	Currency Future	3,576.0000	3,266.0000	(8.669)	0	0	0
27/10/2008	€ / R	2009/06/12	12.90	Call	Currency Future	2,778.0000	2,513.0000	(9.539)	0	0	0
27/10/2008	€ / R	2009/06/12	12.90	Put	Currency Future	794.0000	936.0000	17.884	0	0	0
27/10/2008	€ / R	2009/06/12	14.65	Call	Currency Future	1,827.0000	1,658.0000	(9.250)	0	0	0
27/10/2008	€ / R	2009/06/12	13.50	Call	Currency Future	2,414.0000	2,173.0000	(9.983)	0	0	0
27/10/2008	€ / R	2009/06/12	14.20	Call	Currency Future	2,034.0000	1,829.0000	(10.079)	0	0	0
27/10/2008	€ / R	2009/06/12	14.30	Call	Currency Future	1,984.0000	1,789.0000	(9.829)	0	0	0
27/10/2008	€ / R	2009/06/12	14.30	Put	Currency Future	1,401.0000	1,612.0000	15.061	0	0	0
27/10/2008	€ / R	2009/06/12	14.20	Put	Currency Future	1,351.0000	1,552.0000	14.878	0	0	0
27/10/2008	€ / R	2009/06/12	14.65	Put	Currency Future	1,593.0000	1,831.0000	14.940	0	0	0
27/10/2008	€ / R	2009/06/12	13.50	Put	Currency Future	1,030.0000	1,197.0000	16.214	0	0	0
27/10/2008	ALBI	2008/11/06			Index Future	262.5870	264.5300	0.740	0.0000	0.0000	661
27/10/2008	ALBI	2008/11/06	265.00	Call	Index Future	2,198.0000	6,592.0000	199.909	0	0	0
27/10/2008	ALBI	2008/11/06	265.00	Put	Index Future	26,328.0000	11,292.0000	(57.110)	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
27/10/2008	ALBI	2009/02/05			Index Future	270.5130	272.5140	0.740	0.0000	0.0000	0
27/10/2008	ALBI	2009/05/07			Index Future	278.9230	280.8700	0.698	0.0000	0.0000	0
27/10/2008	CRD1	2008/11/06			Index Future	112.0350	112.6460	0.545	0.0000	0.0000	6
27/10/2008	CRD1	2009/02/05			Index Future	115.2700	115.8990	0.546	0.0000	0.0000	0
27/10/2008	CRD1	2009/05/07			Index Future	118.5860	119.2340	0.546	0.0000	0.0000	0
27/10/2008	GOVI	2008/11/06			jGovi	264.9730	266.7835	0.683	0.0000	0.0000	180
27/10/2008	GOVI	2008/11/06	274.00	Call	jGovi	1.0000	4.0000	300.000	0	0	0
27/10/2008	GOVI	2008/11/06	274.00	Put	jGovi	90,271.0000	72,169.0000	(20.053)	0	0	0
27/10/2008	GOVI	2009/02/05			jGovi	272.6240	274.4880	0.684	0.0000	0.0000	276
27/10/2008	GOVI	2009/05/07			jGovi	280.4680	282.3865	0.684	0.0000	0.0000	0
27/10/2008	ILBI	2008/11/06			Index Future	329.1740	329.1740	-	0.0000	0.0000	1
27/10/2008	ILBI	2009/02/05			Index Future	338.7840	338.7840	-	0.0000	0.0000	0
27/10/2008	ILBI	2009/05/07			Index Future	355.6270	355.9930	0.103	0.0000	0.0000	0
27/10/2008	J153	2010/08/31			jSwap	11.4390	11.2350	(1.783)	0.0000	0.0000	0
27/10/2008	J157	2015/09/15			jSwap	10.1120	9.9370	(1.731)	0.0000	0.0000	0
27/10/2008	J186	2026/12/21			jSwap	9.2650	9.1210	(1.554)	0.0000	0.0000	0
27/10/2008	J201	2014/12/22			jSwap	10.3120	10.1390	(1.678)	0.0000	0.0000	0
27/10/2008	J203	2017/09/15			jSwap	9.9110	9.7580	(1.544)	0.0000	0.0000	0
27/10/2008	J204	2018/12/21			jSwap	9.9030	9.7540	(1.505)	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
27/10/2008	J207	2020/01/15			jSwap	9.7840	9.6340	(1.533)	0.0000	0.0000	0
27/10/2008	JBAR	2005/12/21			jBar	12.3670	12.3750	0.065	0.0000	0.0000	0
27/10/2008	JFRA	2008/11/06			jFra	12.4280	12.4250	(0.024)	0.0000	0.0000	0
27/10/2008	JFRA	2009/02/05			jFra	12.2630	12.0200	(1.982)	0.0000	0.0000	0
27/10/2008	JFRA	2009/05/07			jFra	11.6920	11.5350	(1.343)	0.0000	0.0000	0
27/10/2008	JFRA	2009/08/06			jFra	11.0610	10.8280	(2.107)	0.0000	0.0000	0
27/10/2008	JFRA	2009/11/05			jFra	10.6320	10.3300	(2.840)	0.0000	0.0000	0
27/10/2008	JN02	2008/11/06			jNote	11.1040	10.8760	(2.053)	0.0000	0.0000	0
27/10/2008	JN02	2009/02/05			jNote	10.7660	10.5110	(2.369)	0.0000	0.0000	0
27/10/2008	JN02	2009/05/07			jNote	10.4250	10.1780	(2.369)	0.0000	0.0000	0
27/10/2008	JN05	2008/11/07			jNote	10.2930	10.1550	(1.341)	0.0000	0.0000	0
27/10/2008	JN05	2009/02/05			jNote	9.9690	9.7750	(1.946)	0.0000	0.0000	0
27/10/2008	JN05	2009/05/07			jNote	9.7970	9.6070	(1.939)	0.0000	0.0000	0
27/10/2008	JN10	2008/11/07			jNote	9.8950	9.7620	(1.344)	0.0000	0.0000	0
27/10/2008	JN10	2009/02/05			jNote	9.5270	9.3680	(1.669)	0.0000	0.0000	0
27/10/2008	JN10	2009/05/07			jNote	9.4030	9.2480	(1.648)	0.0000	0.0000	0
27/10/2008	JROD	2008/10/31			jRod	11.7980	11.7970	(0.008)	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
27/10/2008	JROD	2008/11/28			jRod	11.8790	11.8710	(0.067)	0.0000	0.0000	0
27/10/2008	JROD	2008/12/31			jRod	12.1050	12.0960	(0.074)	0.0000	0.0000	0
27/10/2008	OTH1	2008/11/06			Index Future	250.4970	252.9580	0.982	0.0000	0.0000	9
27/10/2008	OTH1	2009/02/05			Index Future	257.7300	260.2620	0.982	0.0000	0.0000	0
27/10/2008	OTH1	2009/05/07			Index Future	265.1450	267.7520	0.983	0.0000	0.0000	0
27/10/2008	R153	2008/11/06			Bond Future	10.6200	10.4500	(1.601)	10.4800	10.4800	3,524
27/10/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,287.0000	2,007.0000	(12.243)	0	0	0
27/10/2008	R153	2008/11/06	8.75	Put	Option on Bond Future	3,139.0000	2,859.0000	(8.920)	0	0	0
27/10/2008	R153	2008/11/06	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	2,712.0000	2,432.0000	(10.324)	0	0	0
27/10/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	700
27/10/2008	R153	2009/02/05			Bond Future	10.5050	10.3010	(1.942)	0.0000	0.0000	3
27/10/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,123.0000	930.0000	(17.186)	0	0	0
27/10/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	397.0000	496.0000	24.937	0	0	0
27/10/2008	R153	2009/05/07			Bond Future	10.4000	10.1600	(2.308)	0.0000	0.0000	0
27/10/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	944.0000	1,044.0000	10.593	0	0	0
27/10/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	2,359.0000	2,166.0000	(8.181)	0	0	0
27/10/2008	R157	2008/11/06			Bond Future	9.6380	9.5080	(1.349)	0.0000	0.0000	9,073
27/10/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	700
27/10/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	5,053.0000	4,331.0000	(14.289)	0	0	0
27/10/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	488.0000	694.0000	42.213	0	0	500
27/10/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	1,254.0000	739.0000	(41.069)	0	0	1,000
27/10/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	48.0000	9.0000	(81.250)	20	20	600
27/10/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	3,370.0000	4,053.0000	20.267	0	0	0
27/10/2008	R157	2008/11/06	10.00	Call	Option on Bond Future	2,166.0000	2,757.0000	27.285	0	0	0
27/10/2008	R157	2008/11/06	10.00	Put	Option on Bond Future	185.0000	55.0000	(70.270)	14	14	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
27/10/2008	R157	2009/02/05			Bond Future	9.5530	9.4160	(1.434)	0.0000	0.0000	5,093
27/10/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	5,213.0000	4,631.0000	(11.164)	0	0	0
27/10/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	776.0000	936.0000	20.619	0	0	600
27/10/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	2,508.0000	2,114.0000	(15.710)	0	0	0
27/10/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	2,221.0000	2,569.0000	15.669	0	0	600
27/10/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	3,277.0000	2,815.0000	(14.098)	0	0	0
27/10/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	1,628.0000	1,908.0000	17.199	0	0	0
27/10/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	1,385.0000	1,122.0000	(18.989)	0	0	600
27/10/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	3,764.0000	4,242.0000	12.699	0	0	0
27/10/2008	R157	2009/05/07			Bond Future	9.4690	9.3240	(1.531)	0.0000	0.0000	0
27/10/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	2,010.0000	2,297.0000	14.279	0	0	0
27/10/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	4,508.0000	4,030.0000	(10.603)	0	0	0
27/10/2008	R186	2008/11/06			Bond Future	9.3190	9.1890	(1.395)	9.4500	9.4500	4,917
27/10/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	8,082.0000	6,857.0000	(15.157)	0	0	0
27/10/2008	R186	2009/02/05			Bond Future	9.2380	9.1050	(1.440)	9.3800	9.3800	2,815
27/10/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	1,253.0000	1,996.0000	59.298	0	0	0
27/10/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	1,141.0000	623.0000	(45.399)	0	0	0
27/10/2008	R186	2009/05/07			Bond Future	9.1630	9.0270	(1.484)	0.0000	0.0000	0
27/10/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	2,585.0000	1,826.0000	(29.362)	0	0	0
27/10/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	1,033.0000	1,567.0000	51.694	0	0	0
27/10/2008	R196	2008/11/06			Bond Future	12.3500	12.3760	0.211	0.0000	0.0000	0
27/10/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	65.0000	41.0000	(36.923)	0	0	0
27/10/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,126.0000	1,110.0000	(1.421)	0	0	0
27/10/2008	R196	2009/02/05			Bond Future	11.8140	11.8720	0.491	0.0000	0.0000	0
27/10/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	56.0000	58.0000	3.571	0	0	0
27/10/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
27/10/2008	R196	2009/05/07			Bond Future	12.4810	12.3720	(0.873)	0.0000	0.0000	0
27/10/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	469.0000	440.0000	(6.183)	0	0	0

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27/10/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	31.0000	35.0000	12.903	0	0	0
27/10/2008	R201	2008/11/06			Bond Future	9.7620	9.6430	(1.219)	0.0000	0.0000	1,000
27/10/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	4,578.0000	4,053.0000	(11.468)	0	0	0
27/10/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2008	R201	2009/02/05			Bond Future	9.6340	9.5080	(1.308)	0.0000	0.0000	2
27/10/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	416.0000	567.0000	36.298	0	0	0
27/10/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	2,083.0000	1,690.0000	(18.867)	0	0	0
27/10/2008	R201	2009/05/07			Bond Future	9.5120	9.3790	(1.398)	0.0000	0.0000	0
27/10/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	981.0000	1,204.0000	22.732	0	0	0
27/10/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	2,086.0000	1,750.0000	(16.107)	0	0	0
27/10/2008	R203	2008/11/06			Bond Future	9.6370	9.5070	(1.349)	0.0000	0.0000	0
27/10/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	6,601.0000	5,876.0000	(10.983)	0	0	0
27/10/2008	R203	2009/02/05			Bond Future	9.5380	9.4030	(1.415)	0.0000	0.0000	0
27/10/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	2,022.0000	1,502.0000	(25.717)	0	0	0
27/10/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	421.0000	648.0000	53.919	0	0	0
27/10/2008	R203	2009/05/07			Bond Future	9.4420	9.3010	(1.493)	0.0000	0.0000	0
27/10/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	2,944.0000	2,384.0000	(19.022)	0	0	0
27/10/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	501.0000	711.0000	41.916	0	0	0
27/10/2008	R204	2008/11/06			Bond Future	9.6370	9.5070	(1.349)	9.6300	9.6300	3,126
27/10/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	7,082.0000	6,308.0000	(10.929)	0	0	0
27/10/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2008	R204	2009/02/05			Bond Future	9.5450	9.4100	(1.414)	0.0000	0.0000	9
27/10/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	343.0000	567.0000	65.306	0	0	0
27/10/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	2,103.0000	1,526.0000	(27.437)	0	0	0
27/10/2008	R204	2009/05/07			Bond Future	9.4590	9.3200	(1.469)	0.0000	0.0000	0
27/10/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	3,167.0000	2,552.0000	(19.419)	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
27/10/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	430.0000	633.0000	47.209	0	0	0
27/10/2008	R206	2008/11/06			Bond Future	9.7700	9.6510	(1.218)	0.0000	0.0000	1,730
27/10/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	6,972.0000	6,523.0000	(6.440)	0	0	0
27/10/2008	R206	2009/02/05			Bond Future	9.6240	9.4980	(1.309)	0.0000	0.0000	0
27/10/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	1,830.0000	1,505.0000	(17.760)	0	0	0
27/10/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	450.0000	587.0000	30.444	0	0	0
27/10/2008	R206	2009/05/07			Bond Future	9.4900	9.3550	(1.423)	0.0000	0.0000	0
27/10/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	2,447.0000	2,120.0000	(13.363)	0	0	0
27/10/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	693.0000	845.0000	21.934	0	0	0
27/10/2008	R207	2008/11/06			Bond Future	9.6080	9.4780	(1.353)	0.0000	0.0000	0
27/10/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	7,040.0000	6,253.0000	(11.179)	0	0	0
27/10/2008	R207	2009/02/05			Bond Future	9.5200	9.3860	(1.408)	0.0000	0.0000	0
27/10/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	320.0000	552.0000	72.500	0	0	0
27/10/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	1,963.0000	1,384.0000	(29.496)	0	0	0
27/10/2008	R207	2009/05/07			Bond Future	9.4430	9.3040	(1.472)	0.0000	0.0000	0
27/10/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	371.0000	570.0000	53.639	0	0	0
27/10/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	3,076.0000	2,438.0000	(20.741)	0	0	0
27/10/2008	R208	2008/11/06			Bond Future	9.5690	9.4320	(1.432)	0.0000	0.0000	0
27/10/2008	R208	2008/11/06	8.75	Put	Option on Bond Future	5,260.0000	4,412.0000	(16.122)	0	0	0
27/10/2008	R208	2008/11/06	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2008	R208	2009/02/05			Bond Future	9.4740	9.3320	(1.499)	0.0000	0.0000	0
27/10/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	4,648.0000	3,795.0000	(18.352)	0	0	0
27/10/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	18.0000	45.0000	150.000	0	0	0
27/10/2008	R208	2009/05/07			Bond Future	9.4010	9.2540	(1.564)	0.0000	0.0000	0
27/10/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	126.0000	231.0000	83.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	4,266.0000	3,459.0000	(18.917)	0	0	0
27/10/2008	R209	2008/11/06			Bond Future	8.9200	8.7810	(1.558)	0.0000	0.0000	6,527
27/10/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/10/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	10,249.0000	9,143.0000	(10.791)	0	0	0
27/10/2008	R209	2009/02/05			Bond Future	8.8490	8.7070	(1.605)	0.0000	0.0000	0
27/10/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	1,527.0000	2,447.0000	60.249	0	0	0
27/10/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	343.0000	119.0000	(65.306)	0	0	0
27/10/2008	R209	2009/05/07			Bond Future	8.7810	8.6370	(1.640)	0.0000	0.0000	0
27/10/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	427.0000	195.0000	(54.333)	0	0	0
27/10/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	2,153.0000	3,094.0000	43.706	0	0	0
27/10/2008	TRT1	2008/11/06			Index Future	261.4800	263.2860	0.691	0.0000	0.0000	300
27/10/2008	TRT1	2009/02/05			Index Future	269.0300	270.8890	0.691	0.0000	0.0000	0
27/10/2008	TRT1	2009/05/07			Index Future	276.7700	278.6840	0.692	0.0000	0.0000	0
27/10/2008	ZAAD	2008/12/12			Currency Future	6.8848	6.7163	(2.447)	0.0000	0.0000	6,413
27/10/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	0.0000	350.0000	100.000	0	0	0
27/10/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	306.0000	243.0000	(20.588)	0	0	0
27/10/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	0.0000	934.0000	100.000	0	0	0
27/10/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	412.0000	335.0000	(18.689)	0	0	0
27/10/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	379.0000	306.0000	(19.261)	0	0	0
27/10/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	877.0000	969.0000	10.490	0	0	0
27/10/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	944.0000	1,040.0000	10.169	0	0	0
27/10/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	725.0000	625.0000	(13.793)	0	0	0
27/10/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,271.0000	1,385.0000	8.969	0	0	0
27/10/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	348.0000	279.0000	(19.828)	0	0	0
27/10/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	256.0000	201.0000	(21.484)	0	0	0
27/10/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	234.0000	273.0000	16.667	0	0	0
27/10/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	1,013.0000	1,113.0000	9.872	0	0	0
27/10/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	549.0000	466.0000	(15.118)	0	0	0
27/10/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	969.0000	839.0000	(13.416)	0	0	0

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27/10/2008	ZAAD 2008/12/12	6.95	Put	Currency Future	614.0000	699.0000	13.844	0	0	0
27/10/2008	ZAAD 2008/12/12	6.05	Put	Currency Future	204.0000	238.0000	16.667	0	0	0
27/10/2008	ZAAD 2008/12/12	7.60	Put	Currency Future	1,049.0000	1,150.0000	9.628	0	0	0
27/10/2008	ZAAD 2008/12/12	5.75	Put	Currency Future	128.0000	151.0000	17.969	0	0	0
27/10/2008	ZAAD 2008/12/12	6.10	Put	Currency Future	219.0000	255.0000	16.438	0	0	0
27/10/2008	ZAAD 2008/12/12	6.55	Put	Currency Future	391.0000	459.0000	17.391	0	0	0
27/10/2008	ZAAD 2008/12/12	7.70	Put	Currency Future	1,121.0000	1,227.0000	9.456	0	0	0
27/10/2008	ZAAD 2008/12/12	5.85	Put	Currency Future	150.0000	177.0000	18.000	0	0	0
27/10/2008	ZAAD 2008/12/12	6.10	Call	Currency Future	1,003.0000	872.0000	(13.061)	0	0	0
27/10/2008	ZAAD 2008/12/12	7.60	Call	Currency Future	333.0000	267.0000	(19.820)	0	0	0
27/10/2008	ZAAD 2008/12/12	7.70	Put	Currency Future	1,121.0000	1,227.0000	9.456	0	0	0
27/10/2008	ZAAD 2008/12/12	6.30	Call	Currency Future	871.0000	748.0000	(14.122)	0	0	0
27/10/2008	ZAAD 2008/12/12	5.75	Call	Currency Future	1,263.0000	1,118.0000	(11.481)	0	0	0
27/10/2008	ZAAD 2008/12/12	6.30	Put	Currency Future	286.0000	331.0000	15.734	0	0	0
27/10/2008	ZAAD 2008/12/12	6.80	Put	Currency Future	526.0000	604.0000	14.829	0	0	0
27/10/2008	ZAAD 2008/12/12	5.85	Call	Currency Future	1,185.0000	1,044.0000	(11.899)	0	0	0
27/10/2008	ZAAD 2008/12/12	6.80	Call	Currency Future	611.0000	521.0000	(14.730)	0	0	0
27/10/2008	ZAAD 2008/12/12	6.90	Call	Currency Future	569.0000	483.0000	(15.114)	0	0	0
27/10/2008	ZAAD 2008/12/12	5.95	Call	Currency Future	1,110.0000	973.0000	(12.342)	0	0	0
27/10/2008	ZAAD 2008/12/12	7.20	Put	Currency Future	775.0000	866.0000	11.742	0	0	0
27/10/2008	ZAAD 2008/12/12	6.05	Call	Currency Future	1,038.0000	905.0000	(12.813)	0	0	0
27/10/2008	ZAAD 2008/12/12	7.15	Put	Currency Future	742.0000	833.0000	12.264	0	0	0
27/10/2008	ZAAD 2008/12/12	6.80	Put	Currency Future	526.0000	604.0000	14.829	0	0	0
27/10/2008	ZAAD 2008/12/12	7.50	Put	Currency Future	978.0000	1,076.0000	10.020	0	0	0
27/10/2008	ZAAD 2008/12/12	6.05	Put	Currency Future	204.0000	238.0000	16.667	0	0	0
27/10/2008	ZAAD 2008/12/12	7.30	Call	Currency Future	429.0000	350.0000	(18.415)	0	0	0
27/10/2008	ZAAD 2008/12/12	6.65	Put	Currency Future	443.0000	516.0000	16.479	0	0	0
27/10/2008	ZAAD 2008/12/12	6.05	Call	Currency Future	1,038.0000	905.0000	(12.813)	0	0	0
27/10/2008	ZAAD 2008/12/12	7.30	Put	Currency Future	844.0000	934.0000	10.664	0	0	0
27/10/2008	ZAAD 2008/12/12	7.10	Call	Currency Future	494.0000	417.0000	(15.587)	0	0	0
27/10/2008	ZAAD 2008/12/12	7.15	Call	Currency Future	477.0000	399.0000	(16.352)	0	0	0
27/10/2008	ZAAD 2008/12/12	5.95	Put	Currency Future	176.0000	206.0000	17.045	0	0	0
27/10/2008	ZAAD 2008/12/12	7.40	Call	Currency Future	395.0000	320.0000	(18.987)	0	0	0
27/10/2008	ZAAD 2008/12/12	6.40	Put	Currency Future	324.0000	379.0000	16.975	0	0	0
27/10/2008	ZAAD 2008/12/12	7.05	Put	Currency Future	677.0000	766.0000	13.146	0	0	0
27/10/2008	ZAAD 2008/12/12	7.40	Put	Currency Future	910.0000	1,004.0000	10.330	0	0	0

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27/10/2008	ZAAD 2008/12/12	6.80	Call	Currency Future	611.0000	521.0000	(14.730)	0	0	0
27/10/2008	ZAAD 2008/12/12	7.10	Put	Currency Future	709.0000	800.0000	12.835	0	0	0
27/10/2008	ZAAD 2008/12/12	7.05	Call	Currency Future	511.0000	432.0000	(15.460)	0	0	0
27/10/2008	ZAAD 2008/12/12	7.80	Call	Currency Future	280.0000	221.0000	(21.071)	0	0	0
27/10/2008	ZAAD 2008/12/12	6.65	Put	Currency Future	443.0000	516.0000	16.479	0	0	0
27/10/2008	ZAAD 2008/12/12	6.40	Call	Currency Future	809.0000	696.0000	(13.968)	0	0	0
27/10/2008	ZAAD 2008/12/12	7.25	Call	Currency Future	444.0000	366.0000	(17.568)	0	0	0
27/10/2008	ZAAD 2008/12/12	6.00	Call	Currency Future	1,074.0000	938.0000	(12.663)	0	0	0
27/10/2008	ZAAD 2008/12/12	7.20	Call	Currency Future	460.0000	382.0000	(16.957)	0	0	0
27/10/2008	ZAAD 2008/12/12	6.65	Call	Currency Future	678.0000	582.0000	(14.159)	0	0	0
27/10/2008	ZAAD 2008/12/12	7.25	Put	Currency Future	810.0000	900.0000	11.111	0	0	0
27/10/2008	ZAAD 2008/12/12	6.90	Put	Currency Future	584.0000	667.0000	14.212	0	0	0
27/10/2008	ZAAD 2008/12/12	7.80	Put	Currency Future	1,195.0000	1,305.0000	9.205	0	0	0
27/10/2008	ZAAD 2008/12/12	5.95	Call	Currency Future	1,110.0000	973.0000	(12.342)	0	0	0
27/10/2008	ZAAD 2008/12/12	5.80	Call	Currency Future	1,224.0000	1,080.0000	(11.765)	0	0	0
27/10/2008	ZAAD 2008/12/12	7.50	Call	Currency Future	363.0000	292.0000	(19.559)	0	0	0
27/10/2008	ZAAD 2008/12/12	7.90	Put	Currency Future	1,271.0000	1,385.0000	8.969	0	0	0
27/10/2008	ZAAD 2008/12/12	6.65	Call	Currency Future	678.0000	582.0000	(14.159)	0	0	0
27/10/2008	ZAAD 2008/12/12	6.45	Put	Currency Future	345.0000	405.0000	17.391	0	0	0
27/10/2008	ZAAD 2008/12/12	6.00	Put	Currency Future	189.0000	222.0000	17.460	0	0	0
27/10/2008	ZAAD 2008/12/12	7.20	Put	Currency Future	775.0000	866.0000	11.742	0	0	0
27/10/2008	ZAAD 2008/12/12	7.70	Call	Currency Future	306.0000	243.0000	(20.588)	0	0	0
27/10/2008	ZAAD 2008/12/12	5.80	Put	Currency Future	139.0000	164.0000	17.986	0	0	0
27/10/2008	ZAAD 2008/12/12	7.40	Put	Currency Future	910.0000	1,004.0000	10.330	0	0	0
27/10/2008	ZAAD 2008/12/12	5.90	Put	Currency Future	163.0000	191.0000	17.178	0	0	0
27/10/2008	ZAAD 2008/12/12	7.40	Call	Currency Future	395.0000	320.0000	(18.987)	0	0	0
27/10/2008	ZAAD 2008/12/12	5.95	Put	Currency Future	176.0000	206.0000	17.045	0	0	0
27/10/2008	ZAAD 2008/12/12	6.45	Call	Currency Future	779.0000	671.0000	(13.864)	0	0	0
27/10/2008	ZAAD 2008/12/12	8.00	Put	Currency Future	1,349.0000	1,466.0000	8.673	0	0	0
27/10/2008	ZAAD 2008/12/12	6.45	Put	Currency Future	345.0000	405.0000	17.391	0	0	0
27/10/2008	ZAAD 2008/12/12	5.90	Call	Currency Future	1,147.0000	1,008.0000	(12.119)	0	0	0
27/10/2008	ZAAD 2008/12/12	8.00	Call	Currency Future	234.0000	182.0000	(22.222)	0	0	0
27/10/2008	ZAAD 2008/12/12	7.15	Put	Currency Future	742.0000	833.0000	12.264	0	0	0
27/10/2008	ZAAD 2008/12/12	7.90	Call	Currency Future	256.0000	201.0000	(21.484)	0	0	0
27/10/2008	ZAAD 2008/12/12	7.20	Call	Currency Future	460.0000	382.0000	(16.957)	0	0	0
27/10/2008	ZAAD 2008/12/12	7.05	Call	Currency Future	511.0000	432.0000	(15.460)	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
27/10/2008	ZAAD 2008/12/12	6.20	Call	Currency Future	936.0000	808.0000	(13.675)	0	0	0
27/10/2008	ZAAD 2008/12/12	6.45	Call	Currency Future	779.0000	671.0000	(13.864)	0	0	0
27/10/2008	ZAAD 2008/12/12	7.75	Call	Currency Future	293.0000	232.0000	(20.819)	0	0	0
27/10/2008	ZAAD 2008/12/12	7.05	Put	Currency Future	677.0000	766.0000	13.146	0	0	0
27/10/2008	ZAAD 2008/12/12	7.15	Call	Currency Future	477.0000	399.0000	(16.352)	0	0	0
27/10/2008	ZAAD 2008/12/12	7.75	Put	Currency Future	1,158.0000	1,266.0000	9.326	0	0	0
27/10/2008	ZAAD 2008/12/12	6.95	Put	Currency Future	614.0000	699.0000	13.844	0	0	0
27/10/2008	ZAAD 2008/12/12	6.95	Call	Currency Future	549.0000	466.0000	(15.118)	0	0	0
27/10/2008	ZAAD 2008/12/12	6.20	Put	Currency Future	251.0000	292.0000	16.335	0	0	0
27/10/2008	ZAAD 2008/12/12	6.35	Call	Currency Future	840.0000	721.0000	(14.167)	0	0	0
27/10/2008	ZAAD 2008/12/12	6.25	Put	Currency Future	268.0000	311.0000	16.045	0	0	0
27/10/2008	ZAAD 2008/12/12	6.25	Call	Currency Future	903.0000	777.0000	(13.953)	0	0	0
27/10/2008	ZAAD 2008/12/12	7.65	Put	Currency Future	1,084.0000	1,188.0000	9.594	0	0	0
27/10/2008	ZAAD 2008/12/12	6.15	Call	Currency Future	969.0000	839.0000	(13.416)	0	0	0
27/10/2008	ZAAD 2008/12/12	7.55	Put	Currency Future	1,013.0000	1,113.0000	9.872	0	0	0
27/10/2008	ZAAD 2008/12/12	6.15	Put	Currency Future	234.0000	273.0000	16.667	0	0	0
27/10/2008	ZAAD 2008/12/12	7.65	Call	Currency Future	319.0000	255.0000	(20.063)	0	0	0
27/10/2008	ZAAD 2008/12/12	6.35	Put	Currency Future	305.0000	355.0000	16.393	0	0	0
27/10/2008	ZAAD 2008/12/12	7.45	Put	Currency Future	944.0000	1,040.0000	10.169	0	0	0
27/10/2008	ZAAD 2008/12/12	7.55	Call	Currency Future	348.0000	279.0000	(19.828)	0	0	0
27/10/2008	ZAAD 2008/12/12	7.45	Call	Currency Future	379.0000	306.0000	(19.261)	0	0	0
27/10/2008	ZAAD 2008/12/12	6.60	Put	Currency Future	416.0000	487.0000	17.067	0	0	0
27/10/2008	ZAAD 2008/12/12	6.55	Call	Currency Future	725.0000	625.0000	(13.793)	0	0	0
27/10/2008	ZAAD 2008/12/12	6.55	Put	Currency Future	391.0000	459.0000	17.391	0	0	0
27/10/2008	ZAAD 2008/12/12	6.60	Call	Currency Future	701.0000	604.0000	(13.837)	0	0	0
27/10/2008	ZAAD 2008/12/12	6.30	Put	Currency Future	286.0000	331.0000	15.734	0	0	0
27/10/2008	ZAAD 2008/12/12	6.40	Call	Currency Future	809.0000	696.0000	(13.968)	0	0	0
27/10/2008	ZAAD 2008/12/12	6.75	Put	Currency Future	498.0000	574.0000	15.261	0	0	0
27/10/2008	ZAAD 2008/12/12	6.75	Call	Currency Future	633.0000	541.0000	(14.534)	0	0	0
27/10/2008	ZAAD 2008/12/12	7.00	Put	Currency Future	645.0000	732.0000	13.488	0	0	0
27/10/2008	ZAAD 2008/12/12	6.50	Put	Currency Future	365.0000	431.0000	18.082	0	0	0
27/10/2008	ZAAD 2008/12/12	6.50	Call	Currency Future	750.0000	648.0000	(13.600)	0	0	0
27/10/2008	ZAAD 2008/12/12	6.40	Put	Currency Future	324.0000	379.0000	16.975	0	0	0
27/10/2008	ZAAD 2008/12/12	6.30	Call	Currency Future	871.0000	748.0000	(14.122)	0	0	0
27/10/2008	ZAAD 2008/12/12	6.70	Call	Currency Future	656.0000	561.0000	(14.482)	0	0	0
27/10/2008	ZAAD 2008/12/12	6.90	Call	Currency Future	569.0000	483.0000	(15.114)	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
27/10/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	471.0000	545.0000	15.711	0	0	0
27/10/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	530.0000	449.0000	(15.283)	0	0	0
27/10/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	584.0000	667.0000	14.212	0	0	0
27/10/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	589.0000	502.0000	(14.771)	0	0	0
27/10/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	555.0000	635.0000	14.414	0	0	0
27/10/2008	ZAAD	2009/03/16			Currency Future	7.0357	6.8660	(2.412)	0.0000	0.0000	1,361
27/10/2008	ZAAD	2009/03/16	7.45	Put	Currency Future	992.0000	1,085.0000	9.375	0	0	0
27/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	753.0000	671.0000	(10.890)	0	0	0
27/10/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	960.0000	1,052.0000	9.583	0	0	0
27/10/2008	ZAAD	2009/03/16	7.60	Call	Currency Future	525.0000	454.0000	(13.524)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	522.0000	603.0000	15.517	0	0	0
27/10/2008	ZAAD	2009/03/16	7.55	Put	Currency Future	1,056.0000	1,153.0000	9.186	0	0	0
27/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	494.0000	573.0000	15.992	0	0	0
27/10/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	660.0000	586.0000	(11.212)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	879.0000	789.0000	(10.239)	0	0	0
27/10/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	729.0000	819.0000	12.346	0	0	0
27/10/2008	ZAAD	2009/03/16	7.45	Call	Currency Future	578.0000	501.0000	(13.322)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	668.0000	755.0000	13.024	0	0	0
27/10/2008	ZAAD	2009/03/16	7.50	Put	Currency Future	1,024.0000	1,119.0000	9.277	0	0	0
27/10/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	714.0000	635.0000	(11.064)	0	0	0
27/10/2008	ZAAD	2009/03/16	8.00	Call	Currency Future	404.0000	345.0000	(14.604)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	551.0000	633.0000	14.882	0	0	0
27/10/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	596.0000	518.0000	(13.087)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	308.0000	355.0000	15.260	0	0	0
27/10/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	668.0000	755.0000	13.024	0	0	0
27/10/2008	ZAAD	2009/03/16	7.55	Call	Currency Future	542.0000	469.0000	(13.469)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	581.0000	663.0000	14.114	0	0	0
27/10/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	825.0000	920.0000	11.515	0	0	0
27/10/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	244.0000	283.0000	15.984	0	0	0
27/10/2008	ZAAD	2009/03/16	7.80	Call	Currency Future	461.0000	396.0000	(14.100)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	753.0000	671.0000	(10.890)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	817.0000	729.0000	(10.771)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	1,143.0000	1,021.0000	(10.674)	0	0	0
27/10/2008	ZAAD	2009/03/16	7.80	Put	Currency Future	1,226.0000	1,330.0000	8.483	0	0	0
27/10/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,296.0000	1,404.0000	8.333	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	274.0000	317.0000	15.693	0	0	0
27/10/2008	ZAAD	2009/03/16	7.50	Call	Currency Future	560.0000	485.0000	(13.393)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	291.0000	336.0000	15.464	0	0	0
27/10/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	432.0000	370.0000	(14.352)	0	0	0
27/10/2008	ZAAD	2009/03/16	8.10	Call	Currency Future	378.0000	322.0000	(14.815)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	1,210.0000	1,083.0000	(10.496)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	988.0000	874.0000	(11.538)	0	0	0
27/10/2008	ZAAD	2009/03/16	7.70	Put	Currency Future	1,157.0000	1,258.0000	8.729	0	0	0
27/10/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	1,177.0000	1,052.0000	(10.620)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	795.0000	709.0000	(10.818)	0	0	0
27/10/2008	ZAAD	2009/03/16	7.85	Put	Currency Future	1,261.0000	1,367.0000	8.406	0	0	0
27/10/2008	ZAAD	2009/03/16	7.70	Call	Currency Future	492.0000	424.0000	(13.821)	0	0	0
27/10/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	627.0000	553.0000	(11.802)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	609.0000	693.0000	13.793	0	0	0
27/10/2008	ZAAD	2009/03/16	7.95	Call	Currency Future	418.0000	358.0000	(14.354)	0	0	0
27/10/2008	ZAAD	2009/03/16	7.95	Put	Currency Future	1,332.0000	1,442.0000	8.258	0	0	0
27/10/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	892.0000	987.0000	10.650	0	0	0
27/10/2008	ZAAD	2009/03/16	7.65	Call	Currency Future	509.0000	439.0000	(13.752)	0	0	0
27/10/2008	ZAAD	2009/03/16	7.85	Call	Currency Future	447.0000	383.0000	(14.318)	0	0	0
27/10/2008	ZAAD	2009/03/16	7.60	Put	Currency Future	1,089.0000	1,188.0000	9.091	0	0	0
27/10/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	858.0000	769.0000	(10.373)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	837.0000	749.0000	(10.514)	0	0	0
27/10/2008	ZAAD	2009/03/16	7.75	Put	Currency Future	1,191.0000	1,294.0000	8.648	0	0	0
27/10/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	402.0000	458.0000	13.930	0	0	0
27/10/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	596.0000	518.0000	(13.087)	0	0	0
27/10/2008	ZAAD	2009/03/16	7.65	Put	Currency Future	1,123.0000	1,223.0000	8.905	0	0	0
27/10/2008	ZAAD	2009/03/16	8.10	Put	Currency Future	1,443.0000	1,556.0000	7.831	0	0	0
27/10/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	1,279.0000	1,149.0000	(10.164)	0	0	0
27/10/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	696.0000	618.0000	(11.207)	0	0	0
27/10/2008	ZAAD	2009/03/16	8.20	Call	Currency Future	354.0000	300.0000	(15.254)	0	0	0
27/10/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	627.0000	553.0000	(11.802)	0	0	0
27/10/2008	ZAAD	2009/03/16	5.95	Call	Currency Future	1,315.0000	1,183.0000	(10.038)	0	0	0
27/10/2008	ZAAD	2009/03/16	8.20	Put	Currency Future	1,518.0000	1,634.0000	7.642	0	0	0
27/10/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	892.0000	987.0000	10.650	0	0	0
27/10/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	1,351.0000	1,217.0000	(9.919)	0	0	0
27/10/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	229.0000	267.0000	16.594	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
27/10/2008	ZAAD	2009/03/16	8.05	Call	Currency Future	391.0000	334.0000	(14.578)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.05	Call	Currency Future	1,244.0000	1,116.0000	(10.289)	0	0	0
27/10/2008	ZAAD	2009/03/16	8.05	Put	Currency Future	1,405.0000	1,518.0000	8.043	0	0	0
27/10/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	215.0000	251.0000	16.744	0	0	0
27/10/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	291.0000	336.0000	15.464	0	0	0
27/10/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	774.0000	689.0000	(10.982)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	930.0000	830.0000	(10.753)	0	0	0
27/10/2008	ZAAD	2009/03/16	7.75	Call	Currency Future	477.0000	410.0000	(14.046)	0	0	0
27/10/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	660.0000	586.0000	(11.212)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	1,177.0000	1,052.0000	(10.620)	0	0	0
27/10/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	825.0000	920.0000	11.515	0	0	0
27/10/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	714.0000	635.0000	(11.064)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.05	Put	Currency Future	259.0000	300.0000	15.830	0	0	0
27/10/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	638.0000	723.0000	13.323	0	0	0
27/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	444.0000	514.0000	15.766	0	0	0
27/10/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	760.0000	852.0000	12.105	0	0	0
27/10/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	382.0000	436.0000	14.136	0	0	0
27/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	792.0000	886.0000	11.869	0	0	0
27/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	678.0000	602.0000	(11.209)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	308.0000	355.0000	15.260	0	0	0
27/10/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	644.0000	571.0000	(11.335)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	1,018.0000	902.0000	(11.395)	0	0	0
27/10/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	858.0000	955.0000	11.305	0	0	0
27/10/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	930.0000	830.0000	(10.753)	0	0	0
27/10/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	792.0000	886.0000	11.869	0	0	0
27/10/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	611.0000	535.0000	(12.439)	0	0	0
27/10/2008	ZAAD	2009/03/16	8.00	Put	Currency Future	1,369.0000	1,479.0000	8.035	0	0	0
27/10/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	1,143.0000	1,021.0000	(10.674)	0	0	0
27/10/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	926.0000	1,019.0000	10.043	0	0	0
27/10/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	729.0000	819.0000	12.346	0	0	0
27/10/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	678.0000	602.0000	(11.209)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	344.0000	394.0000	14.535	0	0	0
27/10/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	444.0000	514.0000	15.766	0	0	0
27/10/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	960.0000	1,052.0000	9.583	0	0	0
27/10/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	1,079.0000	960.0000	(11.029)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	1,048.0000	931.0000	(11.164)	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
27/10/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	362.0000	415.0000	14.641	0	0	0
27/10/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,296.0000	1,404.0000	8.333	0	0	0
27/10/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	1,111.0000	990.0000	(10.891)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	325.0000	374.0000	15.077	0	0	0
27/10/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	432.0000	370.0000	(14.352)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	988.0000	874.0000	(11.538)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	466.0000	543.0000	16.524	0	0	0
27/10/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	494.0000	573.0000	15.992	0	0	0
27/10/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	879.0000	789.0000	(10.239)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	382.0000	436.0000	14.136	0	0	0
27/10/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	958.0000	852.0000	(11.065)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	423.0000	486.0000	14.894	0	0	0
27/10/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	817.0000	729.0000	(10.771)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	581.0000	663.0000	14.114	0	0	0
27/10/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	1,018.0000	902.0000	(11.395)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	638.0000	723.0000	13.323	0	0	0
27/10/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	774.0000	689.0000	(10.982)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	901.0000	809.0000	(10.211)	0	0	0
27/10/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	402.0000	458.0000	13.930	0	0	0
27/10/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	734.0000	653.0000	(11.035)	0	0	0
27/10/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	698.0000	787.0000	12.751	0	0	0
27/10/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	522.0000	603.0000	15.517	0	0	0
27/10/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	858.0000	769.0000	(10.373)	0	0	0
27/10/2008	ZAAD	2009/06/12			Currency Future	7.1642	6.9933	(2.385)	0.0000	0.0000	600
27/10/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	601.0000	524.0000	(12.812)	0	0	0
27/10/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	0.0000	772.0000	100.000	0	0	0
27/10/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,305.0000	1,401.0000	7.356	0	0	0
27/10/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	689.0000	605.0000	(12.192)	0	0	0
27/10/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	0.0000	1,161.0000	100.000	0	0	0
27/10/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	971.0000	1,065.0000	9.681	0	0	0
27/10/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,171.0000	1,262.0000	7.771	0	0	0
27/10/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	745.0000	828.0000	11.141	0	0	0
27/10/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	1,339.0000	1,206.0000	(9.933)	0	0	0
27/10/2008	ZAAD	2009/06/12	7.65	Put	Currency Future	1,139.0000	1,228.0000	7.814	0	0	0
27/10/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	0.0000	828.0000	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
27/10/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	839.0000	927.0000	10.489	0	0	0
27/10/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,237.0000	1,331.0000	7.599	0	0	0
27/10/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	685.0000	765.0000	11.679	0	0	0
27/10/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	324.0000	363.0000	12.037	0	0	0
27/10/2008	ZAAD	2009/06/12	7.65	Call	Currency Future	653.0000	571.0000	(12.557)	0	0	0
27/10/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	0.0000	605.0000	100.000	0	0	0
27/10/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	803.0000	720.0000	(10.336)	0	0	0
27/10/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	980.0000	887.0000	(9.490)	0	0	0
27/10/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,075.0000	1,161.0000	8.000	0	0	0
27/10/2008	ZAAD	2009/06/12	7.60	Call	Currency Future	671.0000	588.0000	(12.370)	0	0	0
27/10/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	596.0000	675.0000	13.255	0	0	0
27/10/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	1,273.0000	1,144.0000	(10.134)	0	0	0
27/10/2008	ZAAD	2009/06/12	8.10	Call	Currency Future	509.0000	440.0000	(13.556)	0	0	0
27/10/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	324.0000	363.0000	12.037	0	0	0
27/10/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	899.0000	809.0000	(10.011)	0	0	0
27/10/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	751.0000	673.0000	(10.386)	0	0	0
27/10/2008	ZAAD	2009/06/12	8.10	Put	Currency Future	1,444.0000	1,547.0000	7.133	0	0	0
27/10/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	768.0000	688.0000	(10.417)	0	0	0
27/10/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	859.0000	772.0000	(10.128)	0	0	0
27/10/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	807.0000	893.0000	10.657	0	0	0
27/10/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	635.0000	555.0000	(12.598)	0	0	0
27/10/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	359.0000	401.0000	11.699	0	0	0
27/10/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	569.0000	495.0000	(13.005)	0	0	0
27/10/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	628.0000	705.0000	12.261	0	0	0
27/10/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	628.0000	705.0000	12.261	0	0	0
27/10/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,516.0000	1,621.0000	6.926	0	0	0
27/10/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	569.0000	495.0000	(13.005)	0	0	0
27/10/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	942.0000	848.0000	(9.979)	0	0	0
27/10/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	292.0000	328.0000	12.329	0	0	0
27/10/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	596.0000	675.0000	13.255	0	0	0
27/10/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	566.0000	644.0000	13.781	0	0	0
27/10/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	904.0000	995.0000	10.066	0	0	0
27/10/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	961.0000	869.0000	(9.573)	0	0	0
27/10/2008	ZAAD	2009/06/12	7.60	Put	Currency Future	1,107.0000	1,194.0000	7.859	0	0	0
27/10/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	1,406.0000	1,271.0000	(9.602)	0	0	0
27/10/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,305.0000	1,401.0000	7.356	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
27/10/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	942.0000	848.0000	(9.979)	0	0	0
27/10/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	937.0000	1,029.0000	9.819	0	0	0
27/10/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,171.0000	1,262.0000	7.771	0	0	0
27/10/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	1,210.0000	1,084.0000	(10.413)	0	0	0
27/10/2008	ZAAD	2009/06/12	8.00	Put	Currency Future	1,374.0000	1,473.0000	7.205	0	0	0
27/10/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	719.0000	640.0000	(10.987)	0	0	0
27/10/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	821.0000	737.0000	(10.231)	0	0	0
27/10/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	961.0000	869.0000	(9.573)	0	0	0
27/10/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	1,005.0000	1,096.0000	9.055	0	0	0
27/10/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	481.0000	415.0000	(13.721)	0	0	0
27/10/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	1,306.0000	1,175.0000	(10.031)	0	0	0
27/10/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	735.0000	658.0000	(10.476)	0	0	0
27/10/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	879.0000	790.0000	(10.125)	0	0	0
27/10/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	377.0000	421.0000	11.671	0	0	0
27/10/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	601.0000	524.0000	(12.812)	0	0	0
27/10/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	715.0000	797.0000	11.469	0	0	0
27/10/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	1,242.0000	1,114.0000	(10.306)	0	0	0
27/10/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	342.0000	382.0000	11.696	0	0	0
27/10/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,237.0000	1,331.0000	7.599	0	0	0
27/10/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	308.0000	345.0000	12.013	0	0	0
27/10/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	821.0000	737.0000	(10.231)	0	0	0
27/10/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	1,372.0000	1,238.0000	(9.767)	0	0	0
27/10/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	807.0000	893.0000	10.657	0	0	0
27/10/2008	ZAAD	2009/06/12	8.00	Call	Currency Future	538.0000	467.0000	(13.197)	0	0	0
27/10/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	276.0000	311.0000	12.681	0	0	0
27/10/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	520.0000	581.0000	11.731	0	0	0
27/10/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	785.0000	704.0000	(10.318)	0	0	0
27/10/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	871.0000	960.0000	10.218	0	0	0
27/10/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	1,441.0000	1,304.0000	(9.507)	0	0	0
27/10/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,516.0000	1,621.0000	6.926	0	0	0
27/10/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	1,306.0000	1,175.0000	(10.031)	0	0	0
27/10/2008	ZAAD	2009/06/12	8.30	Call	Currency Future	454.0000	391.0000	(13.877)	0	0	0
27/10/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	542.0000	612.0000	12.915	0	0	0
27/10/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	476.0000	528.0000	10.924	0	0	0
27/10/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	1,120.0000	999.0000	(10.804)	0	0	0
27/10/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	396.0000	441.0000	11.364	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/10/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	920.0000	828.0000	(10.000)	0	0	0
27/10/2008	ZAAD 2009/06/12	6.20	Put	Currency Future	342.0000	382.0000	11.696	0	0	0
27/10/2008	ZAAD 2009/06/12	6.65	Call	Currency Future	1,034.0000	925.0000	(10.542)	0	0	0
27/10/2008	ZAAD 2009/06/12	8.20	Call	Currency Future	481.0000	415.0000	(13.721)	0	0	0
27/10/2008	ZAAD 2009/06/12	7.50	Call	Currency Future	704.0000	622.0000	(11.648)	0	0	0
27/10/2008	ZAAD 2009/06/12	6.30	Put	Currency Future	377.0000	421.0000	11.671	0	0	0
27/10/2008	ZAAD 2009/06/12	6.15	Call	Currency Future	1,339.0000	1,206.0000	(9.933)	0	0	0
27/10/2008	ZAAD 2009/06/12	8.30	Put	Currency Future	1,590.0000	1,697.0000	6.730	0	0	0
27/10/2008	ZAAD 2009/06/12	7.20	Put	Currency Future	839.0000	927.0000	10.489	0	0	0
27/10/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	656.0000	735.0000	12.043	0	0	0
27/10/2008	ZAAD 2009/06/12	6.65	Put	Currency Future	520.0000	581.0000	11.731	0	0	0
27/10/2008	ZAAD 2009/06/12	6.40	Put	Currency Future	415.0000	462.0000	11.325	0	0	0
27/10/2008	ZAAD 2009/06/12	6.55	Call	Currency Future	1,091.0000	971.0000	(10.999)	0	0	0
27/10/2008	ZAAD 2009/06/12	7.70	Call	Currency Future	635.0000	555.0000	(12.598)	0	0	0
27/10/2008	ZAAD 2009/06/12	6.30	Call	Currency Future	1,242.0000	1,114.0000	(10.306)	0	0	0
27/10/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	656.0000	735.0000	12.043	0	0	0
27/10/2008	ZAAD 2009/06/12	6.40	Call	Currency Future	1,179.0000	1,055.0000	(10.517)	0	0	0
27/10/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	803.0000	720.0000	(10.336)	0	0	0
27/10/2008	ZAAD 2009/06/12	7.30	Call	Currency Future	768.0000	688.0000	(10.417)	0	0	0
27/10/2008	ZAAD 2009/06/12	6.65	Call	Currency Future	1,034.0000	925.0000	(10.542)	0	0	0
27/10/2008	ZAAD 2009/06/12	7.30	Put	Currency Future	904.0000	995.0000	10.066	0	0	0
27/10/2008	ZAAD 2009/06/12	7.40	Put	Currency Future	971.0000	1,065.0000	9.681	0	0	0
27/10/2008	ZAAD 2009/06/12	7.40	Call	Currency Future	735.0000	658.0000	(10.476)	0	0	0
27/10/2008	ZAAD 2009/06/12	6.40	Put	Currency Future	415.0000	462.0000	11.325	0	0	0
27/10/2008	ZAAD 2009/06/12	6.70	Call	Currency Future	1,007.0000	905.0000	(10.129)	0	0	0
27/10/2008	ZAAD 2009/06/12	6.45	Call	Currency Future	1,149.0000	1,027.0000	(10.618)	0	0	0
27/10/2008	ZAAD 2009/06/12	7.50	Put	Currency Future	1,040.0000	1,129.0000	8.558	0	0	0
27/10/2008	ZAAD 2009/06/12	6.60	Put	Currency Future	498.0000	551.0000	10.643	0	0	0
27/10/2008	ZAAD 2009/06/12	6.45	Put	Currency Future	435.0000	484.0000	11.264	0	0	0
27/10/2008	ZAAD 2009/06/12	6.50	Put	Currency Future	455.0000	506.0000	11.209	0	0	0
27/10/2008	ZAAD 2009/06/12	6.60	Call	Currency Future	1,062.0000	945.0000	(11.017)	0	0	0
27/10/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	920.0000	828.0000	(10.000)	0	0	0
27/10/2008	ZAAD 2009/06/12	6.40	Call	Currency Future	1,179.0000	1,055.0000	(10.517)	0	0	0
27/10/2008	ZAAD 2009/06/12	6.70	Put	Currency Future	542.0000	612.0000	12.915	0	0	0
27/10/2008	ZAAD 2009/06/12	6.70	Call	Currency Future	1,007.0000	905.0000	(10.129)	0	0	0
27/10/2008	ZAAD 2009/06/12	7.10	Put	Currency Future	776.0000	861.0000	10.954	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
27/10/2008	ZAAD 2009/06/12	7.10	Call	Currency Future	840.0000	754.0000	(10.238)	0	0	0
Grand Total:										575,901